

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018 OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company 0008 NAIC Company Code 60186 Employer's ID Number (Prior) 36-2554642 NAIC Group Code 8000 Illinois , State of Domicile or Port of Entry Organized under the Laws of United States of America Country of Domicile 03/06/1957 Commenced Business Incorporated/Organized 09/03/1957 Northbrook, IL, US 60062-7127 3075 Sanders Road Statutory Home Office (City or Town, State, Country and Zip Code) (Street and Number) Main Administrative Office 3075 Sanders Road (Street and Number) 847-402-5000 Northbrook, IL. US 60062-7127 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code) 3075 Sanders Road, Suite G4E (Street and Number or P.O. Box) Primary Location of Books and Records 3075 Sanders Road, Suite G4E (Street and Number) Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code) 847-402-5000 (Area Code) (Telephone Number) www.allstate.com Internet Website Address Statutory Statement Contact Cynthia Quadros 847-402-5345 (Area Code) (Telephone Number) (Name) 847-402-0508 cquad@Allstate.com (FAX Number) (E-mail Address) **OFFICERS** MARY JANE FORTIN Chief Financial Officer MARIO IMBARRATO ANGELA KAY FONTANA THERESA MARY RESNICK Secretary Actuary _ ERIC KYLE FERREN*, Controller

STEVEN EMIL SHEBIK #, Chief Executive Officer

THOMAS JOSEPH WILSON II, Chairman of the Board JOHN EDWARD DUGENSKE, Executive Vice President SAMUEL HENRY PILCH, Senior Group Vice President **DIRECTORS OR TRUSTEES** BRIAN RICHARD BOHATY MARY JANE FORTIN JESSE EWDARD MERTEN # MARIO RIZZO # STEVEN EMIL SHEBIK JOHN EDWARD DUGENSKE MARIO IMBARRATO ANGELA KAY FONTANA KATHERINE ANNE MABE SAMUEL HENRY PILCH JULIE PARSONS
PETER JOHN RUGEL
BRIAN PATRICK STRICKER GLENN THOMAS SHAPIRO # THOMAS JOSEPH WILSON II State of Illinois - SS: County of Cook 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. M 70x MARY JANE FORTIN ANGELA KAY FONTANA MARIO IMBARRATO President Chief Financial Officer Secretary a. Is this an original filing? Yes[X]No[] b. If no,1. State the amendment number. Subscribed and sworn to before me this __ day of FEBRUARY 2019 15TH 2. Date filed MIGUEL SANCEDO. 3. Number of pages attached...

* Person having charge of the accounts and finances of the insurer.

NOTARY 11/4/2020

OFFICIAL SEAL
MIGUEL SAUCEDO

NOTARY PUBLIC - STATE OF ILLINOIS MY COMMISSION EXPIRES:11/04/20

		SETS			
		1	Current Year 2	3	Prior Year 4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. 2.	Bonds (Schedule D)	16,905,923,684		16,905,923,684	17,712,251,087
	2.1 Preferred stocks	30,218,836		30,218,836	31,229,302
	2.2 Common stocks			1,702,895,128	
3.	Mortgage loans on real estate (Schedule B):		, ,	, , ,	
	3.1 First liens	3,223,696,997		3,223,696,997	3, 190, 563, 731
	3.2 Other than first liens.				
4.	Real estate (Schedule A): 4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less \$	104 206 110		124 206 110	100 000 200
	·	124,300,119		124,306,119	109,800,299
	4.3 Properties held for sale (less \$ encumbrances)				
5.	Cash (\$(45,868,217), Schedule E - Part 1), cash equivalents				
5.	(\$				
	investments (\$133, 101,099 , Schedule DA)	612 050 249		612 050 249	625 188 070
6.	Contract loans (including \$ premium notes)			558,569,430	
7.	Derivatives (Schedule DB)			27,518,339	
7. 8.	Other invested assets (Schedule BA)			3,582,438,212	
	Receivables for securities			5,362,436,212	
9.	Securities lending reinvested collateral assets (Schedule DL)			5,232,008	
10.	Aggregate write-ins for invested assets (Scriedule DL)				
11.	Subtotals, cash and invested assets (Lines 1 to 11)			26 777 002 245	
12.	Title plants less \$ charged off (for Title insurers	20,679,135,540	101, 143,295	20,777,992,245	21,304,410,401
13.	only)				
1.4	Investment income due and accrued		100	197,389,619	206 177 071
14.		197,309,017	190	197,009,019	200, 177,071
15.	Premiums and considerations: 15.1 Uncollected premiums and agents' balances in the course of collection.	(2.000.040)		(2.000.040)	(1.071.400)
	-	(3,622,242)		(3,822,242)	(1,6/1,400)
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$	225,070,236		225.070.236	225,635,444
		223,070,230		223,070,230	223,033,444
	15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
10	, , ,				
16.	Reinsurance: 16.1 Amounts recoverable from reinsurers	14 517 977	025 242	12 502 025	15 050 000
	16.2 Funds held by or deposited with reinsured companies				
17					
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon Net deferred tax asset				
	Guaranty funds receivable or on deposit				
19.					
20. 21.	Electronic data processing equipment and software Furniture and equipment, including health care delivery assets (\$				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	15,770,646		15,770,646	12,993,617
24.	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	364,674,056	317,514,508	47, 159, 548	43,162,820
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)		420,205,234	27,374,766,406	28,160,738,070
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2.755.342.224		2,755,342,224	3,406,576,374
28.	Total (Lines 26 and 27)	30,550,313,864	420,205,234	30, 130, 108, 630	31,567,314,444
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	38,207,018		38,207,018	37, 139, 419
2502.	Collateral and related receivables				2,563,678
2503.	Accounts receivable				705,863
2598.	Summary of remaining write-ins for Line 25 from overflow page		•		2,753,859
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	364,674,056	317,514,508	47,159,548	43,162,820

LIABILITIES, SURPLUS AND OTHER FUNDS

1. Augregate reserve for life outdoors 2 — 32 - 20 - 20 - 20 - 20 - 20 - 20 - 20 -		•	1 Current Year	2 Prior Year
Post	1.	Aggregate reserve for life contracts \$19,210,694,028 (Exh. 5, Line 9999999) less \$	Current real	FIIOI Feai
3. Listing for expensing per connecting Chebra 7, Lims 14, Co.1.1 (including \$	_			
4. Command claims: 4. 1. List (Carbota I, Part I, Line A 4, Co. 1 less surver folde 8, 10 and 1) 5. Proliphylideric folioterics 5. Proliphylideric folioterics 6. But outpround (Carbota I, But II) 6. Provision for politylyloriders dioderic and causers asyptishe in folioteric gradual registeric properties of the provision of				
4.1 Lie (Exhibit & Part 1, Line 4.4, Oct. Here save Oct. 9, 10 and 11). 4.2 Recision of market (Exhibit 1, Line 4.4, and C. 10c. 9, 10 and 11). 5. Protry of the order of the company of			2,020,194,397	2, 107, 097, 201
5		4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	95,062,536	98,600,717
Lime 10 Lime 10 Provision for policyholders dividends and rougons osyste in following calendary year - settimated amounts: 4, 64 4, 68 4, 68 6, 20 Concrose and an inne horistics foundaria; 3 8, 00 Concrose and an inne horistics foundaria; 3 8, 00 Concrose and an inne horistics foundaria; 3 8, 00 Concrose and an inne horistics foundaria; 3 8, 00 Concrose and an inne horistics foundaria; 3 8, 00 Concrose and anne horistics foundaria; 3 9, 20 Contract calculation and inne horistics foundaria; 3 1, 10, 26; 1 Societies and health; 3 9, 20 Contract calculation and inneh horistics foundaria; 4 1, 10, 26; 1 Societies and health; 3 1, 10, 20; 20; 20; 20; 20; 20; 20; 20; 20; 20;		4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	12,124,834	13,585,091
For Providen for prolifent of provident of	5.	Policyholders' dividends \$48 and coupons \$ due and unpaid (Exhibit 4,	40	44
6 Doddress apportuned for payment (including \$ Medica)	6.		48	44
6.2 Dictionals and artifact perfect processors of the control of t	0.	1 , , , , , , , , , , , , , , , , , , ,	4,654	4,858
7. Amount provisionally held for deferred dividend policies not included in Line 6 Persimula and analyse considerations by the safe according in the Section of Section 2 (1997) Part 1, Col. 1, sum of time 4 and kill, using \$		6.2 Dividends not yet apportioned (including \$ Modco)		
6. Preferance and annuly considerations for life and accident and health contracts received in advance tests 3 mt 1, 50.5, caum of in count including \$ 1, 192, 081 accident and health permittine (Ceitot 1, 1, 20, 20), 200 9. Contract liabilities not including the liability of \$ 2,000, 200 9. Provision for experience rating refunds, including the liability of \$ 2,000, 200 9. Provision for experience rating refunds, including the liability of \$ 2,000, 200 9. Provision for experience rating refunds, including \$ 15,664,714 assumed and \$ 2,000, 200 10. Commissions to expert experience the annual provisions \$ 4,274,518 accident and health \$ 2,000, 200 10. Commissions to expert due or accorded the annual provisions \$ 4,274,518 accident and health \$ 2,000, 200 11. Commissions to expert due or accorded feed annually contracts \$ 4,274,518 accident and health \$ 2,000, 200 12. Commissions to expert due or accorded feed feed feed feed feed feed feed	_			299,049
## discount: including \$ 1,182,891 accident and health premiumes (Exhibit 1, Part 1, Col. 1), sum of limes 4 and 14 4 2,259,266 Contract liabilities not included detendence:				
Part 1, Co. 1, sum of lines 4 and 14) Contract buildings and indeed services 3.1 Summeric values on carecised contracts Somework values on carecised contracts Somework values on carecised contracts Somework and summary speaks on one insurance, including the liability of \$ 2.2 Approvement and produces of which is a service Act 3.2 Other amounts psychiate on enhancement, including \$ 3.1 Since amounts psychiate on enhancement including \$ 3.1 Since amounts psychiate on enhancement, including \$ 3.1 Since amounts psychiate on enhancement psychiate including \$ 3.1 Since amounts psychiate on enhancement including \$ 3.1 Since amounts psychiate on an extract of psychiate amounts psychiate on an enhancement including \$ 3.1 Since amounts psychiate on an extract of psychiate amounts psychiate on an enhancement including \$ 3.1 Since amounts psychiate on an extract psychiate amounts psychiate amounts psychiate on an enhancement including \$ 3.1 Since amounts psychiate on an enhancement including \$ 3.1 Since amounts psychiate on an enhancement including \$ 3.1 Since amounts psychiate on an enhancement including \$ 3.1 Since amounts psychiate on an enhancement including \$ 3.1 Since amounts psychiate a	0.			
9.1 Summarks values or canceled contracts		Part 1, Col. 1, sum of lines 4 and 14)	2,259,266	2,465,627
9.2 Provision for experience rating pelunds, including the liability of \$ is for medical beer ratio retained. Serviver Act.	9.			
superience rating refunds of which \$ is for medical base ratio retails per the Public Health Service Act 9.3 Other amounts payable on reinsurance, including \$ 15,604,714 assumed and \$ 9.5 Other amounts payable on reinsurance including \$				
Service Act 9.3 Chine amounts payable on reinaurance, including \$15,804,714 assumed and \$				
9.3 Other amounts payable on reinscarance, including \$				
S. 4 Interest maintenance reserve (IMF). Line 6) Commissions to agents due or accounced if and annualy contracts \$ 4,224,588 ancident and health S. 1, 25, 964, and deposit-type contract tunds \$ 9,839,098 Commissions and woorbreas behaviors behaviors assumed 4, 264,284 5, 269,002 13. Transfers to Suparate Accounts due or accruand (res) (including \$ 11,217,104) accrued for expense allowances recognized in reserves, not of reinsurand allowances) Allowances recognized in reserves, not of reinsurand allowances, and allowances recognized in reserves, not of reinsurand allowances, not resilized capital giarra (losses) 4, 7, 331, 551 4, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7,		9.3 Other amounts payable on reinsurance, including \$15.604.714 assumed and \$		
10. Commissions to agents due or accorded-life and annuity contracts \$		ceded	15,604,714	21,157,616
\$ 1,839,984 and deposit type contract tunds \$ 9,839,985 1. Commissions and expense flowers and expense flowers and expense flowers are expensed for a corrus of (flowling) \$ 11,001,235 1. Transfers to Separate Accounts due or accruse (flowling) \$ 11,001,235 1. Transfers to Separate Accounts due or accruse (flowling) \$ 11,001,235 1. Transfers to Separate Accounts due or accruse (flowling) \$ 12,000,000 1. Transfers to Separate Accounts (flowling) \$ 12,000,000 1. Transfers to Separate Accounts (flowling) \$ 12,000,000 1. Transfers to Separate (flowling) \$ 12,00	10			
1.1. Commissions and expense allowances projected continuations assumed 1,4 (264, 244 5,639 (265)	10.		6.053.582	9.839.696
13. Transfers to Separate Accounts due or accound (net) (including \$ 11,217,104) accounted for expense allowances recognized in receivers, ent of reinsured allowances) (31,289,888) (14,073,385) (15,000,1000)	11.	Commissions and expense allowances payable on reinsurance assumed	4,264,924	5,269,092
allowances recognized in reserves, net of reinsured allowances) 1, 13 (28), 888) 1, 14, 5073, 515 1, 517, 515, 515 1, 516, 517 1, 516, 517 1, 516, 517 1, 516, 517 1, 517			11,001,233	10,268,451
14. Taxes, licenses and fees due or acrouse, excluding federal income taxes (Exhibit 3. Line 9, Col. 5) 7,531,551 12,660,105 34,479,334 35. Net deferred tax liability 246,972 3479,334 35. Net deferred tax liability 246,972 281,941 37. Amounts withheld or retained by company as agent or trustee 246,672 281,941 37. Amounts withheld or retained by company as agent or trustee 246,672 281,941 35. Net deferred tax liabilities due to foreign exchange rates 3,511 3,185 363	13.		(21 200 000)	(AE 072 E0E)
15.1 Current federal and foreign income taxes, including \$	14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	7.531.551	12.660.012
16. Unearned investment income	15.1	Current federal and foreign income taxes, including \$	68,011,651	94,479,934
17. Amounts withheld or relatined by company as agent of trustee 294,648 685,772 18. Amounts held for agents' account, including \$ agents' credit balances 5,311 19. Remittances and items not allocated 4,397,276 4,38,383 19. Allocated and company 4,397,276 4,397,276 4,397,276 19. Allocated and company 4,397,276 4,397,276 4,397,276 19. Allocated and company 4,497,277				
18. Amounts held for agents' account, including \$ agents' credit balances 5,311 5,196 19. Remittances and idens not allocated 4,937,276 4,335,353 20. Net adjustment in assets and liabilities due to foreign exchange rates 2,200 21. Liability for benefits for employees and agents if not included above 2,200 22. Borrowed money \$ and interest thereon \$ 2,200 23. Dividends to stockholderds declared and urpade 2,200 24. Miscellaneous liabilities: 2,211 24. Dividends to stockholderds declared and urpade 2,201 24. Dividends to stockholders and affiliates 2,201 24. Dividends held under consumance 2,201			,	,
1. Liability for benefits for employees and agents if not included above more; \$		Remittances and items not allocated	4,937,276	4,336,353
22. Borrowed money \$ and interest thereon \$		Net adjustment in assets and liabilities due to foreign exchange rates		
Dividends to stockholders declared and unpaid				
Miscellaneous labilities: 24.01 Passet valuation reserve (AVR, Line 16, Col. 7) 906,629,528 927,419,446 24.02 Reinsurance in unauthorized and certified (\$) companies 24.03 Funds held under reinsurance treates with unauthorized and certified (\$) reinsurers 24.04 Payable to parent, subsidiaries and affiliates 60,258,431 61,998,776 24.05 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 712,885,230 539,805,776 24.05 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 712,885,230 539,805,776 24.08 Derivatives 712,895,230 539,805,776 24.08 Derivatives 24.07 Equation services 291,577,686 124,584,819 24.10 Payable for securities 291,577,686 124,584,819 24.10 Payable for securities lending 24.10 Payable for securities Indiang 24.10 Payable for securities for liabilities 24.10 Payable for securities 24.10 Payable for secur		Dividends to stockholders declared and unpaid		
24.02 Reinsurance in unauthorized and certified (\$) companies 24.03 Periods held under reinsurance treates with unauthorized and certified (\$) reinsurers 80,258,431 61,998,776 24.04 Payable to parent, subsidiaries and affiliates 24.05 Liability for amounts held under uninsured plans 24.07 Funds held under coniosurance 712,865,230 5.39,805,776 24.08 Derivatives 712,865,230 5.59,805,776 24.08 Derivatives 201,507,466 124,594,819 24.10 Payable for securities 201,507,466 124,594,819 24.10 Payable for securities lending 24.10 Payable for securities 24.10 Pa		Miscellaneous liabilities:		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	906,629,528	927,419,446
24.04 Payable to parent, subsidiaries and affiliates		24.02 Reinsurance in unauthorized and certified (\$) companies		
24.05 Drafts outstanding 24.07 Funds held under coinsurance 24.10 Payathe for securities 24.10 Payathe for securities lending 24.10 Payathe for securities lending 24.11 Paya		24.04 Payable to parent, subsidiaries and affiliates	60 258 431	61 998 776
24.07 Funds held under coinsurance 712 865 230 539 805 776 876 5 1949 785 785 785 785 785 785 785 785 785 785		24.05 Drafts outstanding		
24.08 Derivatives				
24.09 Payable for securities 201,507,466 124,594,819 24.10 Payable for securities lending 447,802,294 479,865,064 24.11 Capital notes \$				
24.10 Payable for securities lending				
24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities				
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)		24.11 Capital notes \$ and interest thereon \$		
27. From Separate Accounts Statement. 2, 755, 342, 224 3, 406, 576, 374 28. Total liabilities (Lines 26 and 27) 26,658, 392, 169 28, 159, 174, 837 29. Common capital stock 5, 402,600 5, 402,600 30. Preferred capital stock 5, 402,600 5, 402,600 31. Aggregate write-ins for other than special surplus funds 32 32. Surplus notes 33 Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 1,887,510,317 1,887,510,317 34. Aggregate write-ins for special surplus funds 1,578,263,544 1,515,226,681 35. Unassigned funds (surplus) 1,578,263,544 1,515,226,681 36.1 shares preferred value included in Line 29 \$ 3) 36.2 shares preferred (value included in Line 30 \$)) 37. Surplus (Total Lines 31+324-334-44-35-36) (including \$ in Separate Accounts Statement) 3, 465,773,861 3, 402,737,007 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30,130,108,630 31,567,314,444 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 23,641,906 26,587,206 2502. Col lateral and related interest payable 6,909,317 3,334,722		00 0	,,-	
28. Total liabilities (Lines 26 and 27).				
29				
Preferred capital stock Aggregate write-ins for other than special surplus funds Surplus notes Surplus notes Surplus notes Surplus notes Surplus for special surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,515,226,691 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,263,544 1,578,266,691 1,578,263,544 1,578,266,691 1,578,266,691 1,578,263,544 1,578,266,691 1,578,266,691 1,578,266,691 1,578,263,544 1,578,266,691			5,402,600	
Surplus notes Cross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,887,510,317 1,578,263,544 1,578,263,5				
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)				
34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1		Gross paid in and contributed surplus (Page 3 Line 33 Col. 2 plus Page 4 Line 51.1 Col. 1)	1 887 510 317	1 887 510 317
35. Unassigned funds (surplus)				
36.1 shares common (value included in Line 29 \$) 36.2 shares preferred (value included in Line 30 \$) 36.2 shares preferred (value included in Line 30 \$) 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,465,773,861 3,402,737,007 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,471,176,461 3,408,139,607 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,130,108,630 31,567,314,444 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 23,641,906 26,587,206 Col lateral and related interest payable 6,909,317 3,334,722 2503. Accrued investment expenses 5,629,805 3,080,078 2599. Summary of remaining write-ins for Line 25 from overflow page 5,508,214 6,090, 059 7 totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41,266,242 39,092,064 3101. 3102 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 340	35.	Unassigned funds (surplus)		
36.2 shares preferred (value included in Line 30 \$)	36.			
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,465,773,861 3,402,737,007 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,471,176,461 3,408,139,607 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,130, 108,630 31,567,314,444 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 23,641,906 26,587,206 2502. Col lateral and related interest payable 6,909,317 3,334,722 2503. Accrued investment expenses 5,629,805 3,080,078 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41,266,242 39,092,064 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 41,266,242 39,092,064 3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 5403.		36.1 shares common (value included in Line 29 \$)		
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30, 130, 108, 630 31, 567, 314, 444 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 2502. Col lateral and related interest payable 6, 909, 317 3, 334, 722 2503. Accrued investment expenses 5, 629, 805 3, 080, 078 2598. Summary of remaining write-ins for Line 25 from overflow page 5, 085, 214 6, 090, 059 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41, 266, 242 39, 092, 064 3101 3102 3103 3109	37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)		
DETAILS OF WRITE-INS 23,641,906 26,587,206 2502. Reserve for uncashed checks 23,641,906 26,587,206 2502. Collateral and related interest payable 6,909,317 3,334,722 2503. Accrued investment expenses 5,629,805 3,080,078 2598. Summary of remaining write-ins for Line 25 from overflow page 5,085,214 6,090,059 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41,266,242 39,092,064 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3104. 3105. 3105. 3106. 3106. 3107. 3108. 3109. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. 3408. Summary of remaining write-ins for Line 34 from overflow page 3408.				
2501. Reserve for uncashed checks 23,641,906 .26,587,206 2502. Collateral and related interest payable 6,909,317 .3,334,722 2503. Accrued investment expenses 5,629,805 .3,080,078 2598. Summary of remaining write-ins for Line 25 from overflow page 5,085,214 6,090,059 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41,266,242 39,092,064 3101. 3102. 3103 3103	39.		30, 130, 108, 630	31,567,314,444
2502. Collateral and related interest payable 6,909,317 3,334,722 2503. Accrued investment expenses 5,629,805 3,080,078 2598. Summary of remaining write-ins for Line 25 from overflow page 5,085,214 6,090,059 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41,266,242 39,092,064 3101. 3102. 3103. 3	0504			
2503. Accrued investment expenses 5,629,805 3,080,078 2598. Summary of remaining write-ins for Line 25 from overflow page 5,085,214 6,090,059 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41,266,242 39,092,064 3101. 3102. 3103 3103 </td <td></td> <td></td> <td></td> <td></td>				
2598. Summary of remaining write-ins for Line 25 from overflow page 5,085,214 6,090,059 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 41,266,242 39,092,064 3101. 3102. 3103. 31198. Summary of remaining write-ins for Line 31 from overflow page 31199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3401. 3402. 3403. 3403. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 34 from overflow p	2502.			
3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page	2598.			
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page	2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	41,266,242	39,092,064
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page				
3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page				
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401.	3198.			
3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3403	3401.			
3498. Summary of remaining write-ins for Line 34 from overflow page	3402. 3403.			
	3498.			
	3499.			

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY **SUMMARY OF OPERATIONS**

1. Permiture and annuly consideration for life and academia and health contracts (Entitle 1, Part 1, Line 20.4, Co. 1, less Co. 1), less Co. 1, less		SUMMANT OF OPERATIONS	1	2
Co. 11	-	Drawit was and appoint associate estima for life and assident and health contracts (Fybibit 1, Bort 1, Line 20, 4, Cal. 1, Los	Current Year	Prior Year
2. Considerations for supplementary contracts will file configurations. 1.198.51.65.1.65.1.198.51.198.51.65.1.198.	1.	Premiums and annuity considerations for life and accident and nealth contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	958,398,965	751,087,489
4. Ameritation of interest Manifesterance Receive (MRI, Line 5). Segretate Receive and print non sections exclusing uniteralized gains or losses 5. Segretate Receive and print non sections exclusing uniteralized gains or losses 6. Segretate Receive and the minimum of the sections of the section of t		Considerations for supplementary contracts with life contingencies		15,870
Separate Accounts and spin from operations excluding unrealized gains on lesses 9.1		Net investment income (Exhibit of Net Investment Income, Line 17)	11 478 707	16 999 874
1,475 1,472 1,472 1,473 1,475 1,47		Separate Accounts net gain from operations excluding unrealized gains or losses		
8. Macellaneous income. 8. Il recome for eas associated with investment management, administration and contract guarantees from Separate Constitution from feet associated with investment management, administration and contract guarantees from Separate Constitution (1988) 1988 (1988) 200 (1988) 20		Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	96,111,763	179,450,098
B. Hoore from feet an accidated with investment management, administration and contract guarantees from Separate Accounts (1.5 Mg) accidances (1.5 Mg) accidances (1.5 Mg) accidances (1.5 Mg)		•	(4/5, 187,828)	(490,012,386)
B. 2 Clarupes and feets for deposit-type contracts. B. 2 Agranges where fine for insclarations income. B. 3 Agranges where fine for insclarations income. B. 3 Agranges where fine of insclarations income. B. 3 Agranges where fine of insclarations income. B. 4 Agranges and service for the service of the ser	0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
8. Againgate white in for miscellamous income				36,599,528
1,879,617.50 2,000				309,425,596
1.1	9.	== =	, , ,	2,083,284,623
12. Annaly bemeltic (Schiolit S, Part 2, Lino G A, Cols 4 + 8)	_			539,547,537
13. Deablily benefits and benefits under accidents and health contracts		Matured endowments (excluding guaranteed annual pure endowments)	2,106,992 L 866,344,692	2,818,869 918,020,060
14. Coupons, guaranteed annual pure endowments and similar benefits 445,594 56 771		Disability benefits and benefits under accident and health contracts	43,598,076	46,067,309
16. Carop conversions 108,780,255 118.		Coupons, guaranteed annual pure endowments and similar benefits	445,504	362,018
17. Interest and adjustments on confract or deposit-types contract funds 146,768 156 157,768 158 159,769 150,509 150,509 151,509				731,019,144
16. Payments on supplementary contracts will be contrapended. 16.75				
19. Increase in aggregate reserves for life and accident and health contracts 1688,002,007 11,402		Payments on supplementary contracts with life contingencies	145,768	141,845
2.1 Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 24, Col. 1)		Increase in aggregate reserves for life and accident and health contracts	(809,092,107)	(1,402,222,910)
2, Line 31, Col. 1)			1,643,832,863	952,452,352
Commissions and expense allowances on reinsurance assumed (Esthibl 1, Part 2, Line 26.2, Col. 1)	۷۱.	2, Line 31, Col. 1)	36,505,096	36,477,500
24		Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	61,459,005	139,494,213
Esc. Increase in loading on deferred and uncollected premiums 3,231,752 12		General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	225,585,500	188,563,506
Net transfers to or (from) Separate Accounts net of reinsurance		Insurance taxes, licenses and tees, excluding federal income taxes (Exhibit 3, Line 7, Cois. 1 + 2 + 3)	3 231 752	(2,423,042)
28. Totals (Lines 20 to 27)		Net transfers to or (from) Separate Accounts net of reinsurance	(504, 164, 664)	
Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28). 388, 041, 214 1,254		Aggregate write-ins for deductions	23,182,800	18,748,610
30 Dividents to policyholders 4,823				828,679,042
31				4,756
32. Federal and foreign income taxes incurred (excluding tax on capital gains) 7, 451,888 404				1,254,600,826
(losses) (Line 31 minus Line 32) Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) (less capital gains tax of \$	32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		404,645,005
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMF) (ss. capital gains tax of \$ 1.4,786,039 (excluding taxes of \$ 1.7,110,382) transferred to the IMF) (ss. 2376) 34,685,327 846	33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or	360 584 703	849,955,821
\$ (4, 766,086) (excluding taxes of \$ (7, 110, 582) transferred to the IMIR) (17, 293, 376) [3] 3. Net income (Line 33 plus Line 34) CAPITAL AND SURPLUS ACCOUNT 36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) 3, 408, 139, 607 3, 046 37. Net income (Line 35) 3, 408, 139, 607 3, 046 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (15,578,310) 43, 355, 809 444 39. Change in net unrealized foreign exchange capital gain (loss) 4, 292, 045 3, 34, 053, 340 4, 292, 045 34, 340 4, 340, 3	34.			949,930,021
CAPITAL AND SURPLUS ACCOUNT 3. 408, 139, 607 3. 046 37. Net income (Line 35) 3.42, 655, 327 846 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (15,578,319) 43, 655, 829 444 39. Change in net unrealized foreign exchange capital gain (loss) 4, 122, 045 53 40. Change in net unrealized foreign exchange capital gain (loss) 4, 122, 045 53 41. Change in net deferred income tax 112,768, 264 1167 41. Change in nonadmitted assets (85,588,073) (39 42. Change in liability for reinsurance in unauthorized and certified companies (85,588,073) (39 42. Change in liability for reinsurance in unauthorized and certified companies (85,588,073) (39 43. Change in liability for reinsurance in unauthorized and certified companies (85,588,073) (39 44. Change in liability for reinsurance in unauthorized and certified companies (85,588,073) (39 45. Change in reserve valuation reserve (20,789,918 (175) (30,408,078) (3		\$(4,766,036) (excluding taxes of \$(7,110,352) transferred to the IMR)		(3,214,882)
3. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) 3. Net income (Line 35) 3. Change in net unrealized capital gains (losses) less capital gains tax of \$ (15,578,310) 3. Change in net unrealized foreign exchange capital gain (loss) 4. 282, 045 3. Change in net durrealized commet ax 4. (25,588,073) 4. (25,000) 4. (25,0	35.	· · · · ·	342,655,327	846,740,939
33. Nat income (Line 35)	36		3 408 139 607	3,046,615,654
38. Change in net urrealized capital gains (losses) less capital gains tax of \$ (15,578,310) 43,685,899 444 39. Change in net urrealized foreign exchange capital gain (loss) 4,282,045 53,400 40. Change in net deferred income tax (12,768,264) (167,411 41. Change in net deferred income tax (15,588,073) (39,411 42. Change in lability for reinsurance in unauthorized and certified companies (85,588,073) (39,411 43. Change in reserve on account of change in valuation basis, (increase) or decrease (20,789,918 (175,411 44. Change in asset valuation reserve (20,789,918 (175,411 45. Change in saster valuation reserve (20,789,918 (175,411 46. Surplus (contributed to) withdrawn from Separate Accounts during period (175,411 47. Change in surplus in Separate Accounts during period (175,411 48. Cumulative effect of changes in accounting principles (175,411 49. Cumulative effect of changes in accounting principles (175,411 40. Surplus adjustment: (175,411 41. Surplus adjustment: (175,411 41. Surplus adjustment: (175,411 41. Surplus adjustment: (175,411 41. Change in surplus as a result of reinsurance (175,411 42. Change in surplus as a result of reinsurance (175,411 43. Change in surplus as a result of reinsurance (175,411 44. Change in capital and surplus for the year (Lines 37 through 53) (175,411 45. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) (175,411 46. Change in capital and surplus (175,411 (175,				846,740,939
40. Change in net deferred income tax 41. Change in noandmitted assets 42. Change in Inability for reinsurance in unauthorized and certified companies 43. Change in lability for reinsurance in unauthorized and certified companies 44. Change in lability for reinsurance in unauthorized and certified companies 45. Change in reserve on account of change in valuation basis, (increase) or decrease 46. Change in treasury stock (Page 3, Lines 36, 1 and 36, 2, Col. 2 minus Col. 1) 47. Other change in treasury stock (Page 3, Lines 36, 1 and 36, 2, Col. 2 minus Col. 1) 48. Surplus (contributed to withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus onces 49. Cumulative effect of changes in accounting principles 50. 1 Paid in 50. 2 Transferred from surplus (Stock Dividend) 50.3 Transferred from surplus (Stock Dividend) 51.3 Transferred to surplus 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 56. Capital and surplus December 31, current year (Lines 37 through 53) 57. Capital and surplus December 31, current year (Lines 36 + 54) (Page 3, Line 38) 58. Jan (Target Free Change) 59. Supplies of the year of the surplus for the year (Lines 36 + 54) (Page 3, Line 38) 59. Supplies of the year of the surplus for the year (Lines 36 + 54) (Page 3, Line 38) 59. Supplies of the year of the year of the surplus for the year (Lines 36 + 54) (Page 3, Line 38) 59. Transferred from the proper instructure of the year of	38.	Change in net unrealized capital gains (losses) less capital gains tax of \$(15,578,310)	43,655,899	
41. Change in nonadmitted assets		Change in net unrealized foreign exchange capital gain (loss)	4,292,045	53,222,705
42. Change in lability for reinsurance in unauthorized and certified companies Change in reserve on account of change in valuation basis, (increase) or decrease 43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in saset valuation reserve 45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1). 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus notes. 48. Change in surplus notes. 49. Cumulative effect of changes in accounting principles 50. Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred from surplus (Stock Dividend) 50.3 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 40. August and surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in surplus and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56. DETAILS OF WRITE-INS 68.301. Non-proprietary product revenue 59.302. Experience refund on reinsurance 50.303. Find manager fees 50.303. Find manager fees 50.435. Alter and product revenue 50.303. Find manager fees 50.435. Alter and product revenue 50.303. Find manager fees 50.435. Alter and product revenue 50.309. Tithle if expense 50.435. Alter and product revenue 50.309. Tithle if expense 50.435. Alter and product revenue 50.309. Tithle internation of reinsurance 50.309. Tithle internation of reinsurance 50.309. Totals (Lines 8.03 through 5.3 above) 50.309. Tithle internation of reinsurance 50.300. Non-proprietary product revenue 50.300. Alter and pro				
44. Change in asset valuation reserve		· ·		
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1). 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 from surplus (Stock Dividend). 51.3 Transferred to surplus. 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. Aggregate write-ins for gains and losses in surplus. 54. Net change in capital and surplus for the year (Lines 37 through 53). 55. Capital and surplus. December 31, current year (Lines 36 + 54) (Page 3, Line 38). 56. DETAILS OF WRITE-INS 68.301. Non-proprietary product revenue. 9.35, 317, 394 80.302. Experience refund on reinsurance. 9.38, 42, 923 9.308 9.303. Fund manager fees. 1. 1, 288, 517 1. 10. 3.99. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above). 1. 289, 170 to 15 1. 2702. Fines and penal tries. 1. 2703. Net change in discontinued operations I iability. 2704. Funds withheld expense. 2705. Summary of remaining write-ins for Line 27 from overflow page. 2706. Funds withheld expense. 2707. Funds withheld expense. 2708. Summary of remaining myrite-ins for Line 27 from overflow page. 2709. Forties and penal tries. 10. 024 2709. Net change in discontinued operations I iability. 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above). 1809. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above). 1809. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above). 1809. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above). 1809. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above). 1809. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above). 1809. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above). 1809. Totals (Lines 2		Change in reserve on account of change in valuation basis, (increase) or decrease		
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 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 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 63.036,853 361 53.4 Change in capital and surplus for the year (Lines 37 through 53) 63.036,853 361 53.04 53.				
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 from capital 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 62. Dividends to stockholders 63. Agregate write-ins for gains and losses in surplus 64. Net change in capital and surplus for the year (Lines 37 through 53) 65. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 68.301. Non-proprietary product revenue 68.303. Fund manager fees 69. 304, 282, 293 69. 308 69. 308. Fund manager fees 69. 308. Summary of remaining write-ins for Line 8.3 from overflow page 799. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 69. 402, 2703. Net change in discont inued operations liability 69. 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 69. 303. 603. 604. 605. 607. 609. 600. 600. 600. 600. 600. 600. 600	47.	Other changes in surplus in Separate Accounts Statement		
50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.3 Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (250,000,000) (600 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (250,000,000) (600 51.3 Transferred from capital and surplus for the year (Lines 37 through 53) (250,000,000) (600 53.4 Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 63,036,853 361 55. Capital and surplus. December 31, current year (Lines 36 + 54) (Page 3, Line 38) 3,471,176,461 3,408				
50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.2 Transferred to surplus 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance (250,000,000) 52. Dividends to stockholders (250,000,000) 53. Aggregate write-ins for gains and losses in surplus 60.0 54. Net change in capital and surplus for the year (Lines 37 through 53) 63,036,853 361 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 3,471,176,461 3,408 DETAILS OF WRITE-INS 3 333,373,394 08.301. Non-proprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,256,517 1 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 2				
50.3 Transferred to surplus	00.	· · · · · · · · · · · · · · · · · · ·		
51. Surplus adjustment: 51.1 Paid in		,		
51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders (250,000,000) (600 53. Aggregate write-ins for gains and losses in surplus 63,036,853 361 54. Net change in capital and surplus for the year (Lines 36 + 54) (Page 3, Line 38) 3,471,176,461 3,408 DETAILS OF WRITE-INS 08.301. Non-proprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 23,174,156 17 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5302. 5303. 5303. 5303. 5303. 5303. 5303.	51			
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 (250,000,000) (600 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) (63,036,853 (351) (63,036,853 (351) (63,036,853 (351) (63,036) (63,036,853 (351) (63,036) (63,03	31.	· · · ·		
51.4 Change in surplus as a result of reinsurance (250,000,000) (600 52. Dividends to stockholders (250,000,000) (600 53. Aggregate write-ins for gains and losses in surplus 63,036,853 361 54. Net change in capital and surplus for the year (Lines 37 through 53) 63,036,853 361 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 3,471,176,461 3,408 DETAILS OF WRITE-INS 08.301. Non-proprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 17,015 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174, 156 17 2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 23,182,800 18 5301. 5302. 5303.				
52. Dividends to stockholders (250,000,000) (600 53. Aggregate write-ins for gains and losses in surplus (50,000,000) (600 54. Net change in capital and surplus for the year (Lines 37 through 53) (63,036,853) 361 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 3,471,176,461 3,408 DETAILS OF WRITE-INS 08.301. Non-proprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 23,174,156 17 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5302. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303. 5303.				
53. Aggregate write-ins for gains and losses in surplus 63,036,853 361 54. Net change in capital and surplus for the year (Lines 36 + 54) (Page 3, Line 38) 3,471,176,461 3,408 DETAILS OF WRITE-INS 08.301. Non-porprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.399. Summary of remaining write-ins for Line 8.3 from overflow page 17,015 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalities 10,024 10,024 2703. Net change in discontinued operations liability (1,379) 10,024 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 23,182,800 18 5301. 5302. 5303.	52			
54. Net change in capital and surplus for the year (Lines 37 through 53) 63,036,853 361 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 3,471,176,461 3,408 DETAILS OF WRITE-INS 08.301. Non-proprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 17,015 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 10,024 10,024 2703. Net change in discontinued operations liability (1,379) 2799. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5301. 5303. 5303.				(000,000,000)
DETAILS OF WRITE-INS 08.301. Non-proprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 17,015 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 23,182,800 18 5301. 5302. 5303. 5303.		Net change in capital and surplus for the year (Lines 37 through 53)	63,036,853	361,523,954
08.301. Non-proprietary product revenue 35,317,394 08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 17,015 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 10,024 10,024 2793. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5302. 5303. 18	55.		3,471,176,461	3,408,139,607
08.302. Experience refund on reinsurance 23,842,923 308 08.303. Fund manager fees 1,258,517 1 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .17,015 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5301. 5303. 18	08 301		35 317 394	
08.303. Fund manager fees 1,258,517 1 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 17,015 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5301. 5302. 5303.				308,307,456
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 60,435,849 309 2701. Funds withheld expense 23,174,156 .17 2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5302. 5303. 5303.	08.303.	Fund manager fees	1,258,517	1, 156, 935
2701. Funds withheld expense 23,174,156 17 2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 23,182,800 5301. 5302. 5303. 18				(38,795)
2702. Fines and penalties 10,024 2703. Net change in discontinued operations liability (1,379) 2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 23,182,800 18 5301. 5302. 5303.				309,425,596
2798. Summary of remaining write-ins for Line 27 from overflow page 23,182,800 18 5301. 5302. 5303. 5303.	2702.	Fines and penalties	10,024	13,246
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 23,182,800 18 5301.				(4,661)
5301. 5302. 5303.		·		957,269 18,748,610
5302. 5303.			-, ,	10,740,010
5303.				
วงระ. จนทเทลry of remaining write-ins for Line 53 from overflow page	5301. 5302.			
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	5301. 5302. 5303.			

	1	2
	Current Year	Prior Year
Cash from Operations		
Premiums collected net of reinsurance	957,476,903	1,004,732,880
Net investment income	1, 182, 263, 721	1,289,685,326
3. Miscellaneous income	361,981,669	577,936,541
4. Total (Lines 1 through 3)	2,501,722,293	2,872,354,747
5. Benefit and loss related payments	2,830,019,257	2,715,062,870
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(517,948,361)	(509,825,474)
7. Commissions, expenses paid and aggregate write-ins for deductions	375,935,282	401,320,183
8. Dividends paid to policyholders	4,823	5 , 138
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	22,043,783	320,284,238
10. Total (Lines 5 through 9)	2,710,054,784	2,926,846,955
11. Net cash from operations (Line 4 minus Line 10)	(208,332,491)	(54,492,208)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	6, 125, 622, 523	5 798 171 347
12.4 Real estate 12.5 Other invested assets		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds		(320,037)
·		7 676 927 026
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,760,444,963	7,676,837,926
13. Cost of investments acquired (long-term only):	F 000 F0C 700	4 005 000 004
13.2 Stocks		793,660,445
13.3 Mortgage loans		455,692,334
13.4 Real estate		19,402,967
		677,035,892
13.6 Miscellaneous applications		50,565,863
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,999,258,734	6,801,679,892
14. Net increase (decrease) in contract loans and premium notes	2,006,344	1,030,603
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	779,179,905	874, 127, 431
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(265,879,535)	(277,096,123)
16.5 Dividends to stockholders	250,000,000	600,000,000
16.6 Other cash provided (applied)	(68, 105, 709)	73,432,627
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(583,985,244)	(803,663,496)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	(40, 407, 000)	45 074 707
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(13, 137, 830)	15,971,727
19. Cash, cash equivalents and short-term investments:	005 400 070	000 040 055
19.1 Beginning of year	625, 188, 079	
19.2 End of year (Line 18 plus Line 19.1)	612,050,249	625,188,079
ote: Supplemental disclosures of cash flow information for non-cash transactions:		500 110 150
20.0001. Portfolio investments exchanged	418,571,463 124,771,651	509,113,153 94,667,898
20.0003.Reinvestment of non-cash distributions from other invested assets	33, 167, 094	62,741,376
20.0004. Income from other invested assets		5,935,839
20.0006. Change in receivable from securities sold	1,478,020	2,368,895
	1,290,632	76,434,141
20.0007. Bonds transferred to limited partnerships as contribution	1490.233	
20.0008. Change in payable for securities acquired	127,910	128,417
20.0008. Change in payable for securities acquired	127,910 126,389 84,284	, ,

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

	ster eapprentental alcoholdred of cach new information for hori cach transactioner	
2	0.0013. Funds held under coinsurance due to amended reinsurance agreement	 176,813,644

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

2. Consi 3. Net in 4. Amort 5. Separ losse 6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Ch 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	niums and annuity considerations for life and accident and health ntracts siderations for supplementary contracts with life contingencies investment income ritzation of Interest Maintenance Reserve (IMR) arate Accounts net gain from operations excluding unrealized gains or ses missions and expense allowances on reinsurance ceded erve adjustments on reinsurance ceded ellaneous Income:	Total958,398,9631,189,651,44511,478,707	Industrial Life	3 Life Insurance 842,687,300 326,738,349	Individual Annuities14,486,869	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (a) 23,128,890	8 Annuities	9 Group 31, 175, 366	10 11 Credit (Group and Individual) Other	Aggregate of All Other Lines of Business
2. Consis 3. Net in 4. Amort 5. Separ losse 6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Ch 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	ntracts siderations for supplementary contracts with life contingencies investment income	958,398,963	Industrial Life	842,687,300				(a)		•	Individual) Other	Business
2. Consis 3. Net in 4. Amort 5. Separ losse 6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Ch 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	ntracts siderations for supplementary contracts with life contingencies investment income	958,398,963		842,687,300		Contracts	and marvidally	` '		•		
2. Consis 3. Net in 4. Amort 5. Separ losse 6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Ch 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interee 18. Paym 19. Increa	ntracts siderations for supplementary contracts with life contingencies investment income	1, 189, 651, 445			14,486,869			23 128 800	561 565	21 175 266	AC 250 07	
2. Consis 3. Net in 4. Amort 5. Separ losse 6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Cf 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annuii 13. Disabi 14. Coupt 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	siderations for supplementary contracts with life contingencies	1, 189, 651, 445								31.1/3.300	40.338.9/	/3 I
3. Net in 4. Amort 5. Separ losse 6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Cf 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupt 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	investment income			326 738 349							[
5. Separ losse 6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Ch 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	arate Accounts net gain from operations excluding unrealized gains or ses	11,478,707	ļ		714,560,874	3,710,634		13,114,015	128, 110, 007	3, 150, 412		j5
6. Comm 7. Reser 8. Misce 8.1 Fe a 8.2 Cf 8.3 Ag 9. Totals 10. Death 11. Maturu 12. Annuii 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	ses			3,710,159	6,390,380	61,216		111,275	1, 148, 938	39,866	16,87	/4
7. Reser 8. Misce 8.1 Fe a 8.2 Cf 8.3 Aç 9. Totals 10. Death 11. Matur 12. Annuit 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Intere: 18. Paym 19. Increa	erve adjustments on reinsurance ceded		L					<u>,</u>				
8. Misce 8.1 Fe a 8.2 CF 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa		96, 111, 764		81,521,514	13,019,805			1,329,978	(67,089)	284,417	23 , 13	39
8.1 Fe a 8.2 C/ 8.3 Ag 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	ellaneous Income:	(475, 187, 828)	L		(238,772,560)				(236,415,269)			
a 8.2 Cf 8.3 Ag 9. Totals 10. Death 11. Maturi 12. Annui 13. Disabi 14. Coupt 15. Surrer 16. Group 17. Interer 18. Paymi 19. Increa	Fees associated with income from investment management,											
8.3 Aç 9. Totals 10. Death 11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interer 18. Paym 19. Increa	administration and contract guarantees from Separate Accounts	37, 172, 654	L	34,779,315	674,004			1,719,335				
9. Totals 10. Death 11. Maturu 12. Annui 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interes 18. Paymu 19. Increa	Charges and fees for deposit-type contracts											
10. Death 11. Maturu 12. Annuii 13. Disabi 14. Coupc 15. Surrer 16. Groupc 17. Interer 18. Paymu 19. Increa	Aggregate write-ins for miscellaneous income	60,435,849	i	28,691,419	28,202,727	13		76,556	37,691	5	3,427,43	9
11. Matur 12. Annui 13. Disabi 14. Coupc 15. Surre 16. Group 17. Intere: 18. Paymi 19. Increa	ls (Lines 1 to 8.3)	1,878,061,554	i	1,318,128,056	538,562,099	3,771,862		39,480,049	(106,624,157)	34,650,066	50,093,57	/9
12. Annuii 13. Disabi 14. Coupc 15. Surrer 16. Group 17. Intere: 18. Payme 19. Increa	th benefits	581,067,096		560,614,420				20,452,677				
13. Disabi 14. Coupc 15. Surrer 16. Group 17. Interes 18. Payme 19. Increa	red endowments (excluding guaranteed annual pure endowments)	2, 106, 992	L	2, 106, 992								
14. Coupc15. Surrer16. Group17. Interes18. Paymon19. Increase	uity benefits	866,344,692			661,601,360				204,743,333			
15. Surrer 16. Group 17. Interes 18. Paymon 19. Increa	bility benefits and benefits under accident and health contracts	43,598,076		2,076,451				23,820		21,675,354	19,822,45	j2
16. Group 17. Interes 18. Payme 19. Increa	pons, guaranteed annual pure endowments and similar benefits	445,504	L	445,504				.			ļ	
17. Interes 18. Payme 19. Increa	ender benefits and withdrawals for life contracts	850,455,915	ļ	226,241,883	401,488,418			3,783,235	218,942,380		ļ	
17. Interes 18. Payme 19. Increa	up conversions		L					.			L	
18. Payme 19. Increa	est and adjustments on contract or deposit-type contract funds	108,760,925	L	1,741,357	106, 115, 842	810,567		11,273	81,721		L16	35
19. Increa	ments on supplementary contracts with life contingencies	145,768	L			145,768					LL	
	ease in aggregate reserves for life and accident and health contracts	(809,092,107)	1	105, 365, 399	(548, 116, 769)	(35,355)		5,001,685	(362,400,333)	(8,870,612)	(36, 12	22)
Totals	Is (Lines 10 to 19)	1,643,832,863		898,592,006	621,088,851	920,980		29,272,689	61,367,101	12,804,741	19,786,49	34
21. Comm	missions on premiums, annuity considerations and deposit-type		1	, ,	, ,	,			, ,	, ,	ı	
	ntract funds (direct business only)	36,505,095	L	23,223,202	12,280,194			697,040	304,379	257		23
22. Comm	missions and expense allowances on reinsurance assumed	61,459,006	ļ	42,434,594	1,049,860			117,923	222	8,497,977	9,358,43	
23. Gener	eral insurance expenses	225,585,500	ļ	152,501,245		165,601		5,030,137	3,920,478	6,057,130	9,475,03	
24. Insura	rance taxes, licenses and fees, excluding federal income taxes	20,387,989	ļ ļ.	17,070,756	358,410	47,503		540,619	13,265	1, 131, 657	1,225,77	/9
25. Increa	ease in loading on deferred and uncollected premiums	3,231,752	ļ ļ.	3,297,903				(66, 150)			ļ	
Net tra	transfers to or (from) Separate Accounts net of reinsurance	(504, 164, 664)	ļ ļ.	23,210,108	(288,381,550)			(2,318,058)	(236,675,164)		ļ	
27. Aggre	regate write-ins for deductions	23, 182, 800	1	23, 182, 848	931	(1)		620	119	(1,750)	3	33
28. Totals	Is (Lines 20 to 27)	1,510,020,340	i	1,183,512,661	394,832,570	1, 134, 083		33,274,819	(171,069,600)	28,490,013	39,845,79	1 4
29. Net ga	gain from operations before dividends to policyholders and federal											
incor	ome taxes (Line 9 minus Line 28)	368,041,214	ļ ļ-	134,615,395	., ., .	2,637,780		6,205,230	64,445,444	6, 160, 053	10,247,78	34
	dends to policyholders	4,623		4,623								
	gain from operations after dividends to policyholders and before federal		i								<u> </u>	
	ome taxes (Line 29 minus Line 30)	368,036,591		134,610,772		2,637,780		6,205,230	64,445,444	6, 160, 053	10,247,78	
	eral income taxes incurred (excluding tax on capital gains)	7,451,888		2,725,556	2,910,190	53,409	ļļ	125,642	1,304,871	124,748	207,47	3
	gain from operations after dividends to policyholders and federal income	000 504 700	i	101 005 010	140 040 000	0 504 674		0.070.500	60 440 570	0.005.005	40.040.0	10
	es and before realized capital gains or (losses) (Line 31 minus Line 32)	360,584,703		131,885,216	140,819,338	2,584,371		6,079,588	63,140,573	6,035,305	10,040,31	.4
	AILS OF WRITE-INS	05 017 00:	i		07 007 07-	Į.		1			ı İ	
	proprietary product revenue	35,317,394		3,926,849					37,432		3,427,43	<i>i</i> 5
	rience refund on reinsurance	23,842,923		23,842,923								
08.303. Fund n		1,258,517		906,840	275,502			76,176			·····	
	nmary of remaining write-ins for Line 8.3 from overflow page	17,015	<u> </u>	14,808		13		380	259	5	ļ	
	als (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	60,435,849		28,691,419		13		76,556	37,691	5	3,427,43	19
	s withheld expense	23 , 174 , 156	<u> </u>	23 , 174 , 156							ļ	
	s and penalties	10,024	·	8,693	931	(1)		228	119	21		33
		(1,379)			1		1		l l	(4 774)		1
	change in discontinued operations liability	1,3/9)	t					392		(1,771)	L	
2799. Totals	change in discontinued operations liability nmary of remaining write-ins for Line 27 from overflow page	23.182.800		23.182.848	931	(1)		620	119	(1,771)(1,771)(1,771)		33

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	ANALISIS OF								
		1	2	3	Ordinary	5	6	Grou	лр 8
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	o Annuities
	Involving Life or Disability Contingencies (Reserves)								
	(Net of Reinsurance Ceded)								
1.	Reserve December 31, prior year	20,010,879,400		6,881,372,864	10,488,097,654	1,300,134		264 , 147 , 767	2,375,960,980
2.	Tabular net premiums or considerations	712,716,578		680,337,936	14,486,869			17,330,207	561,566
3.	Present value of disability claims incurred	774,614		774,614		XXX			
4.	Tabular interest	1,044,460,835		312,341,041	609,610,183	94,372		12,158,646	110,256,594
5.	Tabular less actual reserve released	(206,233,452)		2, 148, 135	(158,459,326)	(129,726)		(49,792,535)
6.	Increase in reserve on account of change in valuation basis								
6.	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	<u>.</u>	xxx		xxx	XXX	xxx	xxx	xxx
7.	Other increases (net)	. (7,592,775)		(23,346,532)	15,753,757				
8.	Totals (Lines 1 to 7)	21,555,005,200		7,853,628,059	10,969,489,136	1,264,779		293,636,620	2,436,986,605
9.	Tabular cost	450,923,135		431,165,097		XXX	-	19,758,039	
10.	Reserves released by death	113,749,376		111, 181,893	xxx	XXX		2,567,484	XXX
11.	Reserves released by other terminations (net)	935, 192, 948		314,986,184	396,784,680			4,479,704	218,942,380
12.	Annuity, supplementary contract and disability payments involving life contingencies	864,458,773		2,100,271	657,615,030				204,743,473
13.	Net transfers to or (from) Separate Accounts	. (20,013,061)		23,210,108	(40,645,216)			(2,318,058)	(259,895)
14.	Total Deductions (Lines 9 to 13)	2,344,311,172		882,643,552	1,013,754,494			24,487,168	423,425,958
15.	Reserve December 31, current year	19,210,694,028		6,970,984,507	9,955,734,642	1,264,779		269,149,452	2,013,560,647

EXHIBIT OF NET INVESTMENT INCOME

ı		1	2
			Earned During Year
1.	U.S. Government bonds	(a)	8,745,291
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)	(a)814,414,317	804,717,494
1.3	Bonds of affiliates		
2.1	Preferred stocks (unaffiliated)	(b)1,113,195	1,300,229
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	27,731,403	28,985,758
2.21	Common stocks of affiliates		
3.	Mortgage loans		154,731,132
4.	Real estate		17,929,382
5	Contract loans	31,780,196	31,780,196
6	Cash, cash equivalents and short-term investments	(e)16,657,969	17, 177, 514
7	Derivative instruments	(f)	(17,499,940)
8.	Other invested assets	247,093,247	226,778,093
9.	Aggregate write-ins for investment income	(8,435,984)	(8,435,984)
10.	Total gross investment income	1,312,624,977	1,266,209,166
11.	Investment expenses		(g)69, 177, 306
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		(h)(27,350)
14.	Depreciation on real estate and other invested assets		
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		76,557,721
17.	Net investment income (Line 10 minus Line 16)		1,189,651,445
1	DETAILS OF WRITE-INS		
0901.	Securities Lending Fees	(8,410,977)	(8,410,977)
0902.	Swap Collateral Income		
0903.	Other Income		
0998.			,
0999.	, , ,	(8,435,984)	
1501.		, , , ,	` ' '
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes \$	51,882,417	accrual of discount less \$22,917,104	amortization of premium and less \$15,273,953	paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$35,065	amortization of premium and less \$	paid for accrued dividends on purchases
(c) Includes \$	585,281	accrual of discount less \$1,575,872	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$		for company's occupancy of its own building	s; and excludes \$2,031,535 interest on encu	mbrances.
(e) Includes \$	3,982,889	accrual of discount less \$175,839	amortization of premium and less \$9,499	paid for accrued interest on purchases.
(f) Includes \$	51,716,191	accrual of discount less \$67,675,500	amortization of premium.	
	and Separate Acco		investment taxes, licenses and fees, excluding fede	eral income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$	6 059 846	depreciation on real estate and \$	depreciation on other invested assets.	

EXHIBIT OF CAPITAL GAINS (LOSSES)

		<u> </u>	AL WAIII	0 (2002	<u> </u>	
		1	2	3	4	5
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	(7,719,051)		(7,719,051)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(23,658,234)	(9, 156, 340)	(32,814,574)	(1,682,787)	1,787,383
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	12,646	(264,289)	(251,643)	(175,000)	(240,080)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	46, 135, 398	(44,437,971)	1,697,427	(91,621,923)	(10,911,970)
2.21	Common stocks of affiliates				106,552,056	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(103,832)		(103,832)	(21,276)	
7.	Derivative instruments	(4,795,843).		(4,795,843)	2,724,451	13, 173, 304
8.	Other invested assets	(482,061)	(12,084,653)	(12,566,714)	12,302,070	483,408
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	9,389,023	(65,943,253)	(56,554,230)	28,077,590	4,292,045
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	EXHIBIT - I PANT	I I - PAEIVII	JIVIS AIND A		Ordinary				ND HEALTH	Accident and Health	11		
		ı	2	3	ary 4	5	Gro 6	7 7	8	Accident and Health	10	Aggregate of All	
					Individual	Credit Life (Group	•	,		Credit (Group and		Other Lines of	
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	
	FIRST YEAR (other than single)			((0000)									
	Uncollected	1,313,700		(186,769)					890,743		609,726		
2.		6,804,249		6,804,249									
3.	Deferred , accrued and uncollected:			2 252 122									
	3.1 Direct	6,658,198		6,658,198									
	3.2 Reinsurance assumed	1,823,661		323 , 192					890,743		609,726		
	3.3 Reinsurance ceded	363,911		363,911									
	3.4 Net (Line 1 + Line 2)	8, 117, 948		6,617,479					890,743	ļ.	609,726		
	Advance	105,762		362					52, 101		53,299		
5.	Line 3.4 - Line 4	8,012,186		6,617,117					838,642	ļ	556,427		
6.	Collected during year:												
	6.1 Direct	28,381,371		28,381,371									
	6.2 Reinsurance assumed	47,876,544		23,951,489			2,719,154		12,660,081		8,545,820		
	6.3 Reinsurance ceded	22,674,218		22,674,355			(137)						
	6.4 Net	53,583,697		29,658,505			2,719,291		12,660,081		8,545,820		
7.		61,595,883		36,275,622			2,719,291		13,498,723		9, 102, 247		
8.	Prior year (uncollected + deferred and accrued - advance)	9,786,495		8,500,236					704,420		581,839		
9.	First year premiums and considerations:												
	9.1 Direct	26,342,191		26,342,191									
	9.2 Reinsurance assumed	27,376,248		3,342,384			2,719,154		12,794,302		8,520,408		
	9.3 Reinsurance ceded	1,909,053		1,909,190			(137)						
	9.4 Net (Line 7 - Line 8)	51,809,386		27,775,385			2,719,291		12,794,302		8,520,408		
	SINGLE	, ,		, ,			, ,		, ,				
10.	Single premiums and considerations:												
	10.1 Direct	27,384,140		1.342.304	22,739,713			3,302,123					
	10.2 Reinsurance assumed	3,645,976		40.042	3,479,607			126,327					
	10.3 Reinsurance ceded	19,480,314		344,364	16, 132, 503		136.562	2.866.885					
	10.4 Net	11,549,802		1,037,982	10,086,817		(136,562)						
	RENEWAL							, + - +					
11.	Uncollected	(4,041,637)		(6,783,082)			(97, 111)		993,417		1,845,139		
12.	Deferred and accrued	131,863,671		131,059,242			804,429				, , ,		
	Deferred, accrued and uncollected:												
	13.1 Direct	69,945,194		68,926,998			692,501				22.940		
	13.2 Reinsurance assumed			217,725,079			347.130		933.343		1.845.139		
	13.3 Reinsurance ceded	162,973,851		162,375,917			332,313		242,681		22,940		
	13.4 Net (Line 11 + Line 12)	127,822,034		124, 276, 160			707,318		993.417		1,845,139		
14.	Advance	2,153,504		1,070,301	10		5,932		224, 162		853,099		
15.	Line 13.4 - Line 14	125,668,530		123,205,859	(10)		701,386				992,040		
	Collected during year:	20,000,000		25,255,550	(10)		, 300				,		
	16.1 Direct	402, 177, 394		359,964,584	595,788		22,638,382		17,645,121		1,333,519		
	16.2 Reinsurance assumed	1.046.295.126		966,505,548	3.804.264		21,205,951		16,870,934		37.908.429		
	16.3 Reinsurance ceded	556, 129, 166		515,427,540			23,256,532		16, 143, 468		1,301,626		
	16.4 Net	892.343.354		811.042.592	4.400.052		20.587.801		18.372.587		37.940.322		
17	Line 15 + Line 16.4	1,018,011,884		934,248,451	4,400,042		21,289,187		19,141,842		38,932,362		
18.		122,972,109		120,374,518	(10)		743.026		760,778		1,093,797		
19.	, ,				(10)						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
10.	19.1 Direct	405 , 187 , 129		363,462,360	595,788		22,400,585		17,417,230		1,311,166		
	19.2 Reinsurance assumed	1,059,480,904		979,840,230	3,804,264		21, 183, 917		16,845,925		37,806,568		
	19.3 Reinsurance ceded	569,628,258		529,428,657			23,038,341		15,882,091		1,279,169		
	19.4 Net (Line 17 - Line 18)	895.039.775		813.873.933	4,400,052		20.546.161		18.381.064		37.838.565		
	TOTAL	. 000,000,770		010,070,000	7,700,002		20,070,101		10,001,004	+	07,000,000		
20.	Total premiums and annuity considerations:												
۷٠.	20.1 Direct	458,913,460		391,146,855	23,335,501		22,400,585	3,302,123	17,417,230		1,311,166		
	20.2 Reinsurance assumed	1,090,503,128		983,222,656	7,283,871		23,903,071		29,640,227		46,326,976		
	20.3 Reinsurance ceded	591,017,625		531,682,211	16, 132, 503		23, 174, 766	2,866,885	15,882,091	-	1,279,169		
1	20.4 Net (Lines 9.4 + 10.4 + 19.4)	958,398,963		842,687,300	14,486,869		23,128,890	561,565	31,175,366		46,358,973		
	20.7 ING. (LINGS 3.4 + 10.4 + 13.4)	au, au, au		042,007,000	14,400,009		23, 120,090	JU1, JUJ	31, 173, 300	l l	+0,000,370	l .	

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1	2	Ordi	nary	5	Gro	up qu		Accident and Health		11
			3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of Al Other Lines of
	Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business
DIVIDENDS AND COUPONS APPLIED											
(included in Part 1)											
21. To pay renewal premiums	347		347								
22. All other	282,706		282,706								
REINSURANCE COMMISSIONS AND											
EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	3,978,962		3,979,045			(83)					
23.2 Reinsurance assumed	25,158,627		12,469,349			9,113		7,095,254		5,584,911	
23.3 Net ceded less assumed	(21, 179, 665)		(8,490,304)			(9, 196)		(7,095,254)		(5,584,911)	
24. Single:											
24.1 Reinsurance ceded	12,949,672			13,016,761			(67,089)				
24.2 Reinsurance assumed	1,035,795		4,471	1,032,000			(676)				
24.3 Net ceded less assumed	11,913,877		(4,471)	11,984,761			(66,413)				
25. Renewal:											
25.1 Reinsurance ceded	79, 183, 130		77,542,469	3,044		1,330,061		284,417		23, 139	
25.2 Reinsurance assumed	35,264,584		29,960,774	17,860		108,810	898	1,402,723		3,773,519	
25.3 Net ceded less assumed	43,918,546		47,581,695	(14,816)		1,221,251	(898)	(1,118,306)		(3,750,380)	
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	96,111,764		81,521,514	13,019,805		1,329,978	(67,089)	284,417		23, 139	
26.2 Reinsurance assumed (Page 6, Line 22)	61,459,006		42,434,594	1,049,860		117,923	222	8,497,977		9,358,430	
26.3 Net ceded less assumed	34,652,758		39,086,920	11,969,945		1,212,055	(67,311)	(8,213,560)		(9,335,291)	
COMMISSIONS INCURRED	, ,			, ,		, ,	, , ,	, , , ,		. , , ,	
(direct business only)											
27. First year (other than single)	15,606,277		15,606,277								
28. Single	13,757,861		525,891	12,280,194		647,397	304,379				
29. Renewal	7,140,957		7,091,034	, , , , ,		49,643	,,,,,	257		23	
30. Deposit-type contract funds	, , , , , ,					,					
31. Totals (to agree with Page 6. Line 21)	36.505.095		23.223.202	12.280.194		697.040	304.379	257		23	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident a	ınd Health	4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	4, 142,745		12,541		1,055,479	5,210,765
2.	Salaries and wages	87, 186, 432		300,927		31,766,125	119,253,484
3.11	Contributions for benefit plans for employees	9, 133, 256		30,431		1,871,626	11,035,313
3.12	2 Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,399,250		7,938		1,231,810	2,638,998
3.32	2 Other agent welfare						
4.1	Legal fees and expenses	2,570,350		1,048		1,532,181	4, 103, 579
4.2	Medical examination fees	3, 170, 084					3, 170, 084
4.3		343,806		17			343,823
4.4	Fees of public accountants and consulting actuaries	4,559,528		170,313		4,909,066	9,638,906
4.5	Expense of investigation and settlement of policy claims	237,323		,			237,323
5.1		2.038.565		22.658		384.565	2.445.789
5.2	Advertising	14 . 863 . 287		15.729			14,879,016
5.3	Postage, express, telegraph and telephone	3 662 910		6.413		111.500	3.780.823
5.4	Printing and stationery	1 265 597		5.504		2.698.361	3,969,463
5.5	Cost or depreciation of furniture and equipment	725 104		2,072		220.679	.947,855
5.6	Rental of equipment	9 048 440		25,262		1,658,476	10,732,178
5.7	Cost or depreciation of EDP equipment and software	2,445,674		15.312		354,088	2,815,074
6.1		244.722		252		31.442	276.417
6.2		525.884		472		95,200	621.557
6.3	Insurance, except on real estate			(88)		38.257	130.361
		164.974		(00)		15.570	180,543
6.4						4.690.987	6.885.721
6.5	Collection and bank service charges	3.602.237		(87.895)		152.941	3,667,282
6.6		19,783,840		2,321,467			22 . 105 . 307
6.7				2,321,407			22, 100,307
6.8				7 747			005 070
7.1		297,331		7,747			305,078
7.2	Agents' balances charged off (less \$	(00.000)					/00 000
		(28,083)					(28,083
	g,g	889,676		17,948			907,624
9.1						14	14
	Investment expenses not included elsewhere					14,010,633	14,010,633
9.3	Aggregate write-ins for expenses	35,493,478	103,611	12,552,486		2,348,306	50,497,881
10.	General expenses incurred		103,611	15,428,553		69, 177, 306	(a)294,762,806
11.	General expenses unpaid December 31, prior year	9,937,012		227,433		104,005	10,268,451
12.	General expenses unpaid December 31, current year	10,572,693		428,539			11,001,233
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	209,417,655	103,611	15,227,447		69,281,311	294,030,024
	DETAILS OF WRITE-INS						
09.301.		20,906,408		67.193	L	2.348.306	23.321.907
	Expenses assumed from subsidiaries and affiliates		103.611	12,485,293		2,010,000	17, 175, 974
		10.000.000					10,000,000
	Summary of remaining write-ins for Line 9.3 from overflow page						
	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	35,493,478	103,611	12,552,486		2,348,306	50,497,881

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

			Insurance		4	5
		1	2	3		
				All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes	(47)				(47)
2.	State insurance department licenses and fees	(171,276)	570			(170,707)
3.	State taxes on premiums					9,638,420
4.	Other state taxes, including \$					
	for employee benefits	3,383,864	399		41,245	3,425,508
5.	U.S. Social Security taxes	5,381,417	18,993		1,306,675	6,707,085
6.	All other taxes	130,975	2,004,676			2,135,650
7.	Taxes, licenses and fees incurred	18,030,553	2,357,436		1,347,920	21,735,908
8.	Taxes, licenses and fees unpaid December 31, prior year	12,660,012				12,660,012
9.	Taxes, licenses and fees unpaid December 31, current					
	year	7,531,551				7,531,551
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	23, 159, 013	2,357,436		1,347,920	26,864,369

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	347	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	282,706	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	283,052	
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options	. 1	
9.	Total Lines 5 through 8	372,344	
10.	Amount due and unpaid	48	
11.	Provision for dividends or refunds payable in the following calendar year	381,686	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts	<u></u>	
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	_	
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	450, 126	
	DETAILS OF WRITE-INS		
801.	Micellaneous application	1	
802.			
803.			
898.	Summary of remaining write-ins for Line 8 from overflow page		
899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	1	

EXHIBIT 5 - Addit	2	3	4	5	6
'	-		T	Credit	
	-		0 "	(Group and	
Valuation Standard 0100001. AE 2.5% NLP 45-55,57,59-60,65-68	Total96.341	Industrial	Ordinary	Individual)	Group
0100001. AE 2.5% NLP 45-55,57,59-60,65-68	2 730		96,341 3,730		
0100003. AE 3% NLP 42-51,54,58-59,66			93,434		
0100004. AE 3% ILL 47-54,56			17.243		
0100005. AE 3.5% NLP 37-46,48-52,55,57-76,78	543,731		543,731		
0100006. AE 3.5% CRVM 57-64,66-67,69-73			35,090		
0100007. AE 3.5% ILL 36-38,40-45			21,466		
0100008. AE 4% NLP 34,37-44			14,986		
0100009. AM (5) 3.5% NLP 47,51-60 0100010. 06 STD IND 3% NLP 43-67			28,261 195,212		
0100010. 06 STD IND 3% NLC 43-07			23,792		
0100012. 06 STD IND 3.5% NLP 36,48–49,51,62,81,85	2.162		2.162		
0100013. 41 CS0 2.5% NLP 48,50-66,69,73-74			309,742		15,365
0100014. 41 CSO 2.5% CRVM 47,49-51,53-65,69,72,74-					•
75,77	341,353		341,353		
0100015. 41 CS0 2.75% NLP 50-69	119, 196		119, 196		
0100016. 41 CSO 2.75% CRVM 55,62			5,004		
0100017. 41 CSO 3% NLP 45,47-48,50-89 0100018. 41 CSO 3% CRVM 49,51-72,84.87			4,901,983 5,939,916		18 502
0100019. 41 CSO 3% CRVM GC 59			7.154		10,302
0100020. 41 CS0 3.5% NLP 51-53.55.57-59.62.67.70-	, , 104		, 104		
71,75–76	23,642		23,642		
0100021. 41 CSO 3.5% CRVM 55-67,70	80,432		80,432		
0100022. 41 CSO 3.5% FPT 49-54	8,186		8,186		
0100023. 41 CSO 4% NLP 60			1,445		
0100024. 41 CSO 5% CRVM 92	23,348		23,348		
0100025. 41 CS0 (130%) 2.5% NLP 55,60,63	1,/19		1,719 903		
0100026. 41 CS0 (130%) 2.75% NLP 64	22V 22V		234 . 234		
0100027. 41 CS0 (130%) 3% NLF 57-64			13,953		766
0100029. 41 CSO SPECIAL 2.5% CRVM 62,64-65	4,641		4,641		, 30
0100030. 41 CSO SPECIAL 3.5% CRVM 63	6,661		6,661		
0100031. 41 IND 3.5% NLP 48	439		439		
0100032. 41 STD IND 3% CRVM 54-63,65-67	1,893		1,893		
0100033. 58 CSO 1.5% CRVM ALB 84-88	160,494		160,494		
0100034. 58 CSO 2% NLP GC 72-83 0100035. 58 CSO 2% CRVM MOD GC 79-83			740,614 2,595,360		
0100035. 58 CS0 2% CRVM MOD GC 79-83	1 575 108		1,575,198		
0100037. 58 CS0 2.25% CRVM 69			8.005		
0100038. 58 CSO 2.5% NLP 56,58,62–80,82–88			910,279		
0100039. 58 CS0 2.5% NLP ALB 68-71,73-81,83-87	101,990		101,990		
0100040. 58 CSO 2.5% CRVM 64-71,73-79,81-82,84	519,350		519,350		
0100041. 58 CSO 2.5% CRVM ALB 67-77,79,83-88	1,242,609		1,242,609		
0100042. 58 CSO 3% NLP 52,59-89,97			20,346,254		94, 181
0100043. 58 CS0 3% NLP ALB 62-65,67-71,74-81,83-88			150,276		40 500
0100044. 58 CSO 3% CRVM 60-89,93 0100045. 58 CSO 3% CRVM ALB 65-83	56,181,098		56, 138, 560 560, 404		42,538 3,012
0100045. 58 CS0 3% CHVM ALB 05-85	1 399		1,399		
0100047. 58 CSO 3% CAN MOD 65-73			8,786,039		
0100048. 58 CS0 3.5% NLP 42,46,48,50-88			18,018,599		82,506
0100049. 58 CSO 3.5% NLP ALB 66-87,92-95			780,435		
0100050. 58 CSO 3.5% CRVM 62-04			81,153,546		361,217
0100051. 58 CSO 3.5% CRVM ALB 66-87			853,705		
0100052. 58 CS0 3.5%/10/2% NLP GC 61-73,79-81 0100053. 58 CS0 3.5%/10/2% CRVM MOD 79-81			314,024 652,659		
0100054. 58 CS0 3.5%/10/2% CRVM GC 61-73			644,650		
0100055. 58 CSO 3.5%/10/2% CAN MOD GC 67-68,70-73	351.049		351.049		
0100056. 58 CSO 4% NLP 56-57,76-88			676,512		616,874
0100057. 58 CS0 4% NLP ALB 76,78-86,92	36,912		36,912		
0100058. 58 CS0 4% CRVM 78-87,93,95			408,202		
0100059. 58 CS0 4% CRVM ALB 55,61,64,76-88,93-94			2,007,612		
0100060. 58 CS0 4%/20/2% NLP 79-81 0100061. 58 CS0 4%/20/2% CRVM MOD 79-81			560,226 22,746,928		
0100061. 58 CSO 4%/20/2% CRVM MOD /9-81			4,319,168		283.571
0100063. 58 CSO 4.5% NLP ALB 82			300		203,371
0100064. 58 CS0 4.5% NLP GC 84-89	338,540		338,540		
0100065. 58 CSO 4.5% CRVM 81-06,09,16	39,847,400		38,662,910		1, 184, 490
0100066. 58 CSO 4.5% CRVM ANB 83-84	22,013,295		22,013,295		
0100067. 58 CS0 4.5% CRVM ALB 82-88			1,267,685		
0100068. 58 CSO 4.5% CRVM MOD GC 84-91 0100069. 58 CSO 4.5%/20/2% NLP 72,74-78,80-83			3, 106, 393 6, 454, 312		
0100069. 58 CSU 4.5%/20/2% NLP /2,74-78,80-83			52, 135, 857		
0100070. 58 CS0 4.5%/20/2% CRVM MOD GC 84,87			123,989		
0100072. 58 CSO 4.5%/20/2% MOD 81-83			637,309		
0100073. 58 CSO 4.5%/20/3.5% CRVM 84,87	398,233		398,233		
0100074. 58 CSO 5.5% NLP 81-82			53, 181		
0100075. 58 CSO 6% CRVM ALB 85			557,844		
0100076. 58 CET 2% NLP GC 73-76,78-83 0100077. 58 CET 2.5% NLP 59,62,68-70,72,79,84	99,317		99,317		
0100077. 58 CET 2.5% NLP 59,62,68-70,72,79,84			1,600		
0100078. 58 CET 2.5% NLP ALB 75,79,85-86			3.131		
0100080. 58 CET 2.5% CRVM ALB 74	1,676		1,676		
0100081. 58 CET 3% NLP 60-82	4.993.021		4,993,021		
0100082. 58 CET 3% NLP ALB 64-65,74-78,80,91	8,062		8,062		
0100083. 58 CET 3% CRVM 62,65-66,69-85	21,974		21,974		
0100084. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82			13,706		
0100085. 58 CET 3.5% NLP 62,70-82			5,201,829		386
0100086. 58 CET 3.5% NLP ALB 67-70,74,77,83-86 0100087. 58 CET 3.5% CRVM 62,64,66,76-78			39,969 10.180		
0100087. 58 CET 3.5% CRVM 62,64,66,76-78			10,180		
0100089. 58 CET 3.5% CHVM ALB 67,72,74,76,81			9,412		
33 321 3.3 3.1 3.2 3.1 3.2 3.1 3.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2	80,687		80,687		

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				Credit (Group and	
Valuation Standard	Total	Industrial	Ordinary	Ìndividual)	Group
0100090. 58 CET 4% NLP 77,82–86	2,561 10		2,561 10		
0100091. 58 CET 4% NLP ALB 66	831		831		
0100093. 58 CET 4%/20/2% NLP 79-81,86	1,671,402		1,671,402		
0100094. 58 CET 4.5% NLP 82-89	2,536,673		2,536,673		
0100095. 58 CET 4.5% NLP GC 84-89	86,266		86,266		
0100096. 58 CET 4.5%/20/2% NLP 81–83	2,729,126		2,729,126		
0100097. 58 CET 4.5%/20/3.5% NLP 84	· · · · · · · · · · · · · · · · · · ·		24,877		53,990,822
0100098. 60 CSG 4.5% CRVM 93-03					
0100100. 80 CSO 4% CRVM ANB 06-09	167 739 781		166,685,773		1,054,007
0100101. 80 CSO 4% CRVM ALB 86-92,94-18	402,380,108		386, 175, 303		16,204,806
0100102. 80 CSO 4% CRVM ALB S & U 00-02,04,06-08			178,900,917		5,322
0100103. 80 CSO 4% CRVM MOD 85			209,391,776		
0100104. 80 CS0 4.5% NLP 89-97			67,607		
0100105. 80 CSO 4.5% NLP ANB 89-97,01 0100106. 80 CSO 4.5% NLP ALB 69,92-95	106,406		106,406 502,640		
0100107. 80 CS0 4.5% NLP GC 89,99,03			11,445		
0100108. 80 CSO 4.5% CRVM 82-04	17,635,744		15,025,763		2,609,981
0100109. 80 CSO 4.5% CRVM ANB 86-05	821,942,200		608,373,413		213,568,787
0100110. 80 CSO 4.5% CRVM ALB 82-85,87,90-05,09,14	, , ,		1,936,591,790		44,854,675
0100111. 80 CS0 4.5% CRVM ALB S & U 89-05	800,695,194		799,607,775		1,087,419
0100112. 80 CSO 4.5% CRVM MOD GC 89-00,02-04 0100113. 80 CSO 4.5%-5% CRVM ALB 91-94	6, 189, 714 8, 295, 422		6, 189, 714 8, 295, 422		
0100113. 80 CSO 4.5%-5% CRVM ALB 91-94			23,606		
0100115. 80 CS0 5% NLP 86-90	145,915		145.915		
0100116. 80 CSO 5% CRVM 88-89,94			22,960		100,962
0100117. 80 CSO 5% CRVM ANB 93-94	144,832,681		144,832,681		
0100118. 80 CSO 5% CRVM ALB 88-94			226,695,537		589,027
0100119. 80 CSO 5% CRVM ALB S & U 94	3,796,884		3,796,884		
0100120. 80 CS0 5.5% NLP 82-88			193,430		
0100121. 80 CSO 5.5% CRVM 84-09,11-18 0100122. 80 CSO 5.5% CRVM ANB 87-92			15,359,421 874,085,579		
0100123. 80 CSO 5.5% CRVM ALB 84-96	199,867,016		199,402,907		464,109
0100124. 80 CSO 5.5% CRVM CRF 86-88			1,743,688		
0100125. 80 CSO 6% NLP 84-89			5,211,161		4,973
0100126. 80 CSO 6% CRVM 83-92			3,628,958		2,646,943
0100127. 80 CSO 6% CRVM ANB 83-86			195,407,612		
0100128. 80 CSO 6% CRVM ALB 84-86 0100129. 80 CSO 7% NLP 87-92			31,553,167 54,864		
0100129. 80 CS0 (135%) VARIOUS CRVM ALB 95-98					
0100131. BLENDED 80 CS0 4.5% NLP ALB 98-01			1,914,339		
0100132. BLENDED 80 CSO 4.5% CRVM ALB 99					
0100133. 80 CET 4% CRVM 06-08			120,010		
0100134. 80 CET 4.5% NLP 89-03			719,418		
0100135. 80 CET 4.5% NLP GC 89-93,96-97,01-02,04					
0100136. 80 CET 4.5% CRVM 89-05 0100137. 80 CET 4.5% CRVM ALB 95-18			3,368,637		
0100137. 80 CET 4.5% CHVM ALB 95-18	484		2,022		
0100139. 01 CSO 3.5% CRVM ALB 13-18	1.016.487.727		1,016,487,727		
0100140. 01 CSO 3.75% CRVM ALB 13-18	16,914,386		16,914,386		
0100141. 01 CSO 4% CRVM ALB 02-13	2,685,856,768		2,685,856,768		
0100142. 01 CSO 4.25% CRVM ALB 11-12			2,043,829		
0100143. GIO NLP 85-00,02			297		
0100144. GIO 3.5% CRVM 13-17 0100145. GIO 4% CRVM 93-99.07-12			7,852 136,550		
0100145. GIO 4% CRVM 93-99,07-12	130,330		130,330		
80,82,84-85,91-99	18 820		16,035		2.785
0100147. UNEARNED PREMIUM	2,054		2,054		
0199997. Totals (Gross)	10,493,717,397		10,145,667,487		348,049,909
0199998. Reinsurance ceded	3,335,585,476		3,255,912,958		79,672,518
0199999. Life Insurance: Totals (Net)	7,158,131,921		6,889,754,529		268,377,392
0200001. McClintok's 2.5% DEF CARVM 87-88,90-91	25,259	XXX	25,259	XXX	
0200002. McClintok's 3.5% DEF CARVM 69-74,77-79,81- 82,87	70 005	VVV	73,395	XXX	
0200003. McClintok's 4% DEF CARVM 87	1 //21	XXX	73,395	XXX	
0200003. MCCTITION'S 4% DEF CARVM 87			135,792	XXX	
0200005. 37 SA 2.5% DEF NLP 73-80	56, 133	XXX	56,133	XXX	
0200006. 37 SA 2.5% DEF CARVM 66-82	566,495	XXX	566,495	XXX	
0200007. 37 SA 3% DEF CARVM 79,84	1,517	XXX	1,517	XXX	
0200008. 37 SA 3.5% DEF CARVM 73,75-82,90-92	491,166		491,166	XXX	
0200009. 37 SA 4% DEF CARVM 76-85	132,290		132,290	XXX	
0200010. 37 SA 4.5% DEF CARVM 78-81,86-87		XXX	42,218 19,766	XXXXXX	
0200011. 37 SA 5.6 DEF CARVM 74		XXX	68,840	XXX	
0200013. American Annuity 3.5% DEF CARVM 70,86,89-	,				
90,92	131,112	XXX	131, 112	XXX	
0200014. 71 IAM 3% DEF CARVM 78-81,83-84,86	131 , 125		131,125	XXX	
0200015. 71 IAM 3.5% IMM 80-83	3,506,868	XXX	3,506,868	XXX	
0200016. 71 IAM 3.5% DEF CARVM 69,73-76,78,80-81		XXXXXX	316,533 2,017,148	XXXXXX	
0200017. 71 IAM 4% DEF 79			1,300,960	XXX	
0200019. 71 IAM 4.% DEF CARVW 09-70,74-70,00-60,30-91		XXX		XXX	
0200020. 71 IAM 4.5% DEF CARVM 80-89	34,344,496	XXX	34,344,496	XXX	
0200021. 71 IAM 5% DEF CARVM 73-75,78-83,86-89	621,316	XXX	621,316	XXX	
0200022. 71 IAM 5.5% DEF 80-81,83,85-86			3,101,270	XXX	
0200023. 71 IAM 5.5% DEF CARVM 77-80,94,96		XXX		XXX	
0200024. 71 IAM 5.75% DEF 83-85		XXX	889,885 261,370	XXXXXX	
0200025. 71 IAM 5.75% DEF CARVM 93		XXX	1,579,516		
0200023. 71 IAM 6.25% DEF CARVM 73-86,93		XXX	1,093,509	XXX	
0200028. 71 IAM 6.5% DEF CARVM 87,90		XXX	2,293,981	XXX	
	, -,		, -,		

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				Credit	
Valuation Otan dand	Total	lo di retrial	Ordinani	(Group and	Craun
Valuation Standard 0200029. 71 IAM 6.7% IMM 90	Total5,008	Industrial XXX	Ordinary5,008	Individual)	Group
0200029. 71 IAM 6.7% IMM 90 0200030. 71 IAM 6.75% DEF CARVM 86,91,16	2,925,246	XXX	2.925.246	XXX	
0200031. 71 IAM 7% DEF CARVM 86-89	4,438,619	XXX	4,438,619	XXX	
0200032. 71 IAM 7.25% DEF CARVM 86		XXX	324,772	XXX	
0200033. 71 IAM 7.5% IMM 84		XXX	122,997	XXX	
0200034. 71 IAM 7.75%/5.75% IMM & DEF 83		XXX	319,347	XXX	
0200035. 71 IAM 8% DEF CARVM 84-85		XXX	37,951,394	XXX	
0200036. 71 IAM 8.25% DEF CARVM 83			42,704,940	XXX	
0200037. 71 IAM 8.5% DEF CARVM 85	, ,	1001	, ,	XXX	
0200038. 71 IAM 9.25% IMM 86		XXX		XXX	
0200039. 71 IAM 9.32% IMM 83			112.737	XXX	
0200040. 71 IAM 9.5% IMM 85				XXX	
0200040. 71 IAM 9.5% IMM 85		XXX		XXX	
0200041. 71 IAM 10.75% IMM 62	0 401 406			XXX	
					146,886
0200043. 71 GAM 7.5% IMM		XXX	1.901.395	XXX	140,000
0200044. 83a 3.5% IMM 83	1,901,393	XXX	, - ,	XXXXXX	
0200045. 83a 5.75% DEF CARVW 12-13	4 055 404	XXX	224 4,255,424	XXX	
0200046. 83a 4.7 mm 13	4,200,424	XXX	8,942,926	XXX	
0200047. 83a 4.25% NWM 12 0200048. 83a 4.5% DEF CARVM 07-08		XXX	, ,		9.038.586
		XXX	1,904,886	XXX	, , , , , , , , , , , , , , , , , , , ,
0200049. 83a 4.65% IMM 98		XXX		XXX	
0200050. 83a 4.75% DEF 99		XXX	124,591	XXX	
0200051. 83a 4.77% IMM 93	,	XXX	5,536	XXX	
0200052. 83a 4.8% IMM 97		XXX	23,805	XXX	
0200053. 83a 5% IMM 11		XXX	63,827,891	XXX	
0200054. 83a 5% DEF CARVM 98,09		XXX	10,026,797	XXX	2,201
0200055. 83a 5.2% IMM 96		XXX		XXX	
0200056. 83a 5.25% IMM 05-06,10		XXX	400,560,814	XXX	
0200057. 83a 5.25% DEF 98		XXX		XXX	
0200058. 83a 5.25% DEF CARVM 97-98	3,043,414	XXX	3,043,414	XXX	
0200059. 83a 5.5% IMM 04,07-08		XXX		XXX	
0200060. 83a 5.5% DEF 94,96-97			1,781,755	XXX	
0200061. 83a 5.5% DEF CARVM 94,96-97			18,130,005	XXX	
0200062. 83a 5.55% IMM 95		XXX		XXX	
0200063. 83a 5.75% DEF 93,99	945,644	XXX		XXX	
0200064. 83a 5.75% DEF CARVM 93	4,860,720	XXX	4,860,720	XXX	
0200065. 83a 6% IMM 03,09		XXX	169,817,879	XXX	
0200066. 83a 6% DEF 95		XXX	307,232	XXX	
0200067. 83a 6% DEF CARVM 95	3,058,033	XXX	3,058,033	XXX	
0200068. 83a 6.25% IMM 98-99	399,831,778	XXX	399 , 153 , 182	XXX	678,596
0200069. 83a 6.25% DEF 87,92	2,080,967	XXX	2,080,967	XXX	
0200070. 83a 6.25% DEF CARVM 87,92		XXX	40,056,027	XXX	
0200071. 83a 6.33% DEF CARVM 97	74,040	XXX	74,040	XXX	
0200072. 83a 6.5% IMM 94,02	340,808,208	XXX	340,550,999	XXX	257,210
0200073. 83a 6.5% DEF 87,90	1,339,319	XXX	1,339,319	XXX	
0200074. 83a 6.5% DEF CARVM 91			455,873	XXX	
0200075. 83a 6.63% DEF CARVM 96	3,680,363	XXX	3,680,363	XXX	
0200076. 83a 6.7% IMM 90	37,007	XXX	37,007	XXX	
0200077. 83a 6.75% IMM 92-93,96-97,01	828,229,592	XXX	827,657,311	XXX	572,281
0200078. 83a 6.75% DEF 91	1,317,356	XXX		XXX	
0200079. 83a 6.75% DEF CARVM 86,91-92	35 . 122 . 652		35, 122, 652	XXX	
0200080. 83a 6.99% DEF CARVM 95		XXX		XXX	
0200081. 83a 7% IMM 93,00	554,713,882		554,423,094	XXX	
0200082. 83a 7% DEF 88-89		XXX		XXX	
0200083. 83a 7% DEF CARVM 89		XXX		XXX	
0200084. 83a 7.25% IMM 95		XXX	387 .338 .565	XXX	
0200085. 83a 7.45% DEF CARVM 94		XXX	21 705 473	XXX	
0200086. 83a 7.75% IMM 85.92		XXX	269 328 426	XXX	320 498
0200087. 83a 7.75%/5.75% IMM & DEF 83		XXX		XXX	
0200088. 83a 7.77% DEF CARVM 88	9 464 262	XXX		XXX	
0200089. 83a 8% IMM 87	231 460 919	XXX		XXX	
0200090. 83a 8% DEF CARVM 85	11 351	XXX		XXX	
0200091. 83a 8.1% DEF CARVM 93	28 414 875		28,414,875	XXX	
0200092. 83a 8.16% DEF CARVM 89		XXX		XXX	
0200093. 83a 8.25% IMM 90-91	765 897 422		764,822,421	XXX	
0200094. 83a 8.37% DEF CARVM 90		XXX		XXX	
0200095. 83a 8.4% DEF CARVM 92		XXX		XXX	
0200096. 83a 8.42% DEF CARVM 91		XXX		XXX	
0200097. 83a 8.75% IMM 88-89		XXX		XXX	
0200098. 83a 9.25% IMM 86			56,259,128	XXX	
0200099. 83a 9.5% IMM 85		XXX		XXX	
0200100. 83a 11% IMM 85		XXX		XXX	
0200101. 83a 11.25% IMM 84		XXX		XXX	
0200102. 83 GAM 5.5% 98	46,835	XXX		XXX	
0200103. 83 GAM 5.5% IMM & DEF 85-97	654.130.312	XXX		XXX	
0200104. 1994 GAR 4.5% DEF CARVM 05-06		XXX		XXX	
0200105. 1994 GAR 4.75% DEF CARVM 04,07		XXX	3.965 920	XXX	
0200106. 1994 GAR 5% DEF CARVM 03	11.937.544		2,531,390	XXX	
0200107. 1994 GAR 5.25% DEF CARVM 98-99			957,685	XXX	
0200108. 1994 GAR 5.5% DEF CARVM 94,96–97,01–02		XXX	1.409 757	XXX	
0200109. 1994 GAR 5.75% DEF CARVM 93,00		XXX		XXX	
0200110. 1994 GAR 6% DEF CARVM 95		XXX		XXX	
0200111. 1994 GAR 6.25% DEF CARVM 92		XXX		XXX	
0200112. 1994 GAR 6.5% DEF CARVM 87,90		XXX	3 888 620	XXX	46 483 244
0200113. 1994 GAR 6.75% DEF CARVM 91		XXX	1 682 431	XXX	
0200114. 1994 GAR 7% DEF CARVM 88-89		XXX	2 007 456	XXX	
0200115. 1994 GAR 7.25% DEF CARVM 86	3 264 104	XXX	2,007, 4 30	XXX	
0200113. 1994 GAR 8.5% DEF CARVM 85		XXX	118, 150	XXXXXX	
0200110: 1994 GAN 0.5% DEF CARVW 83		XXX	1 587 808 670	XXX	
0200118. 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50	£, 100, 100, 101		1,001,000,010		
IL ADM CODE 1410 91–13	726,078,651	XXX	441 A30 067	XXX	284.648.584
0200119. a-2000 2.5% IMM 17		XXX		YYY	204,040,304
u 2000 2.0% (mm) 1/		ΑΛΛ	200,709		

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Value Valu	· ·	2	3	4	Credit	6
2007105 - 2000 6 ft 9 ft 5 180,000 190,000	Valuation Standard	Total	Industrial	Ordinary		Group
Section 1						<u>'</u>
20000122 2000012 200		, ,				, ,
March 1967						
Second Second Company 1,000 1,00			XXX	43,589,247		
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GOODIEST 2000 6491 100						, ,
Control 1-2000 St Mel 1						
Comprises 2,000 St. Et. Color (19.4), 19.5 St. 74.66 XXX St. 90.007 XXX XX	0200127. a=2000 4.94% IMM 02	103 781 405				
Committed Process Pr						, ,
Control 12 - 2000 S SC 100 10 5-0, 10 20 5-0 20 5-0 20 5-0 20 5-	0200130. a-2000 5.15% IMM 99	1.030		, ,		
COORDINGS COOR						
MODISTALL ACRES 15 MM (A) C-12					XXX	33,777,966
2001515 2000 5 75 EF COMP 14 54 97 0 - 12 131 433 461 XXX 38 38 382						
0000155 2000 571 507 CMM 10						
March Marc						
20070160 20070 2						
Control 2000 Cont	0200139. a=2000 5.77% 1MM 00	118 797 447		88 165 157	YYY	
Section Sect						
Complete	0200141. a-2000 6.09% DEF CARVM 00	9,200,381				
Controlled #2000 6.5% IEF COMM 59			XXX	8,443,227	XXX	360,299
Concept Conc	0200143. a-2000 6.25% DEF CARVM 92	4,792,238	XXX	801,222	XXX	
Description Computer Description Des						
Description Computer Comput						
0200146 -2000 6.5% [RF CPRIN 67 90 2.755, 488 XOX						4 000 400
0200145 -2000 6.583 EEF CRIM 84 65						1,098,429
CORDITION 2000 0.75 MIN 01				, ,		
2000161 -2000 0 79 LEF CARM 9 1,980,469 5000152 -2000 7 1 Mile 100				, ,		
Composition						1,417,753
Decompriss -2000 75 DEF CARM 88-89 1.504,513 XXX	0200152. a-2000 7% IMM 00	16,701,707				904,720
Decompose Deco	0200153. a-2000 7% DEF CARVM 88-89	1,504,513	XXX	1,504,513	XXX	
Decinified Paragraph Decinified Deci						
0200157 - 2000 CIF DEF CHAIN 94-09, 12-44		1,406				
DODOTO 19 27 18 3.5 M 17 18 20 282 20 20 20 20 20						
Decorition 2012 183 375 181 47-18 201, 282, 220 XXX 118, 889, 144 XXX						142,431,733
Decoration 2012 MR 3 75% ISP CAPAN 14-16 1.19 Mpk 871 XXX 25,000 2000 1.20 2014 4.1 Mil 15-16 1.19 Mpk 871 XXX 25,000 2000 1.20 2014 4.1 Mil 15-16 1.19 Mpk 871 XXX 25,000 2000 1.20 2014 2014 2015 2014 2015 2014 2015			XXX	113 889 144		88 039 076
1,000 1,00					XXX	90,000,010
0200162 Actual al Guide line 43 Additional Reserve 94-96, 95, 98, 10-18 295, 388, 022 XXX						67,337,912
Compage Totals (Gross)	0200162. Actuarial Guideline 43 Additional Reserve 94-					
C0299999. Reinsurance coded						
C0299999 Annumities: Totals (Net)	` '	-, , ,		,,,		, . , . ,
0300002, 83 a 6, 25 h IM 94	, ,	,, , -	XXX	-,,	XXX	2,013,560,647
0300003, 83a, 6.75 IMB 94						
0300004 83a 6,755 IMM 95						
0300005	0300004. 83a 6 75% IMM 96					
0300006, a-2000 4.25% IMM 12	0300005. 83a 7.25% IMM 95					
030000B a-2000 5.25k IMM 04	0300006. a-2000 4.25% IMM 12	10,781		10,781		
0300009. a=2000 6.25% IMM 04 168,958 168,958 168,958 1300011. a=2000 6.75% IMM 01 57,046 67,046						
G900010. a=2000 6.75% IMM 99				15,309		
0300011	0300009. a-2000 5.5% IMM 04					
0300012	0300010. a-2000 6.25% IMM 99	22,331				
0399997. Totals (Gross)	0300012. a-2000 7% IMM 00	0.4.000				
0399999. SCWLC: Totals (Net)		, .	r			
0399999. SCWLC: Totals (Net)	0399998. Reinsurance ceded	700,204		700,204		
0400001. 51 ADB W/ 58 CSO 3% ANN CRF 60-61,64-67,70-80,82-83. 890 890 890 890 890 800002. 51 ADB W/ 58 CSO 3% ANN CRF ALB 889 890 890 890 890 890 890 890 890 890		733,284		733,284		
0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB	0400001. 51 ADB W/ 58 CSO 3% ANN CRF 60-61,64-67,70-	,				
0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB	80,82-83	890		890		
0400003. 59 ADB W/ 58 CS0 2.5% ANN CRF 61,65-66,68-70,72-93,98-99 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,924 38,925 351 0400005. 59 ADB W/ 58 CS0 3% ANN CRF 63-64,66,68-8 83,649 83,649 83,649 83,649 83,649 83,649 88,812 89,812 89,812 89,812 80,810,810,810,810,810,810,810,810,810,8		**=		***		_
TO, 72-93, 98-99 38, 924 38, 924 38, 924		625		620		5
0400004. 59 ADB W/ 58 CSO 3% ANN CRF 63-64,66,68- 73,75,83,85,95,97-10 34,903 34,552 351 0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 72-81,88 83,649 040006. 59 ADB W/ 58 CSO 4.5% ANN CRF 81-90,95-96 88,812 88,812 88,842 89,69 89,69 89,69 89,69 89,694 89		20 024		30 034		
73,75,83,85,95,97-10 0400005. 59 ADB W/ 58 CS0 3.5% MO CRF 72-81,88 83,649 83,649 83,649 84,812 0400007. 59 ADB W/ 58 CS0 4.5% ANN CRF 81-90,95-96 88,812 0400007. 59 ADB W/ 80 CS0 3% ANN CRF 58-59 16 16 0400008. 59 ADB W/ 80 CS0 4% ANN CRF 84,89-02,04 16,18 0400009. 59 ADB W/ 80 CS0 4.5% ANN CRF 84,89-02,04 104,009 102,230 1,778 0400010. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB 5 & U 89-05 0400011. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB 5 & U 99-05 0400012. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB S & U 01- 02 15 0400013. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 01- 02 15 0400013. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400014. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400016. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400017. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400018. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400019. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400019. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 13-17 0400018. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 13-17 0400018. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 13-17 0400019. 59 ADB W/ 10 CS0 3.5% ANN CRF ALB S & U 13-17 0400020. 59 ADB W/ 01 CS0 3.5% ANN CRF ALB S & U 13-17 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 19-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 19-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12						
D0400005. 59 ADB W/ 58 CS0 3.5% MO CRF 72-81,88	73.75.83.85.95.97-10	34 903		34 552		351
0400006. 59 ADB W/ 58 CS0 4.5% ANN CRF 81-90,95-96 0400007. 59 ADB W/ 80 CS0 3% ANN CRF 58-59 16 040008. 59 ADB W/ 80 CS0 4% ANN CRF 4LB S & U 06- 16, 18 2,616 0400009. 59 ADB W/ 80 CS0 4.5% ANN CRF 84,89-02,04 10400010. 59 ADB W/ 80 CS0 4.5% ANN CRF 84,89-05 0400011. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB S & U 89-05 0400012. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB S & U 01- 02 15 0400013. 59 ADB W/ 80 CS0 5% ANN CRF 84-01 02 15 0400014. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 01- 02 15 0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 0400016. 59 ADB W/ 80 CS0 5% ANN CRF 8LB S & U 94 0400017. 59 ADB W/ 80 CS0 5% ANN CRF 8LB S & U 94 0400018. 59 ADB W/ 80 CS0 5.5% ANN CRF 8LB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF 8LB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF 8LB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF ALB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF ALB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF ALB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF ALB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF ALB S & U 94 0400017. 59 ADB W/ 80 CS0 5.5% ANN CRF ALB S & U 94 0400017. 59 ADB W/ 80 CS0 6% ANN CRF ALB S & U 13-17 0400018. 59 ADB W/ 10 CS0 3.5% ANN CRF ALB S & U 13-17 0400020. 59 ADB W/ 01 CS0 3.5% ANN CRF ALB S & U 13-17 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 10-12 2,688 0400021. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 40,212	0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 72-81,88	83,649		83,649		
0400007. 59 ADB W/ 80 CS0 3% ANN CRF 58-59	0400006. 59 ADB W/ 58 CSO 4.5% ANN CRF 81-90,95-96			88,812		
16,18		16		16		
0400009. 59 ADB W/ 80 CS0 4.5% ANN CRF 84,89-02,04				<u> </u>		
0400010. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB 95-05 36,694 0400011. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB S & U 89-05 .72,330 0400012. 59 ADB W/ 80 CS0 4.75% ANN CRF ALB S & U 01- 02 .15 0400013. 59 ADB W/ 80 CS0 5% ANN CRF 84-01 57,896 0400014. 59 ADB W/ 80 CS0 5% ANN CRF ALB 93-94 7,790 7,790 0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 6,657 0400016. 59 ADB W/ 80 CS0 5% ANN CRF 87-98,09,12 250,744 0400017. 59 ADB W/ 80 CS0 6% ANN CRF 88-88,88 36,107 36,107 0400018. 59 ADB W/ 01 CS0 3.5% ANN CRF ALB 07,13-18 2,899 0400019. 59 ADB W/ 01 CS0 3.5% ANN CRF ALB S & U 13-17 0400019. 59 ADB W/ 01 CS0 3.5% ANN CRF ALB S & U 13-17 0400019. 59 ADB W/ 01 CS0 4% ANN CRF ALB S & U 09-12 40,212				,		
0400011. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB S & U 89-05				, .		1,778
72,330 72						
0400012. 59 ADB W/ 80 CS0 4.75% ANN CRF ALB S & U 01- 02		72.330		72.330		
0400013. 59 ADB W/ 80 CS0 5% ANN CRF 84-01 57,896 7,790 7,79				,		
0400014. 59 ADB W/ 80 CS0 5% ANN CRF ALB 93-94 7,790 7,790 7,790 0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94 6,657 6,657 0400016. 59 ADB W/ 80 CS0 5.5% ANN CRF 87-98,09,12 250,744 250,744 250,744 0400017. 59 ADB W/ 80 CS0 6% ANN CRF 83-86,88 36,107 36,107 2400018. 59 ADB W/ 01 CS0 3.5% ANN CRF ALB 07,13-18 2,899 2,899 2,99		15		15		
0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94	0400013. 59 ADB W/ 80 CSO 5% ANN CRF 84-01	57,896		57,896		
0400016. 59 ADB W/ 80 CS0 5.5% ANN CRF 87-98,09,12	0400014. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94					
0400017. 59 ADB W/ 80 CS0 6% ANN CRF 83-86,88	0400015. 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 94					
0400018. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB 07,13-18 2,899 2,						
0400019. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB S & U 13-17						
67,345 67		∠,099	 	۷,099		
0400020. 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12		67.345		67.345		
0400021. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12	0400020. 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12	2,688		2,688		
	0400021. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12					
	0499997. Totals (Gross)			933,683		2,134

1	2	3	4	5 Credit (Group and	6
Valuation Standard 0499998. Reinsurance ceded	Total	Industrial	Ordinary 506.827	Individual)	Group 1.778
0499999. Accidental Death Benefits: Totals (Net)	508,605 427,211		426,856		356
0500001. 01 CS0 3.5% CRVM ALB 13-18	40,462		40,462		
0500002. 01 CSO 4% CRVM ALB 10-12 0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-	372,048		372,048		
51,64,67-73,75,77-80,82,84,87,90	1,246		1,246		
0500004. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 84-88	24		24		
0500005. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	1,419		1,419		
0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	199,017		199,017		
95–10 , 13	34,708		32,067		2,641
0500008. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 90- 92,96-01	2.124		2,124		
0500009. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3%	,		,		
ANN CRF 69-73	10,610		10,610		
3.5% MO CRF 72–81	73, 167		73,167		
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5%	51,150				0.000
ANN CRF 71-72,77-99	51,150		49,059		2,090
ANN CRF 81-89,93-04,09	503,540		495,317		8,223
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 5% ANN CRF 93-94	138,476		138,476		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 5.5%			,		
ANN CRF 87-92	409,428		409,428		
ANN CRF 85–86	43,567		43,567		
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4%	4,547		4.547		
ANN CRF ALB 95-18			, , ,		
ANN CRF 89-05	10,747		10,747		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-18	92,167		92,167		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75%					
ANN CRF ALB 99	3		3		
ANN CRF 93-94	539		539		
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	20,232		20,232		
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25%					
ANN CRF ALB 96-98	84		84		
ANN CRF 87–98,01,06–07	53, 151		53, 151		
0500024. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-92	200		200		
0500025. 52 INTERCO DISA. PER 2. BEN 5 W/ 80 CSO 6%			392		
ANN CRF 83–86,88	9,940		9,940		
0500026. 52 INTERCO DISA, PER 2, W/ 01 CSO 3.5% ANN CRF 08, 13-18	8.665		8,665		
0500027. 52 INTERCO DISA W/ 01 CSO 3.5% ANN CRF ALB S					
& U 13-18	318,742		318,742		
06,08,10-12	7,076		7,072		4
0500029. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-12	155,545		155,545		
0599997. Totals (Gross)	2,562,817		2,549,859		12,958
0599998. Reinsurance ceded	1,436,978		1,428,755		8,223
0599999. Disability-Active Lives: Totals (Net) 0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	1,125,839		1,121,104		4,735
0600002. 52 INTERCO DISA W/ 58 CSO 2.5%	1,000		1,000		
0600003. 52 INTERCO DISA W/ 58 CSO 3% 90-01 0600004. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%			44,143		
0600005 52 INTERCO DISA PER 2 BEN 5 W/ 58 CSO 2 5%	, , , , , , , , , , , , , , , , , , ,		, ,		
58,62-66,69-71,76,79-02,04	2,726,872		2,726,798		74
0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-18	22,702.330		22,702,330		
0600007. 70 INTERCO DISA 2%	81,493				81,493
0600008. 70 INTERCO DISA 3%	10,800 2 590				10,800 2,590
0600010. 70 INTERCO DISA 4.5% 84-88	218,113				218,113
0600011. 26 Class (3) W/ 41 CSO 3% 58-62 0699997. Totals (Gross)	2,691 32,032,093		2,691 31,719,023		313,070
0699998. Reinsurance ceded	617,587		317,907		299,680
0699999. Disability-Disabled Lives: Totals (Net)	31,414,506		31,401,116		13,390
0700001. Deficiency Reserve			65,668,893		394,619
or Return of Premium	45,676,379		45,530,062		146,317
0700003. Cash Surrender Value in Excess of Reserve 0700004. Guaranteed Minimum Death Benefit Reserve for	6, 189, 643		6, 189, 643		
VUL Policies	6,396,328		6,091,217		305,111
0799997. Totals (Gross)	124,325,862		123,479,815		846,047
0799998. Reinsurance ceded 0799999. Miscellaneous Reserves: Totals (Net)	75,291,299 49,034,563		75,198,832 48,280,983		92,467 753,580
9999999. Totals (Net) - Page 3, Line 1	19,210,694,028		16,927,983,928		2,282,710,099

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?		Yes []	No [X]
1.2	If not, state which kind is issued.				
	Non-participating				
2.1	Does the reporting entity at present issue both participating and non-participating contracts?		Yes []	No [X]
2.2	If not, state which kind is issued.				
_	Non-participating				
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		Yes [Χ]	No []
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.				
4.	Has the reporting entity any assessment or stipulated premium contracts in force?		Yes []	No [X]
	If so, state:				
	4.1 Amount of insurance?				
	4.2 Amount of reserve?	\$			
	4.3 Basis of reserve:				
	4.4 Basis of regular assessments:				
	4.5 Basis of special assessments:				
	4.6 Assessments collected during the year	\$			
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts. 2%, 3%				
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?		Yes [X]	No []
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:	\$	-	2.	868.068.849
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; an the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently	d			
	approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation.	\$		3,	708,591,708
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?		Yes [1	No [X]
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements				
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:				
	7.3 State the amount of reserves established for this business:				
	7.4 Identify where the reserves are reported in the blank:				
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?		Yes [1	No [X]
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:				
	8.2 State the amount of reserves established for this business:				
	8.3 Identify where the reserves are reported in the blank:				
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the		., -		
	current year?		Yes [Χ]	No []
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:				
	9.2 State the amount of reserves established for this business:	\$			//8,833,896
	9.3 Identify where the reserves are reported in the blank:				
	Section 2 of Exhibit 5				

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

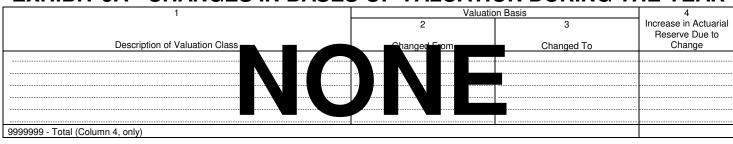


EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4		(Other Individual Contract	ts	
			Group Accident	Credit Accident and Health	Collectively	5	6 Guaranteed	7 Non-Renewable for	8	9
		Total	and Health	(Group and Individual)	Renewable	Non-Cancelable	Renewable	Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	2,530,025	2,043,976				420,802			914
2.	Additional contract reserves (a)	, ,	87,539,877			28,716	28,802,169	883	34,983	61,903
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	118,998,556	89,583,852			30,177	29,222,971	1,809	96,930	62,817
8.	Reinsurance ceded	49,928,138	45,976,771			24,585	3,767,034		96,930	62,817
9.	Totals (Net)	69,070,418	43,607,081			5,592	25,455,936	1,809		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	23,460,502	21,218,109			70,119	2,169,032	3,242		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	23,460,502	21,218,109				2,169,032	3,242		
15.	Reinsurance ceded	142,621	105,749			36,872		,		
16.	Totals (Net)	23,317,881	21,112,360			33,247	2,169,032	3,242		
	TOTAL (Net)	92,388,298	64,719,441			38,839	27,624,969	5,051		
	TABULAR FUND INTEREST	9,662,465	8,267,577			4,964	1,389,791	133		
	DETAILS OF WRITE-INS	, ,	, , , , , , , , , , , , , , , , , , ,			,	, ,			
0601										
	Summary of remaining write-ins for Line 6 from overflow page									
	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
	1 0 1 1 1 2 (2 1 1 0 0 0 0 1 1 1 1 0 0 0 0 0 0 0) (2 1 1 0 0 0 0 0 0)									
	Summary of remaining write-ins for Line 13 from overflow page									
	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

⁽a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES

ALLSTATE LIFE INSURANCE COMPANY

VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

December 31, 2018

- 1. Hospital Income (old HIP)
 - a. Morbidity: 74 Hospital Benefit Table

 - b. Mortality: 58 CSO (policies issued before 2002); 80 CSO (policies issued 2002-2004)
 c. Interest: 3% (policies issued before 2002): 4.5% (policies issued 2002 2004)
 d. Method: Two-year preliminary term
- 2. Long Term Care (LTC) Direct Response
 - a. Morbidity: 1985 National Nursing Home Survey Utilization Data and the 1984-1991 LTC Intercompany Study (90%)
 - b. Mortality: 1983 GAMc. Interest: 4.5%

 - d. Method: 2 Year FPT, Mid-terminal reserves
- 3. Return of Premium for AD&D -- 1994 and prior
 - a. Lapse Rate: Pricing assumption
 - b. Interest: 5%
 - c. Method: Two-year preliminary term
- Return of Premium for AD&D -- 1995 issues to current
 - a. Lapse Rate: Pricing assumption

 - b. Interest: 4.5%
 c. Method: Two-year preliminary term (1995 2002 issues); One-year preliminary term (2003-2004 issues)
- 5. Flex AD
 - a. Morbidity: 59ADB

 - b. Mortality: 80 CSO
 c. Interest: 4.5%
 d. Method: Two-year preliminary term
 - e. Lapse: 8%
- 6. Disability 1

 - a. Morbidity: 1985 CIDA ULTIMATE
 b. Interest: 3.50%-5.00%
 c. Method: 2 Year Full Preliminary Term
 - d. Lapse: Min (80% Pricing Lapse Rate, 8%)
- 7. Disability 2
 - a. Morbidity: 64CDT
 - b. Interest: 3.00%

 - c. Method: 2 Year Full Preliminary 1 cm.d. Lapse: Min (80% Pricing Lapse Rate, 8%)

ALLSTATE LIFE INSURANCE COMPANY EXHIBIT 6, Line 16 - 2018 Additional Information For Certain Annual Statement Rese

Exhibit 6 Column	Policy <u>Coverage</u>	Annual Statement <u>Reserve</u>	Discounted At Interest?
1	All	\$23,317,881	n/a
2	Disability Income	1,011,270	YES*
2	Medical	20,101,090	YES*
5	Disability Income	33,247	YES*
6	Disability Income	2,169,032	YES*
7	Disability Income	3,242	YES*

^{*} Valuation standards and amounts of discount for these reserves are on page 2.

ALLSTATE LIFE INSURANCE COMPANY EXHIBIT 6, Line 16 - 2018

Page 2 - Additional Information For Certain Annual Statement Reserves

Exhibit 6	Description	Incurral	Mortality	Morbidity	Interest	Annual Statement	Reserve** Without	Amount of
<u>Column</u>	<u>Description</u>	<u>Year</u>	<u>Table</u>	<u>Table</u>	<u>Rate</u>	Reserve	<u>Discounting</u>	<u>Discount</u>
2	Medical	2011	None	Company's	4.00%	104,838	105,769	931
		2012	None	Insured	4.00%	468,992	476,760	7,768
		2013	None	Data	4.00%	643,005	663,825	20,820
		2014	None		4.00%	1,714,100	1,779,898	65,798
		2015	None		4.00%	1,962,195	2,054,121	91,926
		2016	None		4.00%	3,394,681	3,576,360	181,678
		2017	None		4.00%	5,262,086	5,589,218	327,131
		2018	None		4.00%	6,551,193	6,964,002	412,809
					Subtotal	\$20,101,090	\$21,209,952	\$1,108,862
2		2011	None		4.00%	1,011,270	1,031,297	20,027
5		Various	None		4.00%	33,247	33,905	658
6		Various	None		4.00%	2,169,032	2,211,987	42,955
7		Various	None		4.00%	3,242	3,306	64
GRAND TO	TAL					\$23,317,881	\$24,490,448	\$1,172,567
** Computed a	s if interest rate is	Λ%			check	\$0		

^{**} Computed as if interest rate is 0%.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	2,039,821,580		1,802,130,637	40,234,795	20,971	197,435,178
Deposits received during the year	24,823,134			24,803,390	19,743	
Investment earnings credited to the account	103,551,179		93,493,418	197,940		9,859,820
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	265,976,060		214,280,559	26,688,616		25,006,886
Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,902,219,833		1,681,343,496	38,547,510	40,715	182,288,112
10. Reinsurance balance at the beginning of the year	147,275,682		62,317,853	81,328,742	2,047,676	1,581,412
11. Net change in reinsurance assumed	(21,300,917)		(12,665,540)	(8,497,564)	(24,682)	(113, 130)
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)	125,974,766		49,652,312	72,831,177	2,022,994	1,468,282
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,028,194,598		1,730,995,809	111,378,687	2,063,708	183,756,394

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

PART 1 - Liability End of Current Year												
		1	2		Ordinary	1	6	Gro			Accident and Health	
				3	4	5	Cradit Life (Craus	7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
Due and unpaid:							,			,	,	
·	1.1 Direct	1, 184, 568			796,677	97			387,793			
	1.2 Reinsurance assumed	189,723			113,201				76,522			
	1.3 Reinsurance ceded											
	1.4 Net	1,374,291			909,878	97			464,316			
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed	96,181		96, 181								
	2.13 Reinsurance ceded	76,945		76,945								
	2.14 Net	19,236		(b)19,236	(b)		(b)	(b)				
2.2 Other	2.21 Direct	45,657,389		42,659,140				931,543		1,816,705		250,000
	2.22 Reinsurance assumed	76,503,163		71,393,544	13,662			4,663,628		150,473		281,856
	2.23 Reinsurance ceded	49,495,076		47,006,285				422,086		1,816,705		250,000
	2.24 Net	72,665,476		(b)67,046,400	(b)13,662		(b)	(b)5,173,086		(b)150,473	(b)	(b)281,856
3. Incurred but unreported:												
	3.1 Direct	16,657,433		12,149,332				304,999		3,806,812		396,291
	3.2 Reinsurance assumed	23,996,920		13,934,845						3,842,861		6,219,215
	3.3 Reinsurance ceded	7,525,985		4,677,355				275,958		2, 178, 154		394,518
	3.4 Net	33,128,368		(b)21,406,822	(b)		(b)	(b)29,041		(b)5,471,518	(b)	(b)6,220,987
4. TOTALS	4.1 Direct	63,499,389		54,808,472	796,677	97		1,236,542	387,793	5,623,517		646,291
	4.2 Reinsurance assumed	100,785,988		85,424,570	126,862			4,663,628	76,522	3,993,333		6,501,071
	4.3 Reinsurance ceded	57,098,006		51,760,585				698,044		3,994,859		644,518
	4.4 Net	107, 187, 371	(a)	(a) 88,472,458	923,539	97		(a) 5,202,126	464,316	5,621,991		6,502,843

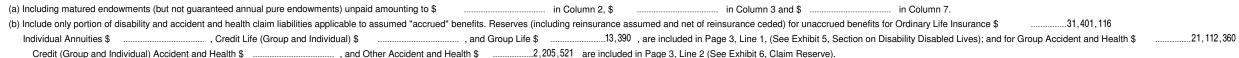


EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

						2 - incurrea During	liie ieai					
		1	2		Ordinary		6	Gro	up		Accident and Health	
				3	4	5		7	8	9	10	11
		Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1.	Settlements During the Year:		(/	(3)			,	(5)				
	1.1 Direct	1,422,786,910		388, 162,058	665,204,513	42,668		25,268,246	320, 196, 253	22,610,546		1,302,626
	1.2 Reinsurance assumed	673,860,074		514,934,602	100,542,627	103,003		17,691,427	8,139,691	12,022,067		20,426,657
	1.3 Reinsurance ceded	599,975,948		335,928,307	103,699,203	,		23.394.538	123,548,715	12.301.049		1, 104, 135
		(d)1,496,671,036		567, 168, 353	, ,	145,671		19,565,134	204,787,230	22,331,563		20,625,148
2.	Liability December 31, current year from Part 1:					•						
	2.1 Direct	63,499,389		54,808,472	796,677	97		1,236,542	387,793	5,623,517		646,291
	2.2 Reinsurance assumed	100,785,988		85,424,570	126,862			4,663,628	76,522	3,993,333		6,501,071
	2.3 Reinsurance ceded	57,098,006		51,760,585				698,044		3,994,859		644,518
	2.4 Net	107, 187, 371		88,472,458	923,539	97		5,202,126	464,316	5,621,991		6,502,843
3.	Amounts recoverable from reinsurers December 31, current year	14,517,277		14.488.785	17.564				9,578			1.350
1	Liability December 31, prior year:			11, 100,700								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
٦.	4.1 Direct	66,202,695		53,684,747	1,168,237			1,941,042	479,287	8,706,634		222,748
	4.2 Reinsurance assumed	112,311,051		95,551,012	184,316			5,304,924	29,674	3,940,526		7,300,599
	4.3 Reinsurance ceded	66,327,938		57,286,622	,			2,455,900	·	6,368,959		216,458
	4.4 Net	112, 185, 808		91,949,138	1,352,553			4,790,065	508,961	6,278,201		7,306,890
5.	Amounts recoverable from reinsurers December 31, prior year	16.107.304		15,594,975	, ,			499.301	10.327	, ,		2,700
6.	Incurred Benefits			,,				,	,52.			2,.00
	6.1 Direct	1,420,083,604		389.285.783	664,832,953	42.766		24.563.746	320,104,759	19.527.429		1,726,169
	6.2 Reinsurance assumed	662.335.011		504.808.160	100.485.173	103.003		17.050.131	8, 186, 540	12.074.874		19,627,129
	6.3 Reinsurance ceded	589, 155, 990		329,296,080	103,716,766			21, 137, 381	123,547,966	9,926,950		1,530,846
	6.4 Net	1,493,262,625		564,797,863	661,601,360	145,768		20.476.496	204,743,333	21,675,354		19,822,452

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	1, 182, 254	in Line 1.1, \$2, 106,992	in Line 1.4.
	\$1, 182, 254	in Line 6.1, and \$2, 106,992	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(d) Includes \$	fits.		

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADWITTE	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		140Haariillea 7133et3	(001. 2 001. 1)
2.	Stocks (Schedule D):	-		
۷.	2.1 Preferred stocks			
	2.2 Common stocks		30 451 022	(65, 136, 059)
3.	Mortgage loans on real estate (Schedule B):			(00, 100, 000)
٥.	3.1 First liens			
	3.2 Other than first liens.			
4.	Real estate (Schedule A):			
٦.	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income.			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments			
J.	(Schedule DA)			
6.	Contract loans	2,352,532	3,358,310	1,005,778
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	3,203,682	4,417,497	1,213,815
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	101,143,295	38,226,829	(62,916,466)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	198	43,570	43,372
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	925,242	254,474	(670,768)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable		4,784,785	4,177,836
25.	Aggregate write-ins for other than invested assets		291,292,461	(26,222,047)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)		334,617,162	(85,588,073)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	-		
28.	Total (Lines 26 and 27)	420,205,234	334,617,162	(85,588,073)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Negative interest maintenance reserve	306,956,863	268,729,689	(38,227,174)
2502.	Prepaid commissions		22,556,887	14,109,630
2503.	Prepaid expenses			(2,074,489)
2598.	Summary of remaining write-ins for Line 25 from overflow page		5,885	(30,014)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	317,514,508	291,292,461	(26,222,047)

- 1. Summary of Significant Accounting Policies
 - A. Allstate Life Insurance Company (the "Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2018 and 2017.

(in millio	ons)	SSAP#	F/S Page #	F/S Line #		2018		2017
Net Inc (1)	ome The Company's state basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	\$	343	\$	847
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):					-		-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				_		_	
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	\$_	343	\$	847
Surplus (5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	\$	3,471	\$	3,408
(6)	State prescribed practices that increase/(decrease) NAIC SAP:					-		-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				_		_	
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	XXX	\$_	3,471	\$_	3,408

- B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.
- C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 through 5, including loan-backed and structured securities ("LBASS") and excluding Securities Valuation Office ("SVO")-identified investments, are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. The Company's bond portfolio also includes SVO-identified investments, which are reported at fair value. Changes in the fair value of the SVO-identified investments are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Redeemable preferred stocks are reported at cost, amortized cost or the lower of cost, amortized cost or fair value, depending on the assigned NAIC designation. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned NAIC designation. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries are recorded based on the underlying statutory equity of the subsidiary.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances. Single real estate property investments, that are wholly owned by a limited liability company that is directly and wholly owned by the reporting entity, are reported as real estate investments.

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

Short-term investments, excluding investments in the Allstate Short Term Pool ("Short term pool"), are reported at amortized cost. As of December 31, 2018, investments in the Short term pool are stated at the net asset value as a practical expedient ("NAV") to determine fair value. NAV is the amount of net assets attributable to each member of the pool outstanding at the close of the period. As of December 31, 2017, the investments in the Short term pool are stated at amortized cost based on maintaining a stable net asset value ("stable NAV") and unit price in proportion to the member company's Membership Percentage.

Contract loans are reported at the unpaid principal and capitalized interest balance. Interest is capitalized into the loan balance each contract anniversary. Loans deemed uncollectible are written off. Loan balances in excess of cash value are nonadmitted.

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited Generally Accepted Accounting Principles equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. The change in net unrealized capital gains and losses is reported in unassigned surplus, as well as used in the calculation of the asset valuation reserve ("AVR") provision. LIHTC property investments are carried at proportional amortized cost, based on the proportion of tax benefits received in the current year to total estimated tax benefits allocated to the Company. Surplus notes are reported at amortized cost or the lower of amortized cost or fair value depending on the NAIC designation.

Realized capital losses recognized on all bonds due to other-than-temporary impairment ("OTTI") and net realized capital gains and losses on certain qualifying surplus notes included in other invested assets resulting from changes in the general level of interest rates are reported in the interest maintenance reserve ("IMR"), net of tax and amortized into the Summary of Operations. For LBASS designated as no intent and ability to hold, the non-interest related portion of OTTI losses is used in the calculation of the AVR provision, while the interest-related OTTI is reported in IMR. All other net realized capital gains and losses for other invested assets resulting from changes in the general level of interest rates and OTTI realized capital losses for other invested assets and bonds that are not a result of changes in the general level of interest rates are reported in the Summary of Operations and used in the calculation of the AVR provision, the change of which is reported within unassigned surplus.

Investment income primarily consists of interest, dividends, income from limited partnership interests, rental income from real estate and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third

party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis. In periods subsequent to the recognition of an OTTI on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans and bank loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value and periodic changes in fair value and settlements of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but it is probable the Company will not be able to collect all amounts due according to contractual terms, the bond's decline in value is considered other-than-temporarily impaired, and a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline in value is considered other-than-temporarily impaired and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded. For stocks managed by a third party, either the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes an unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds, including LBASS) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

Impairment adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

Derivative financial instruments

Derivative financial instruments include interest rate, credit default, total return and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized capital gains or losses in unassigned surplus. The determination of the AVR and IMR impact of realized capital gains and losses on derivatives is based on how the realized capital gains and losses of the underlying asset is reported. The Company's accounting policy for the various types of derivative instruments is discussed in detail in Note 8, Parts A, B & C.

Securities loaned

The Company's business activities include securities lending transactions, which are used primarily to generate net investment income. The proceeds received in conjunction with securities lending transactions are reinvested in cash equivalents, short-term investments or bonds.

Off-balance sheet financial instruments

Commitments to invest, commitment to purchase private placement securities and commitments to extend loans have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premiums and annuity considerations

Annual premiums for most traditional life insurance policies are recognized as revenue on the policy anniversary date. Premiums, based on modal payment, for accident and health insurance, group life and certain immaterial traditional life insurance policies are recognized as revenue when due. Considerations received for supplementary contracts with life contingencies are recognized as revenue when due. Premiums for all single and flexible premium life insurance and annuity products are recognized as revenue when collected. Considerations received on deposit-type funds, which do not contain any life contingencies, are recorded directly to the related reserve liability.

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted.

Reserves for policy benefits

Policy benefit reserves for traditional and flexible premium life insurance policies are computed actuarially according to the Commissioners' Reserve Valuation Method ("CRVM") with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit

NOTES TO FINANCIAL STATEMENTS

reserves for annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for modified guaranteed annuity products are calculated according to Title 50 of the Illinois Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contractholders, less surrenders and withdrawals that represent a return to the contractholder. For deposit-type funds with no cash values prior to maturity, reserves are present values of contractual payments with interest assumptions in compliance with statutory regulations. Tabular interest on deposit-type funds is calculated as the prescribed valuation interest rate times the mean amount of funds subject to such rate held at the beginning and end of the year of valuation.

Policy benefit reserves for accident and health and group life insurance products include claim reserves, contract reserves and unearned premiums, if applicable. Claim reserves, including incurred but not reported claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based primarily upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in the Summary of Operations when additional information becomes known.

Asset valuation and interest maintenance reserves

The Company establishes the AVR and IMR as promulgated by the NAIC. The AVR offsets potential credit-related investment losses and volatility in recorded changes in fair value measurements on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. The AVR calculation is formula-based and considers the prior year reserve balance, the current year's realized credit-related (default) and equity capital gains and losses, net of capital gains tax, and the current year's unrealized capital gains and losses, net of deferred taxes thereon, applicable to the invested asset categories that are grouped within the default and equity components. The default component includes long-term bonds, preferred stocks, short-term bonds, derivatives and mortgage loans. The equity component includes common stocks, real estate and other invested assets. Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit property investments, collateral loans and surplus notes. The undistributed earnings or losses from investments in joint ventures, partnerships and limited liability companies are reported as changes in unrealized capital gains and losses and included in the AVR. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed, whereas, any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment. Realized and unrealized capital gains increase the AVR and realized and unrealized capital losses decrease the AVR. The Company's total AVR is generally limited to a maximum amount of credit-related reserve that is calculated using a set of factors applied to the admitted asset

The IMR captures the realized capital gains and losses that result from changes in the overall level of interest rates and amortizes them into investment income over the approximate remaining life of the investments sold. The IMR includes all realized capital gains and losses, net of capital gains tax thereon, due to interest rate changes on fixed income investments, mortgage loans and derivatives, and excludes credit-related realized capital gains and losses on default component invested assets, realized capital gains and losses on equity investments and unrealized capital gains and losses. After a realized capital gain or loss has been identified as interest-related and an expected maturity date has been determined, a company may select either a grouped method or seriatim method for calculating the IMR amortization. The Company has elected to use the grouped method in calculating its IMR amortization. The total IMR is calculated by adding the current year's interest-related capital gains and losses, net of capital gains tax, to the prior year reserve and subtracting the current year's amortization released to the Summary of Operations. A negative IMR is reported as a nonadmitted asset. Make whole fees and prepayment penalties are recorded as investment income and not included in the IMR.

Reinsurance

The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses paid. Contract claims are reported net of reinsurance recoverables on unpaid losses, which represent estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contracts and in accordance with the coverage, terms and conditions of the reinsurance agreement. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance agreements. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverable balances that are current and from authorized reinsurers are reported as admitted assets. Reinsurance recoverable balances from unauthorized reinsurers require collateral at least equal to the amount recoverable, or the recoverable balance is nonadmitted. All reinsurance recoverable balances that are 90 days past due are nonadmitted. If it is probable that reinsurance recoverables on paid or unpaid claim or benefit payments are uncollectible, these amounts are written off through a charge to the Summary of Operations.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on certain investments carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

Separate Accounts

The assets of the Separate Accounts are carried at fair value. Separate Accounts liabilities represent the contractholders' claims to the related assets and are carried at the fair value of the assets. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Reserves for guarantees provided by the Company are included in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserves and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the majority of the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. Premiums, contract benefits, reserve transfers, policy loans and policyholder charges are also transferred from the Separate Accounts to the General Account.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support indexed variable annuity contracts accrue to the Company. Gains or losses from the indexed variable annuity business, net of reinsurance, are included in net transfers to or (from) Separate Accounts in the Summary of Operations. Reserve liabilities for indexed variable annuity contracts are valued using a prescribed statutory valuation interest rate.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of December 31, 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2018 or 2017.

3. Business Combinations and Goodwill

The Company did not participate in business combinations or record goodwill in 2018 or 2017.

4. Discontinued Operations

The Company did not have discontinued operations in 2018 or 2017.

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The minimum and maximum lending rates for new mortgage loans in 2018 and 2017 were 3.90% and 6.46%, and 3.50% and 5.68%, respectively. All new mortgage loans were commercial.
 - 2. For loans acquired during 2018 and 2017, the maximum percentage of any one loan to the value of the property at the time of the loan was 82.1% and 74.9%, respectively.

(in millions)

2018

2017

3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total

\$ - \$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2018 and 2017 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

(\$ in millions)			R	Resident	tial		C	ommerc	cial						
		Farm	_	Insured		All Other		Insured		All Other		Mezzanine	,	Total	
a. Current year 1. Recorded investment (all)															
(a) Current	\$	-	\$	-	\$	-	\$	-	\$	3,224	\$	-	\$	3,224	
(b) 30-59 days past due	\$	-	\$	-	\$	-	\$	-	\$	· -	\$	-	\$		
(c) 60-89 days past due	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(d) 90-179 days past due	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(e) 180+ days past due	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Accruing interest 90-179 days past due															
(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(b) Interest accrued	\$ \$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
Accruing interest 180+ days past	Ψ	_	Ψ	_	Ψ	_	Ψ	_	Ψ	_	Ψ	_	Ψ	_	
due															
(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(b) Interest accrued	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
4. Interest reduced	•		Ψ.		•		•		*		Ψ		•		
(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(b) Number of loans	•	_	•	_	•	_	•	_	•	_	•	_	•	_	
(c) Percent reduced		_	%	_	%	_	%	_	%	_	%	_	%	_	%
Participant or co-lender in a			,,		,,		,,,		,,		,,		,,		,,
mortgage loan agreement															
(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	191	\$	_	\$	191	
b. Prior year									•		•				
Recorded investment															
(a) Current	\$	-	\$	_	\$	_	\$	_	\$	3,191	\$	-	\$	3,191	
(b) 30-59 days past due	\$	_	\$	_	\$	_	\$	_	\$	-	\$	-	\$	-	
(c) 60-89 days past due	\$	-	\$	_	\$	_	\$	_	\$	-	\$	-	\$	-	
(d) 90-179 days past due	\$	_	\$	_	\$	_	\$	_	\$	_	\$	-	\$	_	
(e) 180+ days past due	\$	_	\$	_	\$	_	\$	_	\$	_	\$	-	\$	_	
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	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Interest reduced															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Number of loans		-		-		-		-		-		-		-	
(c) Percent reduced		-	%	-	%	-	%	-	%	-	%	-	%	-	%
Participant or co-lender in a															
mortgage loan agreement															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	114	\$	_	\$	114	

5. The recorded investment in impaired mortgage loans with or without an allowance for credit losses as of December 31, 2018 and 2017 is presented in the table below. The recorded investment in impaired loans subject to a participant or co-lender mortgage loan agreement for which the Company was restricted from unilaterally foreclosing on the mortgage loan is also included.

(in millions)				Res	sidential			Cor	nmercial				
		Farm		nsured	A	I Other	Ir	nsured	Al	l Other	Me	zzanine	 Total
Current year With allowance for credit losses No allowance for credit losses	\$	-	\$	-	\$	-	\$	-	\$	- 4	\$	-	\$ - 4
3. Total (1+2)	\$	-	\$	-	\$	-	\$	-	\$	4	\$	-	\$ 4
 Subject to a participant or co-lender mortgage loan agreement for which the Company is restricted from unilaterally foreclosing on the mortgage loan 	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$
b. Prior year													
 With allowance for credit losses 	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$ -
No allowance for credit losses		-		-		-		-		4		-	 4
3. Total (1+2)	\$ <u></u>	-	* <u> </u>	-	\$	-	\$ <u></u>	-	\$	4	\$	-	\$ 4
 Subject to a participant or co-lender mortgage loan agreement for which the Company is restricted from unilaterally foreclosing on the mortgage loan 	\$	-	\$	_	\$	_	\$	-	\$	_	\$	_	\$ -

NOTES TO FINANCIAL STATEMENTS

6. The average recorded investment in impaired mortgage loans, interest income recognized, recorded investments on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting as of December 31, 2018 and 2017 were as follows:

(in millions)			Res	sidential		Con	nmercial				
	Farm	Ī	nsured	Α	II Other	 nsured	Α	II Other	M	ezzanine	Total
a. Current year											
Average recorded investment	\$ -	\$	-	\$	-	\$ -	\$	4	\$	-	\$ 4
Interest income recognized	\$ -	\$	-	\$	-	\$ -	\$	-	\$	-	\$ -
Recorded investments on											
nonaccrual status	\$ -	\$	-	\$	-	\$ -	\$	4	\$	-	\$ 4
Amount of interest income											
recognized using a cash-basis											
method of accounting	\$ -	\$	-	\$	-	\$ -	\$	-	\$	-	\$ -
b. Prior year											
Average recorded investment	\$ -	\$	-	\$	-	\$ -	\$	7	\$	-	\$ 7
Interest income recognized	\$ -	\$	_	\$	-	\$ -	\$	-	\$	-	\$ _
Recorded investments on											
nonaccrual status	\$ -	\$	-	\$	-	\$ -	\$	4	\$	-	\$ 4
 Amount of interest income recognized using a cash-basis 											
method of accounting	\$ -	\$	-	\$	-	\$ -	\$	-	\$	-	\$ -

- 7. The Company did not have any activity to report for 2018 or 2017 within the allowance for credit losses account.
- 8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2018 or 2017.
- 9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.
- B. Debt Restructuring

	(in millions)	2	018	2017
1.	The total recorded investment in restructured loans, as of December 31	\$	27	\$ 30
2.	The realized capital losses related to these loans	\$	-	\$ -
3.	Total contractual commitments to extend credit to debtors owing receivables whose			
	terms have been modified in troubled debt restructurings	\$	-	\$ -

- 4. Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value
- C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2018 or 2017.

- D. Loan-Backed Securities
 - 1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

2. The following table presents the aggregate amortized cost of LBASS before recognized OTTI adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in millions)		2018			2017	
	(1) Amortized Cost Basis Before Other-than- Temporary Impairment	Temporary Impairment Recognized		(1) Amortized Cost Basis Before Other-than- Temporary Impairment	(2) Other-than- Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter a. Intent to sell b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Present value of cash flows expected to be collected is less than the amortized cost basis	21	1	22	54	4	54
d. Total 1st Quarter	\$ 50	\$ 1	\$ <u>22</u> \$ <u>51</u>	\$ 63	\$ 4	\$ 63
OTTI recognized 2nd Quarter e. Intent to sell	\$ -	- \$ -	- \$ -	- \$ -	\$ -	 \$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the						
amortized cost basis g. Present value of cash flows expected to be collected is less than the amortized cost basis	19		19	- 22	-	20
h. Total 2nd Quarter	\$ 46	_ <u>1</u> \$ 1	\$ <u>26</u> \$ 45	\$ <u>22</u> \$ 22	\$ 2	\$ 20
			_ '			,
OTTI recognized 3rd Quarter i. Intent to sell j. Inability or lack of intent to retain the investment in the security for a period of time	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
sufficient to recover the amortized cost basis k. Present value of cash flows expected to be collected is less than the amortized	3	-	3	-	-	-
cost basis I. Total 3rd Quarter	\$ 40	- \$ 3 3	\$ 36 \$ 39	\$ <u>21</u> \$ 21	\$ <u>1</u>	\$ 23 \$ 23
I. Total 3rd Quarter	Ψ40_	_ v <u> </u>	_ ψ39	- Ψ - ΖΙ	ΨΙ	Ψ 23
OTTI recognized 4th Quarter m. Intent to sell n. Inability or lack of intent to retain the investment in the security for a period of time	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
sufficient to recover the amortized cost basis o. Present value of cash flows expected to be collected is less than the amortized	6	-	6	8	-	8
cost basis p. Total 4th Quarter q. Annual Aggregate Total	\$ <u>28</u> \$ <u>34</u>		\$ 35 =	\$ 41 \$ 49	\$ 2 \$ 9	\$ 52

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

(in millions)	2		3		4		5		6	7
•	Book/Adjusted		3				Amortized Cost		· ·	Date of
	Carrying Value Amortized Cost	ı	Present Value		Recognized Other-Than-		After Other- Than-		Fair Value	Financial Statement
CUSIP	Before Current Period OTTI		of Projected Cash Flows		Temporary Impairments		Temporary Impairments		At Time of OTTI	Where Reported
05363WAA7	\$ 1	\$	1	\$	-	\$	1	\$	2	03/31/2018
46629GAJ7 46629GAM0	\$ 10 \$ 1	\$ \$	10 1		-	\$ \$	10 1	\$ \$	10	03/31/2018 03/31/2018
50184YAA6	\$ 1	\$	1		-	\$	1	\$	1	03/31/2018
65157YA*0	\$ -	\$	-		-	\$	-	\$	-	03/31/2018
65536VAD9 73316PBT6	\$ 7 \$ 1	\$ \$	6 1		1	\$ \$	6 1	\$	7 2	03/31/2018 03/31/2018
059500AG3	\$ -	\$	-		-	Ф \$	-	\$ \$	-	06/30/2018
12513XAH5	\$ 7	\$	7		-	\$	7	\$	7	06/30/2018
46629GAJ7 46629GAM0	\$ 10 \$ 1	\$ \$	10 1		-	\$ \$	10 1	\$ \$	9	06/30/2018 06/30/2018
576436AS8	\$ 5	\$	4		1	\$	4	\$	5	06/30/2018
64129VAB9	\$ 4	\$	4		-	\$	4	\$	5	06/30/2018
65157YA*0 05363WAA7	\$ - \$ 2	\$	2		-	\$ \$	2	\$ \$	2	06/30/2018 09/30/2018
059500AG3	\$ -	\$ \$ \$	-		-	\$	-	\$	-	09/30/2018
12513XAH5 46629GAJ7	\$ 7 \$ 8	\$ \$	6 7		1 1	\$ \$	6 7	\$ \$	7 7	09/30/2018 09/30/2018
576436AS8	\$ 4	\$	4		-	\$	4	\$	4	09/30/2018
65157YA*0	\$ -	\$	-		-	\$	-	\$		09/30/2018
65536VAD9 759950EP9	\$ 7 \$ 8	\$ \$	6 8		1	\$ \$	6 8	\$ \$	7 8	09/30/2018 09/30/2018
94985LAG0	\$ 1	\$	1		-	\$	1	\$	1	09/30/2018
05363WAA7	\$ 2	\$	1		1	\$	1	\$	1	12/31/2018
46629GAJ7 64129VAB9	\$ 7 \$ 4	\$ \$	7 4		-	\$ \$	7 4	\$ \$	7 5	12/31/2018 12/31/2018
65536VAD9	\$ 6	\$	6		-	\$	6	\$	6	12/31/2018
759950EP9	\$ 8	\$ \$	8		-	\$ \$	8	\$	8 1	12/31/2018
949837BY3 94985WDZ1	\$ - \$ 1	\$	1		-	\$ \$	- 1	\$ \$	1	12/31/2018 12/31/2018
Total	•	·		\$	6	·		·		
059500AG3	\$ 2	Φ	1	\$	1	Ф	1	Ф		03/31/2017
12513XAH5	\$ 2 \$ 11	\$ \$	10	Φ	1	\$ \$	10	\$ \$	10	03/31/2017
12543PAK9	\$ 2	\$	2		-	\$	2	\$	2	03/31/2017
12549MAA2 2254586G8	\$ 2 \$ 2	\$ \$	2 2		-	\$ \$	2 2	\$ \$	3 3	03/31/2017 03/31/2017
225470Q89	\$ 2	\$	2		-	\$	2	\$	2	03/31/2017
52108HYN8	\$ 2	\$	1		1	\$	1	\$	1	03/31/2017
52524MAX7 64090AAE4	\$ 2 \$ 2	\$ \$	2 2		-	\$ \$	2 2	\$ \$	2 2	03/31/2017 03/31/2017
64090AAG9	\$ -	\$	-		-	\$	-	\$	-	03/31/2017
64129VAC7 65536VAD9	\$ - \$ 9	\$ \$	- 8		- 1	\$ \$	- 8	\$ \$	9	03/31/2017 03/31/2017
73316PBT6	\$ 1	\$	1		-	\$	1	\$	1	03/31/2017
74957VAJ8	\$ 1	\$	1		-	\$	1	\$	1	03/31/2017
759950EP9 86359DSR9	\$ 9 \$ 4	\$ \$	9 4		-	\$ \$	9 4	\$ \$	8 5	03/31/2017 03/31/2017
94983UAD9	\$ 1	\$	1		-	\$	1	\$	2	03/31/2017
94985WDZ1 059500AG3	\$ 2 \$ 1	\$ \$	2 1		-	\$	2 1	\$	3	03/31/2017 06/30/2017
12513XAH5	\$ 10	\$	9		- 1	\$ \$	9	\$ \$	9	06/30/2017
46629GAM0	\$ 3	\$	2		1	\$	2	\$	1	06/30/2017
50184YAA6 64090AAG9	\$ 1 \$ -	\$ \$	1		-	\$ \$	1	\$ \$	1	06/30/2017 06/30/2017
64129VAC7	\$ -	\$	-		-	\$	-	\$	-	06/30/2017
65536VAD9	\$ 7	\$	7		-	\$	7	\$	9	06/30/2017
05363WAA7 059500AG3	\$ 2 \$ 1	\$ \$	2 1		-	\$ \$	2 1	\$ \$	3 -	09/30/2017 09/30/2017
12549MAA2	\$ 2	\$	2		-	\$	2	\$	3	09/30/2017
46629GAM0 50184YAA6	\$ 2 \$ 1	\$ \$	1 1		1	\$ \$	1 1	\$ \$	1 1	09/30/2017 09/30/2017
64090AAG9	\$ -	\$	-		-	\$	-	\$	-	09/30/2017
64129VAB9	\$ 5	\$	5		-	\$	5	\$	6	09/30/2017
65157YA*0 65536VAD9	\$ - \$ 7	\$ \$	- 7		-	\$ \$	- 7	\$ \$	- 8	09/30/2017 09/30/2017
82842RAJ9	\$ 1	\$	1		-	\$	1	\$	1	09/30/2017
059500AG3	\$ 1 \$ 8	\$	- 8		1	\$	- 8	\$	- 8	12/31/2017
12513XAH5 12549MAA2	\$ 8 \$ 2	\$ \$	8 2		-	\$ \$	8 2	\$ \$	8 2	12/31/2017 12/31/2017
46629GAJ7	\$ 10	\$	10		-	\$	10	\$	10	12/31/2017
46629GAM0 64090AAG9	\$ 1 \$ -	\$ \$	1		-	\$ \$	1	\$ \$	-	12/31/2017 12/31/2017
64129VAB9	\$ 5	\$	4		1	Ф \$	4	φ \$	6	12/31/2017
65157YA*0	\$ -	\$	-		-	\$	-	\$	-	12/31/2017
65536VAD9 76200RAV0	\$ 7 \$ 4	\$ \$	7 4		-	\$ \$	7 4	\$ \$	8 6	12/31/2017 12/31/2017
94983UAD9	\$ 1	\$	1		-	\$	1	\$	2	12/31/2017
94985WDZ1 Total	\$ 2	\$	2	¢_	<u>-</u> 9	\$	2	\$	2	12/31/2017
i Utal				\$_	9					

^{4.} Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI adjustments. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31.

(in millions)		2018	2017
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	\$ (3)	\$ (1)
	2. 12 months or longer	\$ (3)	\$ (6)
b. The aggregate related fair value of securities with unrealized losses:	-	, ,	
	1. Less than 12 months	\$ 415	\$ 182
	2. 12 months or longer	\$ 55	\$ 75

5. As of December 31, 2018, the aggregate amount of unrealized losses related to LBASS was \$6 million. Of the \$6 million of unrealized losses, \$5 million were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired. Of the \$5 million, \$4 million were related to unrealized losses on investment grade securities. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

As of December 31, 2018, the remaining \$1 million of unrealized losses were related to below investment grade LBASS with an unrealized loss position greater than or equal to 20% of amortized cost. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of the initial purchase. These wider spreads were largely due to the risk associated with the underlying collateral supporting certain LBASS.

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

As of December 31, 2018, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of December 31, 2018, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
 - 1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.
 - 2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2018 or 2017.
 - 3. Collateral Received
 - a. Aggregate Amount Collateral Received
 - The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in mil	lions)		Fair Value			
		-	2018		2017	
Secu	rities lending	-		_		
(a)	Open	\$	448	\$	480	
(b)	30 days or less		-		-	
(c)	31 to 60 days		-		-	
(d)	61 to 90 days		-		-	
(e)	Greater than 90 days		-		-	
(f)	Subtotal	\$	448	\$	480	
(g)	Securities received		-	_	-	
(h)	Total collateral received	\$	448	\$	480	

2. The Company did not enter into dollar repurchase agreements in 2018 or 2017.

b.	(in millions)	Decei	mber	31,
		 2018		2017
	The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 451	\$	481

- c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in cash equivalents, short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.
- The Company did not use affiliated agents for its securities lending transactions.

5. Collateral Reinvestment

- a. Aggregate Amount Collateral Reinvested
 - The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)			2	2018		2017						
		Aı	mortized Cost		Fair Value	A	mortized Cost		Fair Value			
Seci	urities lending											
(a)	Open	\$	270	\$	270	\$	57	\$	57			
(b)	30 days or less		164		164		297		297			
(c)	31 to 60 days		7		7		16		16			
(d)	61 to 90 days		10		10		3		3			
(e)	91 to 120 days		-		-		32		32			
(f)	121 to 180 days		-		-		16		16			
(g)	181 to 365 days		-		-		27		27			
(h)	1 to 2 years		-		-		33		33			
(i)	2 to 3 years		-		-		-		-			
(j)	Greater than 3 years		-		-		-		-			
(k)	Subtotal	\$	451	\$	451	\$	481	\$	481			
(l)	Securities received		-		-		-		-			
(m)	Total collateral reinvested	\$	451	\$	451	\$	481	\$	481			

- 2. The Company did not enter into dollar repurchase agreements in 2018 or 2017.
- b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term investments and bonds that can easily be liquidated on demand to match the liability.
- 6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.
- 7. None of the securities lending transactions the Company has entered into extend beyond a year.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2018 or 2017.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreements accounted for as secured borrowing in 2018 or 2017.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2018 or 2017.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreements accounted for as a sale in 2018 or 2017.

- J. Real Estate
 - 1. The Company did not recognize impairment losses related to its real estate investments in 2018 or 2017.
 - 2. None of the Company's real estate investments were sold in 2018 or 2017 or held for sale as of December 31, 2018 or 2017.
 - 3. There were no properties held for sale as of December 31, 2018 or 2017.
 - 4. The Company did not engage in retail land sales operations in 2018 or 2017.
 - 5. The Company did not hold real estate with participating mortgage loan features in 2018 or 2017.
- K. LIHTC Property Investments
 - 1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 4 to 13 years and 1 to 12 years as of December 31, 2018 and 2017, respectively. These investments have a required holding period of up to 15 years.
 - 2. The net amount of LIHTC and other tax benefits recognized during 2018 and 2017 was \$51 million and \$45 million, respectively.
 - 3. The balance of the admitted LIHTC property investments recognized within other invested assets was \$343 million and \$268 million as of December 31, 2018 and 2017, respectively.
 - 4. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2018 or 2017.
 - 5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2018 or 2017.
 - 6. The Company recognized OTTI losses of less than \$1 million related to LIHTC property investments in 2018. The reduction in U.S. corporate income tax rate as part of the Tax Cuts and Jobs Act of 2017 ("Tax Legislation") resulted in the book value of LIHTC property investments exceeding the present value of the remaining tax benefits discounted at a risk-free rate of return. The Company did not recognize OTTI losses related to its LIHTC property investments in 2017.
 - 7. In 2018, the impairment losses recognized on the Company's LIHTC property investments were not the result of the forfeiture or the ineligibility of the tax credits. In 2017, the Company did not write-down or reclassify LIHTC property investments.

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31:

(\$ in millions)			Gross (Admitted and Nonadmitted) Restricted												
		_					2018								
			1		2		3		4		5		6		7
Re	estricted Asset Category	_	Total General Account (G/A)		G/A Supporting Separate Account (S/A) Activity (a)		Total S/A estricted Assets		S/A Assets supporting G/A activity (b)	_	Total (1 plus 3)		Total From 2/31/2017	(D	ncrease/ Decrease) minus 6)
a.	Subject to contractual obligations for					_						_			
	which a liability is not shown	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
b.	Collateral held under security lending														
	agreements		448		-		-		-		448		480		(32)
C.			-		-		-		-		-		-		-
d.															
	agreements		-		-		-		-		-		-		-
e.	Subject to dollar repurchase agreements		-		-		-		-		-		-		-
f.	Subject to dollar reverse repurchase														
	agreements		-		-		-		-		-		-		-
g.	Placed under option contracts		-		-		-		-		-		-		-
h.															
	to sale - excluding Federal Home														
	Loan Bank ("FHLB") capital stock		109		-		-		-		109		45		64
ı.	FHLB capital stock		-		-		-		-		-		-		-
Į.	On deposit with states		20		-		-		-		20		20		-
k.	On deposit with other regulatory bodies		-		-		-		-		-		-		-
I.	Pledged as collateral to FHLB (including														
	assets backing funding agreements)		-		-		-		-		-		-		-
m.	Pledged as collateral not captured in		8								0		-		
_	other categories		8		-				-		8		1		1
n.	Other restricted assets	_	500	_		_		_		_	500	_	I	_	3
0.	Total restricted assets	\$	589	\$		\$		\$		\$	589	\$	553	\$	36

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

(continued)	2018											
` ,	Percentage											
	-	8		9	10	11						
Restricted Asset Category	-	Total Nonadmitted Restricted	,	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)						
Subject to contractual obligations for which a liability is not shown	\$	-	\$	-	- %	- %						
b. Collateral held under security lending												
agreements		-		448	1.5	1.5						
c. Subject to repurchase agreements		-		-	-	-						
d. Subject to reverse repurchase agreements		-		-	_	-						
e. Subject to dollar repurchase agreements		-		-	-	-						
f. Subject to dollar reverse repurchase												
agreements		-		-	-	-						
g. Placed under option contracts		-		-	-	-						
h. Letter stock or securities restricted as to sale - excluding FHLB capital												
stock		-		109	0.4	0.4						
 FHLB capital stock 		-		-	-	-						
 On deposit with states 		-		20	-	0.1						
 k. On deposit with other regulatory bodies 		-		-	-	-						
 Pledged as collateral to FHLB (including assets backing funding agreements) 		_		_	-	_						
m. Pledged as collateral not captured in												
other categories		-		8	-	-						
n. Other restricted assets	_	-		4								
o. Total restricted assets	\$	-	\$	589	1.9 %	2.0 %						

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

(\$ i	n millions)				(Gross (Adm	nitted	and Nonadm	itted) Restricted				
						2017								
			1	2		3		4		5	_	6		7
Re	stricted Asset Category	_	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	F	Total S/A Restricted Assets		S/A Assets Supporting G/A Activity (b)	_	Total (1 plus 3)		Total From 12/31/2016	(1	Increase/ Decrease) 5 minus 6)
a.	Subject to contractual obligations for	•			_		_		\$		_			
L	which a liability is not shown Collateral held under security lending	\$	-	\$ -	\$	-	\$	-	\$	-	ъ	-	\$	-
D.	agreements		480							480		484		(4)
C.	Subject to repurchase agreements		400							400		404		(4)
d.	Subject to reverse repurchase													
u.	agreements		_	_		_		_		_		-		_
e.	Subject to dollar repurchase agreements		_	_		_		_		_		-		-
f.	Subject to dollar reverse repurchase													
	agreements		-	-		-		-		-		-		-
g.	Placed under option contracts		-	-		-		-		-		-		-
h.	Letter stock or securities restricted as													
	to sale - excluding FHLB capital													
	stock		45	-		-		-		45		91		(46)
I.	FHLB capital stock		-	-		-		-		-		-		- (4)
J.	On deposit with other regulatory hadion		20	-		-		-		20		21		(1)
k.	On deposit with other regulatory bodies Pledged as collateral to FHLB (including		-	-		-		-		-		-		-
1.	assets backing funding agreements)		_	_		_		_		_		_		_
m	Pledged as collateral not captured in		_	=		=		=		_		_		_
	other categories		6	_		1		_		7		26		(19)
n.	Other restricted assets		1	-				-		1		1		-
ο.	Total restricted assets	\$	552	\$ -	\$	1	\$	-	\$	553	\$	623	\$	(70)

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

(c	ontinued)				20	17		
						Perce	entage	
			8		9	10	11	
Re	estricted Asset Category		Total nadmitted estricted		Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
a.	Subject to contractual obligations for	_		_			.,	.,
	which a liability is not shown	\$	-	\$	-	- '	% -	%
b.	Collateral held under security lending agreements		_		480	1.5	1.5	
C.	Subject to repurchase agreements		-		-	-	-	
d.								
	agreements		-		-	-	-	
e.			-		-	-	-	
f.	Subject to dollar reverse repurchase agreements		_		_	_	_	
g.	Placed under option contracts		-		-	-	-	
	Letter stock or securities restricted as to sale - excluding FHLB capital							
	stock		-		45	0.1	0.2	
i.	FHLB capital stock		-		-	-	-	
j.	On deposit with states		-		20	0.1	0.1	
k.	On deposit with other regulatory bodies		-		-	-	-	
I.	Pledged as collateral to FHLB (including assets backing funding agreements)		_		-	-	-	
m.	Pledged as collateral not captured in							
	other categories		-		7	-	-	
n.	Other restricted assets		-	_	11			
0.	Total restricted assets	\$		\$_	553	1.7	% <u>1.8</u>	%

The following tables summarize the detail of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

(\$ in millions)	_				G		itte	d and Nonadi	nitted) Restricted			
	-			•		2018							-
	-	1		2 G/A Supporting	_	3		4 S/A	-	5	6	_	/
		Total General Account		Separate Account (S/A)	R	Total S/A estricted		Assets Supporting G/A		Total	Total From		Increase/ Decrease)
Description of Assets		(G/A)		Activity (a)		Assets		Activity (b)	_	(1 plus 3)	12/31/2017	(5 minus 6)
Collateral pledged for derivatives	\$	8	\$	-	\$	-	\$	-	\$	8	\$ 7	\$	1
Collateral pledged for limited liability company commitment		_		_		_		_		_	_		_
Total (c)	\$	8	\$		\$	-	\$	-	\$	8	\$ 7	\$	1
(continued)					cent								
		8	_	9		10							
		Total 12/31/18 Admitted		Gross (Admitted & Nonadmitted Restricted to)	Admitted Restricte to Total Admitted	d						
Description of Assets		Restricted	_	Assets	_	Assets	_						
Collateral pledged for derivatives Collateral pledged for limited liability company	\$	8		-	%	-		%					
commitment		-	_		_								
Total (c)	\$	8			%			%					

⁽a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

	_				(ted	and Nonadm	itted) l	Restricted				
	_					2017						_		_
Description of Assets	-	Total General Account (G/A)		G/A Supporting Separate Account (S/A) Activity (a)		Total S/A estricted Assets		S/A Assets Supporting G/A Activity (b)		5 Total 1 plus 3)	_	6 Total From 12/31/2016	-	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives Collateral pledged for limited liability company commitment	\$	6	\$	-	\$	1 -	\$	-	\$	7	\$	6 20	\$	(20)
Total (c)	\$	6	\$		\$	1	\$	-	\$	7	\$	26	\$	(19)
(continued)				P	ercent	age								
	_	8	_	9		10								
Description of Assets	_	Total 12/31/17 Admitted Restricted	_	Gross (Admitted Nonadmitte Restricted Total Assets	ed) to	Admitted Restricted to Total Admitted Assets	i _							
Collateral pledged for derivatives Collateral pledged for limited liability company commitment	\$	7	-		%	-	%	b						
Total (c)	\$	7	-		%		%	b						
(a) Subset of column 1														

The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

(\$ in millions)		Gross (Admi 2018	tted and Nonadm	itted) Restricted		
	1 2	3	4	5	6	7
Description of Assets Puerto Rico bonds required to be held Total (c)	Total Supportii Separat Account (S/A) Activity (S 4 \$ - 4 \$	ng Total S/A Restricted	S/A Assets Supporting G/A Activity (b) \$ -	Total (1 plus 3) \$ 4 \$ 4	Total From 12/31/2017 \$ 1	Increase/ (Decrease) (5 minus 6) \$ 3 \$ 3
(continued)		Percentage	_			
	8 9	10	_			
Description of Assets Puerto Rico bonds required to be held Total (c) (a) Subset of column 1 (b) Subset of column 3 (c) Total Line for columns 1 through 7 should e	Total Nonadn 12/31/18 Restric Admitted Tot Restricted Asset \$ 4 \$ 4	ted & Admitted Restricte ted to Total Admitted tests - % %	d 1 %	pould gard Eff V4V(s)	bolumno () through 11 s	popo etikolu
(c) Total Line for columns 1 through 7 should e	puai o(E)(1)(ii) columnis 1 tillougii 7 respe	cuvery and rotal Line for co	Julinia o unough 10 si	iouiu equai 3(L)(1)(II) C	Joinna a tillough 1110	вэресичегу.
		Gross (Admi	tted and Nonadm	itted) Restricted		

(b) Total Ello Io. Colaimo Tanougi. Totalo C		- amough r respondingly an		tted and Nonadm		oolainie o anoagi.	
	1	2	3	4	5	6	7
Description of Assets Puerto Rico bonds required to be held Total (c)	Total	G/A Supporting Separate Account (S/A) Activity (a) \$ - \$	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b) \$	Total (1 plus 3) \$ 1 \$ 1	Total From 12/31/2016 \$ 1 \$ 1	Increase/ (Decrease) (5 minus 6) \$
(continued)		Perce	entage				
	8	9	10	_			
Description of Assets Puerto Rico bonds required to be held	Total 12/31/17 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricte to Total Admitted Assets	d			
Total (c)	\$ 1		% -	- %			

The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31:

(\$ iı	n millions)				20)18			
			1		2	3		4	
Co	Illateral Assets	ī	Book/Adjusted Carrying Value ("BACV")		Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*		% of BACV to Total Admitted Assets**	
<u>a.</u>	0 1 1 1 1 1 1 1 1 1	-	(BACV)	-	i ali value	Nonaumitteuj	_	Assets	_
	investments	\$	443	\$	443	1.6	%	1.6	%
b.	Schedule D, Part 1	·	-		-	-	%	-	%
C.	Schedule D, Part 2, Section 1		-		-	-	%	-	%
d.	Schedule D, Part 2, Section 2		-		-	-	%	-	%
e.	Schedule B		-		-	-	%	-	%
f.	Schedule A		-		-	-	%	-	%
g.	Schedule BA, Part 1		-		-	-	%	-	%
h.	Schedule DL, Part 1		5		5	-	%	-	%
i.	Other		-		-	-	%	-	%
j.	Total collateral assets (a+b+c+d+e+f+g+h+i)	\$	448	\$	448	1.6	%	1.6	_%

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

⁽b) Subset of column 3 (c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

⁽a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

		20)17			
 1		2	3		4	_
BACV	F	air Value	(Admitted and		% of BACV to Total Admitted Assets**	_
\$ 476	\$	476	1.7	%	1.7	%
-		-	-	%	-	%
-		-	-	%	-	%
-		-	-	%	-	%
-		-	-	%	-	%
-		-	-	%	-	%
-		-	-	%	-	%
7		7	-	%	-	%
_		-	-	%	-	%
\$ 483	\$	483	1.7	%	1.7	<u></u> %
\$ \$	\$ 476 - - - - - - - 7	\$ 476 \$ - - - - - - 7	## BACV Fair Value \$ 476	## Second Control of the Image	1 2 3 % of BACV to Total Assets (Admitted and Nonadmitted)*	1 2 3 4 % of BACV to Total Assets (Admitted and Nonadmitted)* \$ 476 \$ 476 1.7 % 1.7

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31:

(\$ in millions)	1	2
	Amount	% of Liability to Total Liabilities*
2018k. Recognized obligations to return collateral assets	\$ 448	1.9 %
2017 k. Recognized obligations to return collateral assets * Column 1 divided by Liability Page, Line 26 (Column 1)	\$	2.0 %

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

O. Structured Notes

The Company held the following structured notes as of December 31:

(in millions)

		2018		
CUSIP Identification	Actual Cost	Fair Value	ok/Adjusted Carrying Value	Mortgage- Referenced Security (Yes/No)
29265WAA6	\$ 7	\$ 6	\$ 6	No
58940*AA9	7	7	7	No
Q9116#AA8	3	3	3	No
225401AK4	1	1	1	No
Total	\$ 18	\$ 17	\$ 17	

		2017		
CUSIP Identification	Actual Cost	Fair Value	ok/Adjusted Carrying Value	Mortgage- Referenced Security (Yes/No)
29265WAA6	\$ 7	\$ 8	\$ 7	No
58940*AA9	7	7	7	No
BAS0G53D7	2	2	2	No
Total	\$ 16	\$ 17	\$ 16	

P. 5GI Securities

The Company held the following 5GI securities as of December 31:

(\$ in millions)		Number of 5GI Securities			Book/A	djusted ue		ir Value		
Investment	2018	2017		2018		2017		2018		2017
(1) Bonds - AC	4	4	\$	29	\$	23	\$	28	\$	23
(2) LBASS - AC	-	-		-		-		-		-
(3) Preferred stocks - AC	-	1		-		10		-		10
(4) Preferred stocks - FV	-	-		-		-		-		-
(5) Total (1+2+3+4)	4	5	\$	29	\$	33	\$	28	\$	33

 ${\sf AC-Amortized\;cost} \qquad {\sf FV-Fair\;value}$

Q. Short Sales

The Company did not have short sale transactions in 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

R. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs sold, redeemed or otherwise disposed of and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a callable feature for the years ended December 31.

(\$ in millions)		2	018			2	7		
	_	General Account		Separate Account	_	General Account		Separate Account	
(1) Number of CUSIPs	_	140		1		139		2	
(2) Aggregate amount of investment income	\$	18	\$	-	\$	27	\$	-	

- 6. Joint Ventures, Partnerships and Limited Liability Companies
 - A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2018 or 2017.
 - The Company recognized impairment write-downs on its investments in partnerships and limited liability companies as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

(\$ in millions)	Number of	Impairment Amount						
Asset description	2018	2017	. —	2018		2017	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	3	2	\$	8	\$	-	Decline in the fair value of the underlying investments deemed to be other-than-temporary	Assessment of market value of partnership's investments
Limited liability company	1	-	<u></u>	-	¢-	-	Underlying investments were unfavorably impacted by the reduction in the U.S. corporate income tax rate due to the passage of Tax Legislation.	Assessment of the present value of remaining tax benefits of the limited liability companies underlying investments discounted at a risk-free rate of return
	4	2	\$	8	\$	-		

The Company did not recognize impairment write-downs on its investments in joint ventures in 2018 or 2017.

Investment Income

- A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.
- B. The total amount of due and accrued investment income nonadmitted as of December 31, 2018 and 2017 was \$198 and \$43,570, respectively.

8. Derivative Instruments

A., B. &

C. Derivative financial instruments utilized by the Company during 2018 and 2017 included interest rate, total return, credit default and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. Asset replication refers to the "synthetic" creation of assets through the use of derivatives. The Company replicates bonds using a combination of a credit default swap agreement or a total return swap agreement and one or more highly rated bonds, primarily investment grade host bonds, to synthetically replicate the economic characteristics of one or more cash market securities. The Company replicates equity returns using total return swap agreements, futures and options to increase equity exposure. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate), based upon designated market rates or rate indices and a notional amount. The Company primarily uses interest rate swap agreements to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

Total return swap agreements are agreements where one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains. The

NOTES TO FINANCIAL STATEMENTS

Company uses total return swap agreements for asset replication and as a hedge to offset valuation losses in the portfolio during periods of declining market values. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the set rate in the contract and the return of the underlying asset.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, mitigating the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection or indices also as a less expensive alternative to the cash market.

Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. The Company enters into these agreements primarily to reduce the currency risk associated with holding foreign currency denominated investments. Cash settlements are required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by a specified notional amount.

Interest rate, foreign currency, total return and credit default swap agreements are reported in Schedule DB, Part A. Contracts used for replication purposes are also reported in Schedule DB, Part C. Interest rate swap agreements receive either fair value or cash flow hedge accounting treatment, or non-hedge accounting treatment, depending on the strategy. Total return swap agreements used as a hedge receive non-hedge accounting treatment. Foreign currency swap agreements are generally accounted for as foreign currency fair value or cash flow hedges. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties or clearing houses are based on the settlement terms within the agreement, and reported as a component of net investment income. For interest rate swap agreements and foreign currency swap agreements hedging liabilities that receive fair value hedge accounting treatment, periodic settlements are reported with policyholder benefits and expenses. The change in the fair value of certain open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision. Total return and credit default swap agreements entered into as replication transactions are valued at amortized cost. When certain swap agreements receive hedge accounting treatment, the hedging relationship ceases if the swap agreement terminates or becomes ineffective or if the hedged asset becomes impaired or is sold. Generally, if a swap agreement is terminated prior to the expiration date, gains or losses are reported as net realized capital gains or losses if the underlying hedged item has been disposed. If the hedged item still exists and the swap agreement terminates or becomes ineffective, gains or losses are attached to the hedged item and amortized into net investment income over the remaining

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are primarily used to reduce foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates; (2) hedge the equity exposure contained in equity indexed life and annuity product contracts that offer equity returns to contractholders; (3) offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values; and (4) increase equity exposure through asset replication. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus and used in the calculation of the AVR provision. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. Futures contracts used for replication purposes are also reported in Schedule DB, Part C.

Options

Interest rate cap agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to a notional amount. These agreements are utilized to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Typically a premium is paid to the counterparty at the inception of a contract. Cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to the notional amount. Premiums paid are reported as derivative assets. Periodic settlements received are reported as net investment income. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision. If an agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. Interest rate cap agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. The Company purchases and writes (sells) option contracts to hedge the equity exposure contained in equity indexed life and annuity product contracts that offer equity returns to contractholders. When the Company purchases/sells option contracts at specific prices, a premium is calculated for the right, but not the obligation, to buy/sell the value of an underlying index at a stated price on or before the expiration date of the option. The amount of premium calculated is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. Premiums are paid or received in cash at either the inception of the purchase/sale of the contract or throughout the life of the contract depending on the agreement with the counterparties and brokers. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price). If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums incurred when purchasing option contracts are reported as a derivative as a derivative liability. The change in the fair value of purchased option contracts is reported as net investment income, with an adjustment to derivatives. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding asset previously recorded is reversed. The change in the fair value of written option contracts is reported as net investment income, with an adjustment to a corresponding liability. Written call index option

contracts are cash settled upon exercise and the gain or loss on settlement is reported in net investment income. If the written option contract expires without being exercised, the premiums received are reported as net investment income and the corresponding liability previously recorded is reversed. Purchased and written option contracts are reported on Schedule DB, Part A and are accounted for as fair value hedges.

The Company enters into other index option contracts as replication transactions. Index option contracts entered into as replication transactions are reported as a derivative asset and valued at amortized cost. Index option contracts used for replication are reported in Schedule DB, Part A and also in Schedule DB, Part C.

- D. The Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers.
- E. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2018 or 2017.
- F. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualified for hedge accounting treatment in 2018 or 2017.
- G. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.
- H. The Company did not have open option contracts with financing premiums as of December 31, 2018 or 2017.

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of valuation allowance, will be realized. The Company did not record a valuation allowance as of December 31, 2018 or 2017.

A. 1. The components of the net DTA (DTL) were as follows as of December 31:

				2018			_		2017						Change		
(in millions)		(1)		(2)	((3) Col 1+2)	_	(4)	(5)	((6) Col 4+5)	((7) Col 1-4)		(8) (Col 2-5)		(9) (Col 7+8)
	0	rdinary	(Capital		Total		Ordinary	Capital		Total	С	ordinary		Capital		Total
(a) Gross DTAs	\$	273	\$	51	\$	324	\$	309	\$ 47	\$	356	\$	(36)	\$	4	\$	(32)
(b) Valuation allowance		-		-		-		-	-		-				-		
(c) Adjusted gross DTAs (1a-1b)	\$	273	\$	51	\$	324	\$	309	\$ 47	\$	356	\$	(36)	\$	4	\$	(32)
(d) DTAs nonadmitted		-		-		-		-	-		-				-		
(e) Subtotal – net admitted DTA														_			
(1c-1d)	\$	273	\$	51	\$	324	\$	309	\$ 47	\$	356	\$	(36)	\$	4	\$	(32)
(f) DTLs		281		29		310	_	312	 33		345		(31)	_	(4)	_	(35)
(g) Net admitted DTA/(net DTL)									 							_	
(1e-1f)	\$	(8)	\$	22	\$	14	\$	(3)	\$ 14	\$	11	\$	(5)	\$	8	\$	3

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

(in millions)	(1)	2018 (2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 22	\$ 22
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) about the control of th			400
after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	132	-	132
Adjusted gross DTAs expected to be realized following the balance sheet date	132	-	132
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	519
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gr DTLs	141	20	170
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$ 273	\$ 51	\$ 324
(d) DTAS admitted as the result of application of SSAP No. 101, total $(2(a) + 2(b) + 2(b))$	φ <u>273</u>	φ <u> 31</u>	φ <u>324</u>
		2017	
	(4)	(5)	(6)
			(Col 4+5)
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 14	\$ 14
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) abo			
after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	92	-	92
Adjusted gross DTAs expected to be realized following the balance sheet date	92	-	92
Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	509
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gr		00	050
DTLs	217	\$ 33 \$ 47	250
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$309	\$47	\$ 356
		Change	
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 8	\$ 8
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) abo	ve)		
after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	40	-	40
 Adjusted gross DTAs expected to be realized following the balance sheet date 	40	-	40
Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	10
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gr			
DTLs	(76)	(4)	(80)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$ (36)	\$4	\$ (32)

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

(in millions)
(a) Ratio percentage used to determine recovery period and threshold limitation amount.
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.

2018
2017

570.9 %
662.9 %
3,768

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

			2	2018	}		20	17			Cha	nge	
			(1)		(2)	-	(3)		(4)		(5) (Col 1-3)		(6) (Col 2-4)
		0	rdinary		Capital		Ordinary		Capital		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)	•	273	¢	51	•	309	\$	47	¢	(36)	¢	
	Adjusted gross DTAs amount morn note 9AT(c) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax-planning strategies	Ф	- 1	ъ %		Ф %	- 9	_		Ф %	(30)	\$ %	- %
	Net admitted adjusted gross DTAs amount from Note 9A1(e) Percentage of net admitted adjusted gross DTAs by tax character	\$	273	\$	51	\$	309	\$	47	\$	(36)	\$	4
(b)	admitted because of the impact of tax-planning strategies Does the Company's tax-planning strategies include the use of reinsura	nce?	- '	% Yes		% X	- %	6	-	%	- 9	%	- %

- B. The Company recognized all DTLs as of December 31, 2018 and 2017.
- C. Current income taxes incurred consist of the following major components:

(in millions)		(1)		(2)	(3) (Col 1-2)		
Current Income Tax	12	/31/2018	12	/31/2017		hange	
(a) Federal	\$	7	\$	405	\$	(398)	
(b) Foreign (c) Subtotal	\$		\$	405	\$	(398)	
(d) Federal income tax on net capital gains	·	(12)	·	(3)	•	(9)	
(e) Utilization of capital loss carry-forwards (f) Other		-		-		-	
(g) Federal and foreign income taxes incurred	\$	(5)	\$	402	\$	(407)	
2. DTAs							
(a) Ordinary							
(1) Discounting of unpaid losses	\$	-	\$	-	\$	-	
(2) Unearned premium reserve (3) Policyholder reserves		169		203		(34)	
(4) Investments		53		54		(1)	
(5) Deferred acquisition costs		46		44		2	
(6) Policyholder dividends accrual(7) Fixed assets		-		-		-	
(8) Compensation and benefits accrual		-		-		-	
(9) Pension accrual		-		-		-	
(10) Receivables – nonadmitted		4		7		(3)	
(11) Net operating loss carry-forward (12) Tax credit carry-forward		-					
(13) Variable annuity sale – deferred gain		-		-		-	
(14) Other (including items <5% of total ordinary tax assets)		1_		1			
(99) Subtotal	\$	273	\$	309	\$	(36)	
(b) Valuation allowance	\$	-	\$	-	\$ \$	-	
(c) Nonadmitted	\$		\$	<u> </u>			
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	\$	273	\$	309	\$	(36)	
(e) Capital	ф.	E0.	œ.	46	œ.	4	
(1) Investments (2) Net capital loss carry-forward	\$	50 -	\$	46 -	\$	-	
(3) Real estate		-		-		-	
(4) Unrealized losses		1		1		-	
(5) Other (including items <5% of total capital tax assets)(99) Subtotal	\$	<u>-</u> 51	\$	47	\$	4	
(f) Valuation allowance	\$	_	\$		\$	_	
(g) Nonadmitted	\$		\$		\$		
(h) Admitted capital DTAs (2e99 – 2f – 2g)	\$	51_	\$	47	\$	4	
(i) Admitted DTAs (2d + 2h)	\$	324	\$	356	\$	(32)	
3. DTLs							
3. DTLs (a) Ordinary							
(1) Investments	\$	5	\$	8	\$	(3)	
(2) Fixed assets		-		-		-	
(3) Deferred and uncollected premium(4) Policyholder reserves		- 87		96		(9)	
(5) Prepaid commissions		2		5		(3)	
(6) Deferred premium asset(7) Other (including items <5% of total ordinary tax liabilities)		23		24		(1)	
(99) Subtotal	\$	117	\$	133	\$	(16)	
(b) Capital	Φ.	•	•	40	œ.	(0)	
(1) Investments(2) Real estate	\$	9	\$	12	\$	(3)	
(3) Unrealized gains		184		200		(16)	
(4) Other (including items <5% of total capital tax liabilities)(99) Subtotal	\$	193	\$	212	\$	(19)	
(c) DTLs (3a99 + 3b99)	\$	310	\$	345	\$	(35)	
	¢				· —		
4. Net DTAs/DTLs (2i – 3c)	φ	14	\$	11	\$	3	

NOTES TO FINANCIAL STATEMENTS

The change in net deferred income tax comprises the following as of December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2018		2017		Change
Total DTAs	\$ 324	\$	356	\$	(32)
Total DTLs	310		345		(35)
Net DTAs (DTLs)	\$ 14	\$	11		3
Tax effect of unrealized gains (losses)		-			(16)
Change in net deferred income tax				_	(13)
Tax effect of nonadmitted assets					4
Tax effect of rate change (excluding unrealized & nonadmitted)				_	
Change in net deferred income tax relating to the provision				\$_	(9)

On December 22, 2017, the Tax Legislation became effective, permanently reducing the U.S corporate income tax rate from 35% to 21% beginning January 1, 2018. The law changed the international system of taxation to a modified territorial system. The Tax Legislation resulted in a revaluation of deferred tax assets and liabilities and the recognition of a transition tax liability for non-U.S. income from international subsidiaries. The tax effect of the rate change from the Tax Legislation resulted in a decrease in surplus of \$7 million in 2017:

(in millions)		2017		2016		Change
Total DTAs	\$	356	\$	558	\$	(202)
Total DTLs		345		366		(21)
Net DTAs (DTLs)	\$	11	\$	192	_	(181)
Tax effect of unrealized gains (losses) – includes a tax effect of	_		_		_	
rate change of \$(133)					_	14
Change in net deferred income tax						(167)
Tax effect of nonadmitted assets – includes a tax effect of rate						
change of \$5						1
Tax effect of rate change (excluding unrealized & nonadmitted)					_	135
Change in net deferred income tax relating to the provision					\$	(31)

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of December 31:

(in millions)	2018	Effective Tax Rate	2017	Effective Tax Rate
Provision computed at statutory rate	\$ 65	21.0 %	\$ 436	35.0 %
Prior year true-up	(23)	(7.3)	-	-
Reserve adjustment	13	4.1	-	-
Tax credits	(41)	(13.1)	(35)	(2.8)
LLC income	(5)	(1.5)	-	-
Deemed repatriation	-	-	44	3.5
Other	(5)	(1.7)	(12)	(1.0)
Change in net deferred income taxes	(9)	(2.9)	(31)	(2.5)
Total statutory income taxes	\$ (5)	(1.4) %	\$ <u>(402)</u>	32.2 %

- E. 1. As of December 31, 2018, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.
 - 2. As of December 31, 2018, capital gain income taxes incurred by the Company in 2018, 2017, and 2016 of \$53 million, \$100 million, and \$30 million respectively, will be available for recoupment in the event of future net capital losses.
 - 3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") as of December 31, 2018 or 2017.

1. The Allstate Corporation's (the "Corporation") federal taxable income for the year ended December 31, 2018 is consolidated with the entities

ALIC Reinsurance Company Allstate Assignment Company Allstate Assurance Company Allstate Enterprises, LLC Allstate Financial Corporation

Allstate Financial Insurance Holdings Corporation Allstate Fire and Casualty Insurance Company

Allstate Indemnity Company Allstate Insurance Company

Allstate International Assignments, Ltd. Allstate International Holdings, Inc. Allstate Investment Management Company

Allstate Investments, LLC Allstate Life Insurance Company

Allstate Life Insurance Company of New York

Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company

Allstate New Jersey Property and Casualty Insurance Company Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company

Allstate Northbrook Indemnity Company

Allstate Property and Casualty Insurance Company

Allstate Settlement Corporation Allstate Texas Lloyd's Allstate Texas Lloyd's, Inc.

Allstate Vehicle and Property Insurance Company American Heritage Life Insurance Company American Heritage Service Company

Answer Financial, Inc.

Castle Key Indemnity Company Castle Key Insurance Company CE Care Plan Corporation

Complete Product Care Corporation **Encompass Floridian Indemnity Company Encompass Floridian Insurance Company** Encompass Home and Auto Insurance Company

Encompass Indemnity Company

Encompass Independent Insurance Company

Encompass Insurance Company

Encompass Insurance Company of America Encompass Insurance Company of Massachusetts Encompass Insurance Company of New Jersey Encompass Property and Casualty Company Encompass Property and Casualty Insurance

Company of New Jersey E.R.J. Insurance Group, Inc. Esurance Holdings, Inc. Esurance Insurance Company

Esurance Insurance Company of New Jersey

Esurance Insurance Services, Inc

Esurance Property and Casualty Insurance Company

First Colonial Insurance Company

InfoArmor Aggra, Inc. InfoArmor, Inc.

Intramerica Life Insurance Company

Ivantage Select Agency, Inc.

Kennett Capital, Inc. North Light Specialty Insurance Company

Northeast Agencies, Inc. Pablo Creek Services, Inc. PlumChoice Business Services, Inc. PlumChoice, Inc.

Protection Plan Group, Inc. Signature Agency, Inc. Signature Motor Club, Inc. Signature Motor Club of California, Inc.

Signature Nationwide Auto Club of California, Inc.

Signature's Nationwide Auto Club, Inc.

SquareTradeGo. Inc.

SquareTrade Holding Company, Inc.

SquareTrade, Inc.

SquareTrade Insurance Services, Inc. SquareTrade Protection Solutions, Inc.

ST Product Care Corporation The Allstate Corporation

- The Company joins the Corporation and its 73 domestic subsidiaries in the filing of a consolidated federal income tax return. consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax ("AMT") liability, the regular tax is allocated first as described above, and the excess of the AMT over the regular tax is allocated to the members whose tax posture gives rise to the AMT.
- The Company believes it is reasonably possible that the liability balance related to federal income tax loss contingencies will not significantly increase in the next twelve months.
- The repatriation transition tax liability under the Tax legislation is \$44 million.

The Company elected to pay the liability under the permitted installments. The anticipated installment payment schedule is as follows:

(in millions)	
First tax year (2017)	\$ 3
Second tax year (2018)	3
Third tax year (2019)	3
Fourth tax year (2020)	4
Fifth tax year (2021)	4
Sixth tax year (2022)	7
Seventh tax year (2023)	9
Eighth tax year (2024)	11
Total	\$ 44

- The Company had no AMT credit carryforward at the beginning of the year and did not recognize any AMT credit in the current year.
- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

B. &

Transactions with Allstate Insurance Company ("AIC")

The Company paid dividends totaling \$250 million and \$600 million to its parent, AIC, in 2018 and 2017, respectively. See Note 13, Part 4 for details.

Transactions with the Corporation

On March 14, 2017, the Company borrowed \$311 million from the Corporation in accordance with the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement"), which was repaid in full, including interest expense of \$151 thousand, on March 30, 2017.

Transactions with ALIC Reinsurance Company ("ALIC Re") and Kennett Capital, Inc. ("Kennett Capital")

Effective January 1, 2017, with South Carolina Department of Insurance ("SC DOI") approval, surplus notes issued by ALIC Re to the Company with par value totaling \$325 million, plus \$1 million of accrued interest were repaid. Upon repayment of the surplus notes from ALIC Re, the intercompany note agreement between the Company and its affiliate, Kennett Capital, in the amount of \$325 million par was terminated, including settlement of \$1 million of accrued interest received by the Company. The details of this transaction are described in Note 21, Part C.

Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company ("AIMCO"), an affiliate

of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. As of December 31, 2018, each member company has an undivided interest in the underlying assets of the Short term pool maintained at NAV per the Operating Agreement of Allstate Short Term Pool, LLC ("Operating Agreement"). NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian. As of December 31, 2017, each member company had an undivided interest in the underlying assets of the Short term pool maintained at a stable NAV and unit price in proportion to the member company's Membership Percentage, as defined in the Operating Agreement. The stable NAV was calculated daily as original cost plus amortization balance and ending interest balance at the end of the day, prepaid expenses, and unsettled sale trades less unsettled distribution income, unsettled purchase trades and accrued expenses. The fair value of the underlying assets of the Short term pool was monitored daily to observe NAV did not deviate materially from a stable NAV which if occurred could be evaluated for possible actions. Net investment income and losses and net gains and losses incurred by the Short term pool are allocated pro-rata among the member companies in proportion to their interest. Distributions of net investment income or losses and net realized capital gains and losses, if any, are declared daily and paid and reinvested monthly. As of December 31, 2018 and 2017, the Company's investment in the Short term pool was \$132 million and \$178 million, respectively.

There were no other transactions entered into by the Company with related parties in 2018 or 2017 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company reported the following as payable to affiliates as of December 31:

(in millions)	2018	2017
AIC	\$ 53	\$ 56
Allstate Investments, LLC ("AILLC")	6	6
Allstate Distributors, LLC	1	-
Total	\$ 60	\$ 62

The Company reported the following as receivables from affiliates as of December 31:

(in millions)		2018		2017
Allstate Assurance Company ("AAC")	\$	13	\$	11
Allstate Life Insurance Company of New York ("ALNY")	_	3	_	2
Total	\$	16	\$	13

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than \$1 million and those equal to or greater than \$1 million are generally settled quarterly and monthly, respectively, with one exception.

- E. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP No. 5R").
- F. The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which AIC provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expense among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, the Corporation and certain of its wholly owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool's members.

The Company, ALIC Re and The Bank of New York ("BONY") entered into the Amended and Restated Trust Agreement whereby the Company and ALIC Re created a trust account to be held by BONY for the benefit of the Company in connection with the Restated Coinsurance Agreement between the Company and ALIC Re.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

The Company and AIC are parties to the Capital Support Agreement whereby AIC will provide capital and surplus to the Company in order for the Company to maintain a company action level risk-based capital ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of \$1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement.

The Company, AIC and the Corporation are parties to the Liquidity Agreement as well as AAC, Castle Key Insurance Company, Road Bay Investments, LLC, and Allstate Finance Company, LLC. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company and AIC each serve as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to \$1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all its eligible subsidiaries at any given point in time is limited to \$1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

- G. The Company is wholly owned by AIC, an insurance company domiciled in the State of Illinois. AIC is a wholly owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly owned subsidiary of the Corporation.
- H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent as of December 31, 2018 or 2017.
- The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2018 or 2017 admitted assets.
- J. The Company did not recognize impairments related to its SCA entity investments in 2018 or 2017.
- K. The Company did not have investments in foreign insurance subsidiaries as of December 31, 2018 or 2017.
- L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies as of December 31, 2018 or 2017.

M. All SCA Investments

1. The following tables contain information about the Company's investments in non-insurance SCA entities as of December 31:

(\$ in millions)	2018								
SCA Entity	Percentage of SCA Ownership			Gross Amount		Admitted Amount	N	Ionadmitted Amount	
a. SSAP No. 97 8a entities	9/		\$	-	\$	-	\$	-	
b. SSAP No. 97 8b(ii) entities	%	6	\$	-	\$	-	\$	-	
c. SSAP No. 97 8b(iii) entities	400.0	,	Φ.	0.4	Φ.		Φ.	0.4	
Allstate International Assignments, Ltd. ("AIA")	100.0 % 100.0 %	-	\$	64 31	\$	-	\$	64 31	
Allstate Settlement Corporation ("ASC") Allstate Assignment Company ("AACO")	100.0 %	-		1		_		1	
Total SSAP No.97 8b(iii) entities	100.0	0	\$	96	\$		\$	96	
d. SSAP No. 97 8b(iv) entities	%	6	\$	-	\$		\$_	-	
e. Total SSAP No. 97 8b entities (except 8b(i) entities)							· —		
(b+c+d)			\$	96	\$	-	\$_	96	
f. Aggregate Total (a+e)			\$	96	\$ <u>_</u>		\$	96	
	2017								
SCA Entity	Percentage of SCA Ownership			Gross Amount		Admitted Amount	Nonadmitted Amount		
a. SSAP No. 97 8a entities	%		\$	-	\$	-	\$	-	
b. SSAP No. 97 8b(ii) entities	%	o o	\$	-	\$	-	\$	-	
c. SSAP No. 97 8b(iii) entities AIA	100.0 %	'	\$		Ф		\$	_	
ASC	100.0 %		Ψ	29	φ	-	φ	29	
AACO	100.0 %	-		1	_			11	

The Company's investments in AIA, ASC and AACO were not admitted, therefore, they were excluded from Sub 2 filing requirements in 2018 and 2017.

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N. Investment in Insurance SCAs

(b+c+d)

f. Aggregate Total (a+e)

e.

- 1. The Company's investment in ALNY, a wholly owned insurance company domiciled in the State of New York, was based on the underlying statutory capital and surplus of ALNY and included the impact of a New York prescribed practice which differed from the NAIC SAP. Specifically, the calculation of deferred premium assets included the establishment of a prepaid reinsurance premium asset in accordance with New York Regulation 172. SSAP No. 61R, Life, Deposit-Type and Accident and Health Reinsurance, requires the deferred premium asset to be reduced by the proportionate amount attributable to reinsurance.
- 2. The table below contains the monetary effect on the Company's year-to-date net income and as of surplus which resulted from ALNY using the New York prescribed accounting practice described above, which differed from the NAIC SAP, the amount of the Company's investment in ALNY based on ALNY's statutory equity applying the prescribed practice and the amount of the Company's investment in ALNY had completed its statutory financial statements in accordance with the APPM, without considering the prescribed practice, as of December 31:

(in millions)	Monetary Effe	ect on NAIC SAP	Amount of I	Amount of Investment				
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Statutory Equity	If The Insurance SCA Had Completed Statutory Financial Statements*				
<u>2018</u> ALNY	\$ <u> </u>	\$(7)	\$ <u>644</u> \$	651				
2017 ALNY	\$ <u> </u>	\$(7)	\$ <u>603</u> \$	610				

^{*} Per APPM (without permitted or prescribed practice)

Total SSAP No.97 8b(iii) entities

Total SSAP No. 97 8b entities (except 8b(i) entities)

SSAP No. 97 8b(iv) entities

The Company's investment in ALNY as of December 31, 2018 was based on unaudited statutory equity. ALNY's December 31, 2018 audited statutory equity will be available in June of 2019. The Company does not expect it to be materially different from what is disclosed in the table above. The Company's investment in ALNY as of December 31, 2017 was equal to ALNY's audited statutory equity.

3. If ALNY had not used the New York prescribed practice a risk-based capital regulatory event would not have been triggered.

NOTES TO FINANCIAL STATEMENTS

O. SCA and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies Loss Tracking

The Company's share of losses exceeded its reported investment for the following partnerships and limited liability companies as of December 31, 2018:

(in millions)					Reporting			
					Entity's	Guaranteed		
	R	eporting			Share of	Obligation /		
		Entity's	Acc	umulated	Equity,	Commitment		
	Sha	are of Net	Sha	are of Net	Including	for Financial		
		ncome	I	ncome	Negative	Support		Reported
Entity		(Loss)	(L	osses)	 Equity	(Yes/No)	_	Value
Enervest Energy Institutional Fund XIII-A LP	\$	(2)	\$	(2)	\$ (2)	No	\$	-
King Mill Distribution Park 2 LLC	\$	`	\$	(1)	\$ (1)	No	\$	_

The Company's share of losses did not exceed its reported investment for SCA entities or joint ventures as of December 31, 2018. SCA entities that are U.S. insurance reporting entities are excluded from this disclosure per SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

11. Debt

- A. The Company did not have debt outstanding as of December 31, 2018 or 2017.
- B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of December 31, 2018 or 2017.
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
 - A. Defined Benefit Plans

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

- B. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- C. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- D. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated its share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was \$3 million and \$8 million in 2018 and 2017, respectively.

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Company was not a sponsor of other postretirement benefit plans.

- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
 - 1. The Company had 23,800 common shares authorized, issued and outstanding as of December 31, 2018 and 2017. All common shares had a par value of \$227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding as of December 31, 2018 and 2017. The preferred stock shares had a par value of \$100 per share.
 - 2. The Company did not have preferred stock issued and outstanding as of December 31, 2018 or 2017.
 - 3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2018, the maximum ordinary dividend that can be declared and paid in 2019 by the Company is limited to \$347 million.
 - 4. The Company paid ordinary cash dividends of \$150 million and \$100 million to AIC on December 17, 2018 and September 25, 2018, respectively.

On December 20, 2017, the Company paid an extraordinary cash dividend of \$100 million to AIC. On June 30, 2017, the Company paid an extraordinary dividend of \$195 million and an ordinary dividend of \$5 million to AIC, in cash. On March 15, 2017, the Company paid an ordinary cash dividend of \$300 million to AIC.

- 5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.
- 6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.
- 7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.
- 8. The Company did not hold stock for special purposes as of December 31, 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

- 9. The Company did not have special surplus funds as of December 31, 2018 or 2017.
- 10. Cumulative unrealized gains and losses increased unassigned funds by \$1.26 billion and \$1.21 billion as of December 31, 2018 and 2017, respectively.
- 11. The Company did not have surplus notes or similar obligations outstanding as of December 31, 2018 or 2017.
- 12. The Company did not have restatements due to quasi-reorganizations in 2018 or 2017.
- 13. The Company was not quasi-reorganized.
- 14. Liabilities, Contingencies and Assessments
 - A. Contingent Commitments
 - The Company made commitments to invest in limited partnerships interests of \$1.04 billion and \$1.17 billion as of December 31, 2018 and 2017, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2018:

(in millions)				
1	2	3	4 Maximum potential	5
Nature and circumstances of guarantee and key attributes, including date and duration of the agreement.	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R).	Ultimate financial statement impact if action under the guarantee required.	amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
With third parties				0 4 11 04 0000
In connection with the 2006 disposal through reinsurance of substantially all of the Company's variable annuity business, the Company, ALNY and the Corporation agreed to indemnify The Prudential Insurance Company of America ("Prudential") for certain pre-closing contingent liabilities (including extracontractual liabilities and liabilities specifically excluded from the transaction) that the Company and ALNY agreed to retain. In addition, the Company, ALNY, and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including certain liabilities arising from the Company's and ALNY's provisions of transition services. The reinsurance agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all of the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees. Related to the sale of Lincoln Benefit Life Company ("LBL") on April 1, 2014, the Company agreed to indemnify Resolution Life Holdings, Inc. in connection with certain representations, warranties and covenants of the Company, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Company's	\$ -	Expenses	\$ -	On April 24, 2008, payment of \$3 million was made on behalf of the Company and ALNY for full indemnification of a post-closing matter. There have been no payments made.
maximum obligation.	\$ -	Expenses	\$ -	
The Company guarantees the payment of certain settlement arrangements in the event LBL is unable to make such payments.	\$ 9	Expenses	\$ 9	There have been no payments made.
The Company guarantees the payment of surrender proceeds for a specific block of universal life policies sold through LBL in the event LBL is unable to meet its obligation.	\$ -	Expenses		In 2014, the Company made payments of \$467 thousand to 4 policyholders that surrendered their policies.
With affiliates		· ·		
The Company guarantees the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by AACO and AIA and funded by annuities purchased from ALNY.	See ⁽¹⁾ below	Investment in common stock of ALNY	\$ 644	There have been no payments made.
The Company guarantees the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event ALNY is unable to make		Investment in common stock of		There have been no payments made.
such payments.	See (1) below	ALNY	\$ 1	
Total	\$ 9		\$ 654	

⁽¹⁾Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R.

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows as of December 31:

(in millions)	2018	_	2017
Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.) \$ \text{\$ \text{\$}}	654	\$	644
b. Current liability recognized in F/S:1. Noncontingent liabilities \$	9	\$	9
 Noncontingent liabilities Contingent liabilities 	-	\$	1
 Ultimate financial statement impact if action under the quarantee is required. 			
1. Investments in SCA \$	645	\$	634
2. Joint venture	-		-
Dividends to stockholders (capital contribution)	-		-
4. Expense	9		10
5. Other			
6. Total (should equal (3)a) \$_	654	\$_	644

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency and the amount of the loss is reasonably estimable. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2018 and 2017, the Company had accrued \$3 million for future guaranty fund assessments, and \$3 million for the related premium tax offset expected to be received. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid. The Company did not recognize an impairment loss on the premium tax offsets in 2018 or 2017.

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

(in	(in millions)				2017	
a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end	\$	6	\$	7	_
b.	Decreases during the year: Premium tax offset applied		-		1	
c.	Increases during the year:		-		-	
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end	\$_	6	\$	6	_

Liabilities and assets related to guaranty fund assessments arising from insolvencies of entities that wrote long-term care contracts were as follows as of 12/31/2018:

(\$ in thousands

a. Discount rate applied

4.3 %

o. The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency:

		Guaranty fund assessment			Related assets			
Name of the insolvency	Un	discounted	D	iscounted	Und	discounted		Discounted
American Network Insurance Company	<u> </u>	6	\$	1	\$	5	\$	1
Penn Treaty Network America Insurance Company	\$	135	\$	83	\$	34	\$	61

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

	P	Payables		Recoverable		s	
	'		Weighted			Weighted	
			average			average	
	Number of	Range of	number of	Number of	Range of	f number	
Name of the insolvency	Jurisdictions	years	years	Jurisdictions	years	of years	
American Network Insurance Company	43	15-60	58	38	15-60	62	
Penn Treaty Network America Insurance Company	45	42-69	54	40	42-69	55	

Liabilities and assets related to guaranty fund assessments arising from insolvencies of entities that wrote long-term care contracts were as follows as of 12/31/2017:

(\$ in thousands)

a. Discount rate applied

4.3 %

b. The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency:

		Guaranty fund assessment			Related assets			
Name of the insolvency	Undiscounted			Discounted	Undiscounted		Discounted	
American Network Insurance Company	\$	18	\$	6	\$	14	\$	5
Penn Treaty Network America Insurance Company	\$	215	\$	126	\$	107	\$	58

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

	P	Payables			overables	
			Weighted			Weighted
			average			average
	Number of	Range of	number of	Number of	Range o	f number
Name of the insolvency	Jurisdictions	years	years	Jurisdictions	years	of years
American Network Insurance Company	43	22-68	57	38	22-68	58
Penn Treaty Network America Insurance Company	45	50-70	63	40	50-70	57

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2018, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2018 or 2017.

E. Joint and Several Liabilities

The Company was not a party to any joint and several liability arrangements accounted for under SSAP No. 5R.

F. All Other Contingencies

The Company did not have material loss contingencies.

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was \$1 million as of December 31, 2018 and 2017.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2018 or 2017.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2018 or 2017.

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

(in i	millions)	 A:	ssets	s	_	Liabilities		
		 2018		2017	2018		2017	
a.	Swaps	\$ 212	\$	121	\$	57	\$	198
b.	Futures	3		-		-		4
C.	Options	 778	_	30		714	_	-
d.	Total	\$ 993	\$_	151	\$	771	\$	202

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

- 2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2018 and 2017 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.
- 3. The following table summarizes the credit exposure on the Company's outstanding over-the-counter and cleared contracts as of December 31:

(in millions)	2018	2017					
Swaps	\$ 7	\$	2				
Futures	-		-				
Options	1		1				
Total	\$ 8	\$	3				

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. The Company pledged cash and securities with fair values of \$7 million in the form of margin deposits as of December 31, 2018. As of December 31, 2017, the Company pledged \$3 million of cash, and counterparties pledged less than \$1 million of cash in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2018, counterparties pledged \$7 million of cash to the Company, and the Company pledged \$1 million of cash to counterparties. As of December 31, 2017, counterparties pledged \$3 million of cash to the Company, and the Company pledged \$4 million of cash and securities to counterparties.

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2018	2017
Commitments to invest in limited partnership interests	\$ 1,041	\$ 1,170
Other loan commitments	\$ 97	\$ 17
Private placement commitments	\$ 7	\$ 47

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business.

Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments have either fixed or varying expiration dates or other termination clauses.

NOTES TO FINANCIAL STATEMENTS

Private placement commitments represent commitments to purchase private placement debt and private equity securities at a future date. The Company enters into these agreements in the normal course of business.

- The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.
- 4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - A. The Company did not report transfers of premium receivables as sales in 2018 or 2017.
 - B. Transfer and Servicing of Financial Assets
 - 1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2018 and 2017, bonds, including LBASS and common stocks within the General Account with fair values of \$435 million and \$466 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of \$4 million and \$1 million as of December 31, 2018 and 2017, respectively, were on loan as part of the General Account securities lending programs. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information on securities lending collateral.
 - 2. The Company did not enter into agreements to service assets or liabilities.
 - 3. The Company did not service assets and liabilities that were subsequently measured at fair value.
 - 4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.
 - 5. The Company did not transfer financial assets accounted for as secured borrowings.
 - 6. The Company did not transfer receivables with recourse.
 - 7. The Company did not enter into dollar repurchase or dollar reverse repurchase agreements.

C Wash Sales

- 1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.
- 2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the years ended December 31, 2018 and 2017, and reacquired within 30 days of the sale date were as follows:

(\$ in millions)			2018		
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	24	\$ 3	\$ 3	\$ -
Bonds	4	12	\$ 2	\$ 2	\$ -
Bonds	5	5	\$ 1	\$ 1	\$ -
Unaffiliated common stocks		1,715	\$ 75	\$ 82	\$ 7
			2017		
	NAIC	Number of	Book Value of Securities	Cost of Securities	

Description	NAIC Designation	Number of Transactions	of Securities Sold	Securities epurchased	_0	Sain (Loss)
Bonds	3	13	\$ 2	\$ 2	\$	-
Bonds	4	16	\$ 2	\$ 2	\$	-
Bonds	5	2	\$ -	\$ -	\$	-
Unaffiliated common stocks		2,287	\$ 122	\$ 127	\$	4

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents ("MGAs")/Third Party Administrators ("TPAs")

The aggregate amount of direct premiums written/produced by MGAs/TPAs was \$56 million and \$61 million for the years ended December 31, 2018 and 2017, respectively, which was less than 5% of the Company's surplus.

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, Fair Value ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing NAV as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

 The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages as of December 31:

(in	millions)						2018				
De	scription for each class of asset or liability Assets at fair value	_ =	(Level 1)	(Level 2)	_	(Level 3)	_	NAV		Total
a.	Bonds			_							
	SVO-identified investments Industrial and miscellaneous	\$	58	\$	-	\$	-	\$	-	\$	58
	Total bonds	_	58		-	_	-		-		58
	Perpetual preferred stocks Industrial and miscellaneous		-		-		-		-		-
	Unaffiliated common stocks										
	Industrial and miscellaneous Mutual funds		627 326		1		61		11 32		700 358
	Total unaffiliated common stocks	_	953		1	_	61	_	43		1,058
	Cash equivalents Money market mutual funds		376		-		-		-		376
	Short-term investments Short term pool		-		-		-		132		132
	Derivative assets										
	Equity and index contracts		-		13		-		-		13
	Foreign currency contracts Interest rate contracts		-		8 -		1		-		8 1
	Credit contracts		-		1	_	-		-		1
	Total derivative assets		-		22	_	1	-	-	_	23
	Separate Accounts assets		2,541		135		79		-		2,755
	Total assets at fair value	\$	3,928	\$	158	\$	141	\$	175	\$	4,402
b.	Liabilities at fair value										
	Derivative liabilities Equity and index contracts	\$	_	\$	(4)	\$		\$	_	\$	(4)
	Credit contracts	Ψ	-	Ψ	(1)	φ	-	Ψ	-	φ	(1)
	Foreign currency contracts		-				-		-		
	Total derivative liabilities		-		(5)	_	-		-		(5)
	Separate Accounts - Derivatives		-		(1)		-		-		(1)
	Total liabilities at fair value	\$	-	\$	(6)	. \$	-	\$	-	\$	(6)
	millions)					20)17				_
	scription for each class of asset or liability Assets at fair value		(Level 1)		(Level 2)		(Level	3)	To	otal	_
u.	Bonds										
	SVO-identified investments	\$	-	\$		-	\$	-	\$	-	
	Industrial and miscellaneous Total bonds					1		30		31 31	_
	Total bolids					<u></u>		30	<u> </u>	JI	_
	Perpetual preferred stocks Industrial and miscellaneous		-			-		10		10	
	Unaffiliated common stocks		000					44		040	
	Industrial and miscellaneous Mutual funds		908 278			-		41 31		949 309	
	Total unaffiliated common stocks	_	1,186			-		72		1,258	- -
	Derivative assets										
	Equity and index contracts		-		8	5		-		85	
	Foreign currency contracts Interest rate contracts		-			-		- 1		- 1	
	Credit contracts		-			_		-		-	
	Total derivative assets		-		8	5		1		86	- -
	Separate Accounts assets		3,128		21	6		63		3,407	
	Total assets at fair value	\$	4,314	\$	30		\$	176	\$	4,792	_
b.	Liabilities at fair value										
	Derivative liabilities	•		_		۵)	Φ.		Φ.	/40)	
	Equity and index contracts Credit contracts	\$	-	\$	(4		\$	-	\$	(42) (2)	
	Foreign currency contracts		-			2) 8)		-		(8)	
	Total derivative liabilities		-		(5			-		(52)	- -
	Separate Accounts - Derivatives		_		(1	0)		_		(10)	
	Total liabilities at fair value	\$	-	_ _{\$} _	(6		\$	-	\$	(62)	_

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

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions)	Beginning balance as o		Transfers into	Transfers out of Level 3			Total gains and (losses) included in net	Total gains and (losses) included in	
Description	01/01/2018	<u> </u>	Level 3		Level 3		income	_	surplus
Bonds Industrial and miscellaneous	\$ 30	\$	-	\$	(30)	\$	-	\$	-
Perpetual preferred stocks Industrial and miscellaneous	10		-		(10)		-		-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	41 31		- -		(14) (31)		Ē		13 -
Separate Accounts assets	63		-		-		-		(2)
Derivatives, net Total assets and liabilities	1 \$ 176	\$	-	\$	- (85)	\$	-	\$	- 11
(continued)									Ending
Description	Purchases	<u> </u>	Issuances		Sales		Settlements	ı	palance as of 12/31/2018
Bonds Industrial and miscellaneous	\$ 33	\$	-	\$	(33)	\$	-	\$	-
Perpetual preferred stocks Industrial and miscellaneous	-		-		-		-		-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	30		- -		(9)		<u>-</u> -		61
Separate Accounts assets	20		-		-		(2)		79
Derivatives, net Total assets and liabilities	\$ 83	\$	-	\$	- (42)	\$	(2)	\$	1 141
(in millions) Description	Beginning balance as o	of	Transfers into		Transfers out of		Total gains and (losses) included in net		Total gains and (losses) included in
Bonds Industrial and miscellaneous	01/01/2017 \$ 33		Level 3	\$	(32)	\$	income	<u> </u>	surplus
Perpetual preferred stocks Industrial and miscellaneous	10	Ť	_	Ť	-	*	-	•	_
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	31 28		-		-		<u>.</u>		7 3
Separate Accounts assets	78		-		(11)		-		2
Derivatives, net Total assets and liabilities	1 \$ 181	\$	<u>-</u>	\$	(43)	\$	(1) (1)	\$	1 13
(continued)									Ending
Description	Purchases		Issuances		Sales		Settlements	ı	palance as of 12/31/2017
Bonds Industrial and miscellaneous	\$ 30	<u> </u>	-	\$	-	\$	(1)	\$	30
Perpetual preferred stocks Industrial and miscellaneous	-		-		-		-		10
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	13		-		(10) -		<u>-</u>		41 31
Separate Accounts assets	-		-		-		(6)		63
Derivatives, net Total assets and liabilities	\$	\$_	<u>-</u>	\$	- (10)	\$	(7)	\$	1 176

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

- 3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source, including situations where a fair value quote is not provided by the Company's independent third-party valuation service provider resulting in the price becoming stale or replaced with a broker quote whose inputs have not been corroborated to be market observable. This situation will result in the transfer of a security into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.
- 4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

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

Level 2 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds and asset-backed securities ("ABS"). The primary inputs to the valuation for public corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market

<u>Unaffiliated common stocks</u> - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap, foreign currency swap and total return swap agreements, certain options and credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates, and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

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

Level 3 measurements

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

Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

<u>Unaffiliated common stocks</u> - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

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

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

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

B. &

Presented below are the aggregate fair value estimates and the admitted values of financial instruments as of December 31:

Financial assets

(in millions)								2018						
Type of Financial Instrument	_	Aggregate Fair Value		Admitted Assets		(Level 1)		(Level 2)		(Level 3)	_	NAV		Not Practicable (Carrying Value)
Bonds: Other than LBASS	Φ	15,601	Φ.	15,498	Φ.	416	Φ.	14,737	\$	448	Φ		Φ.	
	φ		φ		φ	410	ф		φ		φ	-	Þ	-
LBASS	Þ	1,491	\$	1,408	Þ	-	\$	1,140	\$	351	Þ	-	\$	-
Preferred stocks	\$	30	\$	30	\$	-	\$	18	\$	12	\$	-	\$	-
Unaffiliated common stocks	\$	1,058	\$	1,058	\$	953	\$	1	\$	61	\$	43	\$	-
Mortgage loans on real estate	\$	3,249	\$	3,224	\$	-	\$	-	\$	3,249	\$	-	\$	-
Cash equivalents	\$	525	\$	525	\$	377	\$	148	\$	-	\$	-	\$	-
Short-term investments	\$	133	\$	133	\$	-	\$	1	\$	-	\$	132	\$	-
Derivatives	\$	24	\$	27	\$	-	\$	23	\$	1	\$	_	\$	-
Other invested assets:	·		•		•		•		•		·		·	
LIHTC property investments	\$	343	\$	343	\$	_	\$	_	\$	343	\$	_	\$	_
Unaffiliated surplus notes	\$	22	\$	20	\$	_	\$	22	\$	_	\$	_	\$	_
Affiliated surplus notes	\$	40	\$	40	\$	_	\$		\$	40	\$	_	\$	_
Securities lending reinvested	Ψ.		Ψ.		•		Ψ.		•		Ψ.		Ψ.	
collateral	Φ	5	¢	5	Φ.	_	Φ.	5	Φ	_	Φ.	_	Φ.	_
Separate Accounts	φ	2 755	φ	2 755	φ	2 541	φ	135	φ	79	φ	-	φ	-
Secarate Accounts	٠.	//22	٠.	// 22		/ 54 1	·D	1.55	٠.	7.9	· h	-	ω.	-

2017 Not Practicable (Carrying Value) Aggregate Fair Value **Admitted** Type of Financial Instrument (Level 1) (Level 2) (Level 3) Assets Other than LBASS 524 \$ \$ \$ \$ \$ \$ \$ \$ **LBASS** 1.609 1,478 1.223 386 Preferred stocks Unaffiliated common stocks 32 1,258 31 1,258 \$ \$ \$ 21 11 72 \$ \$ \$ \$ 1,186 Mortgage loans on real estate Cash equivalents 3,333 404 3,191 404 \$ \$ \$ 3,333 \$ \$ 87 Short-term investments \$ 187 \$ 187 \$ \$ 184 \$ 3 Derivatives
Other invested assets: \$ 90 \$ 90 \$ \$ 89 \$ \$ LIHTC property investments Unaffiliated surplus notes \$ \$ \$ 268 268 \$ \$ 268 \$ 22 \$ \$ Affiliated surplus notes \$ 40 40 \$ \$ 40 \$ Securities lending reinvested collateral \$ \$ \$ Separate Accounts 3.407 3.407 3.128 216 63

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

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

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

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

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of the short-term investment in the Short term pool is measured at NAV as of December 31, 2018. NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian. The fair value of the investment in the Short term pool in Level 2 as of December 31, 2017 and all other short-term investments in Level 2 as of December 31, 2018 and 2017 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market

The fair value of derivatives in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Cash collateral for futures contracts is also included in the derivatives line and the fair value, which is included in Level 2, is based on carrying value due to its short-term nature as of December 31, 2017.

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

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of affiliated surplus notes in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

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

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments as of December 31:

(in millions)				2018			
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	\$ 2,314	\$ 1,923	\$ -	\$ -	\$ 2.314	\$ -	\$
Securities lending collateral	\$ 448	\$ 448	\$ -	\$ 448	\$ -	\$ -	\$ -
Derivatives	\$ 5	\$ 5	\$ -	\$ 5	\$ -	\$ -	\$ -
Separate Accounts - Derivatives	\$ 1	\$ 1	\$ -	\$ 1	\$ -	\$ -	\$ -

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

2017

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

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

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

- D. The Company was able to estimate the fair value of all its financial instruments in 2018 and 2017.
- E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A(1) are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the investee or the liquidation of the underlying asset or assets of the investees over the life of these investments, typically 3-7 years. As of December 31, 2018, the Company has no commitments to invest in these investments over their remaining lives.

As of December 31, 2018, the Company's investment in the Short term pool is measured and reported at NAV in the Assets page and presented in the table in Part A(1). There are no restrictions on withdrawals from the Short term pool. Withdrawals are made at current NAV. Each member company may make withdrawals on demand without penalty on any business day with the settlement of funds not to exceed ten business days. The Short term pool's investment strategy is to invest in U.S. dollar-denominated, high quality and highly liquid investments with very low credit risk and a duration of less than 100 days. As of December 31, 2018, the Company did not have commitments to invest in the Short term pool.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have unusual or infrequent items as of December 31, 2018 or 2017.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings as of December 31, 2018 or 2017.

C. Other Disclosures

Surety Bonds Issued by AIC

The Company issued structured settlement annuities ("SSAs"), a type of immediate annuity, in 2013 and prior at prices determined using interest rates in effect at the time of purchase, to fund structured settlements in matters involving AIC.

In most cases, these annuities were issued under a "qualified assignment", whereby AACO and prior to July 1, 2001 ASC, both wholly-owned subsidiaries of the Company, purchased annuities from the Company. Effective March 22, 2013, the Company no longer offers SSAs. AIC issued surety bonds to indemnify the payment of structured settlement benefits assigned to ASC from both AIC and unaffiliated parties, and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to indemnify the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuity payments that are indemnified by the surety bonds of AIC were \$3.43 billion and \$3.49 billion as of December 31, 2018 and 2017, respectively.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of \$1.55 billion and cash of \$53 million to AIMCO Private Fund I, LLC ("AIMCO I"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities*, the assets of AIMCO I, which consisted of limited partnership investments with a book/adjusted carrying value of \$1.53 billion, cash equivalents of \$95 million, receivable for securities of \$4 million and cash of \$1 million as of December 31, 2018, will continue to be directly reported in the Company's financial statements.

Scottish Re (U.S.), Inc. ("SRUS")

The Company's reinsurance reserve credit and recoverables with SRUS as of December 31, 2018 and 2017 were \$57 million and \$81 million, respectively. SRUS's parent, Scottish Holdings, Inc. ("SHI") and SHI's parent filed U.S. Chapter 11 proceedings ("Chapter 11") on January 28, 2018. Certain Scottish Re subsidiaries including SRUS are not debtors in the SHI Chapter 11 and as such, contracts and relationships between the non-debtors and their reinsurance and other counterparties, vendors, and employees are largely unaffected by the Chapter 11 filing as evidenced by the Bankruptcy Court Orders to date. On March 19, 2018, two orders were executed by the bankruptcy judge and filed in U.S. Bankruptcy Court. One order granted the debtors' motion to continue their cash management system, honor certain related prepetition obligations, maintain existing business forms, continue to perform intercompany transactions, and authorized the debtors' banks to honor all related payment requests. The second order authorized SRUS and Scottish Annuity & Life Insurance Company (Cayman) Ltd. to pay prepetition reinsurance obligations.

A stock purchase agreement was executed on June 11, 2018 between SHI (and their parent) and Hildene Re Holdings LLC ("Hildene Re") for the purchase of SHI (and their parent). Hildene Re will pay \$21.5 million in cash and recapitalize Scottish Re with \$12.5 million. Hildene Re's management has stated they will work closely with Scottish Re's existing management team to close the transaction which will provide the company with a stronger balance sheet and greater financial flexibility to grow. The sale is subject to various conditions including regulatory approvals. On August 27, 2018, the United States Bankruptcy Court for the District of Delaware entered a Confirmation Order approving the third amended Chapter 11 plan of reorganization of SHI and their parent, a precondition to the sale of SHI and their parent to Hildene Re. SRUS disclosed in their September 30, 2018 statutory statement filing that it is anticipated the closing of the sale to Hildene Re will occur no later than the first quarter of 2019.

The actions described above do not impact the recoverability of the Company's reinsurance recoverables from SRUS. As part of the Company's assessment process related to the collectability of its reinsurance recoverables, the Company will continue to monitor the progress of Scottish Re's 2018 bankruptcy, sale of SHI (and their parent) and related restructuring activities for any potential negative affect on SRUS.

External Reserve Financing Transaction

The Company, through its wholly-owned captive subsidiary, ALIC Re, entered into an external reserve financing arrangement which replaced the existing \$325 million affiliated surplus note arrangement. The external financing resulted in increasing ALIC Re's surplus note capacity to accommodate the expansion of the existing reinsurance agreement effected contemporaneously. The refinancing was comprised of transactions as follows:

Effective January 1, 2017, the Company and ALIC Re entered into the Amended and Restated Reinsurance Agreement ("Amended Reinsurance Agreement"). The original reinsurance agreement included guaranteed term business written by the Company and LBL, former wholly-owned subsidiary, in 2000 through 2009. The Amended Reinsurance Agreement expanded the covered business to include guaranteed term business assumed by the Company and written by LBL and AAC, an affiliate, with issue years 2010 through 2017. The LBL and AAC businesses were ceded to the Company and retroceded to ALIC Re. In addition, the Amended Reinsurance Agreement revised, as of the effective date, the experience rated refund formula to utilize Actuarial Guideline XLVIII ("AG48") reserves and added additional conditions for experience rated refund payments, including an implicit holdback of \$150 million to fund future income tax payments by ALIC Re, which will become payable when future income is earned on the business. Upon implementation of the Amended Reinsurance Agreement with ALIC Re, the Company recorded a net after-tax benefit to income of \$563 million. The pre-tax components of the benefit, which was ceded from the Company to ALIC Re, resulted from a decrease in premiums of \$288 million due to reinsurance and favorable impacts to experience refund income, death benefits, increase in aggregate reserves and increase in loading on deferred and uncollected premiums of \$292 million; \$18 million; \$826 million and \$7 million, respectively. The experience rated refund was received by the Company from ALIC Re in March 2017. As a result of the expanded reinsurance transaction, the Company percognized a tax expense of \$292 million on the taxable reinsurance gain of ceding the excess XXX reserves. On March 14, 2017, the Company borrowed from the Corporation under the Liquidity Agreement \$311 million to settle the reciprocal tax benefit incurred by ALIC Re associated with the January 1, 2017 transactions as well as ALIC Re's 2016 losses. This amount was paid

Also effective January 1, 2017, ALIC Re entered into a Master Transaction Agreement ("MTA") with Bueller Financing LLC ("Bueller"), an external financing provider. In accordance with the MTA, Bueller issued a variable funding puttable note also referred to as a credit-linked note ("CLN") in the amount of \$1.22 billion. The CLN amount is calculated as and will vary with the CRVM reserves on the reinsured business in excess of the AG48 reserves, up to a maximum value of \$1.75 billion. The CLN is held in a trust in compliance with AG48. A permitted practice to recognize the CLN as an admitted asset on ALIC Re has been approved by the SC DOI. ALIC Re earned accredited reinsurer status in the State of Illinois and the IL DOI has approved via acceptance the CLN as Other Security as defined in AG48.

The SC DOI approved the redemption of affiliated surplus notes issued by ALIC Re to the Company with a par value of \$325 million effective January 1, 2017. The surplus notes were redeemed at par plus \$1 million of accrued interest through a transfer of cash and fair value of investments in the amount of \$326 million. Upon repayment of the surplus notes from ALIC Re, the intercompany note agreement between the Company and Kennett Capital, in the amount of \$325 million par was terminated, including settlement of \$1 million of accrued interest received by the Company.

Effective January 1, 2017, the Company entered into a coinsurance agreement with AAC for guaranteed term business issued by AAC in 2015 through 2017. Cash in the amount of \$20 million was transferred from AAC to the Company in January 2017 in settlement of the agreement. Net business related liabilities transferred to the Company were \$36 million, after-tax. On effecting the reinsurance agreement, the Company recognized a loss in net income of \$5 million after tax and a loss in surplus of \$9 million.

Reinsurance Agreement with ALNY

The Company has an agreement where via a reinsurance treaty it assumes reinvestment related risk on the SSAs of its wholly-owned subsidiary, ALNY. Under the terms of the agreement, the Company guarantees that the fixed income book yield on the portion of ALNY's investment portfolio that supports SSAs liabilities will not fall below contractually determined rates. In return, the Company receives a premium from ALNY that varies with the aggregate SSA statutory reserve balance. The Company assumed premium related to SSAs from ALNY of \$3 million for 2018 and 2017.

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

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

Non-proprietary product revenue

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

Other

In connection with AAC's plan to withdraw its New York license, the New York Department of Financial Services ("NYDFS") required the Company to establish a custodial account for the protection of AAC's New York issued business. As required by the NYDFS, the custodial account is to be maintained with a minimum amount of assets which may vary over time. As of December 31, 2018, the balance in the custodial account was \$3 million.

D. Business Interruption Insurance Recoveries

The Company did not receive business interruption insurance recoveries in 2018 or 2017.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits as of December 31, 2018 or 2017.

F. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. As of both December 31, 2018 and 2017, the ABS RMBS portfolio had net unrealized gains of \$20 million, which were primarily comprised of gross unrealized gains.

In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. As of December 31, 2018, the Alt-A portfolio had net unrealized gains of \$12 million, comprised of \$13 million in gross unrealized gains and \$1 mi

Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. OTTI losses related to asset impairments in the ABS RMBS portfolio were less than \$1 million in both 2018 and 2017. OTTI losses related to asset impairments were \$1 million in the Alt-A portfolio in both 2018 and 2017. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS or Alt-A portfolios in 2018 or 2017. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

- 2. The Company did not have direct exposure to subprime mortgage loans.
- 3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

(III IIIIIIIOII3)	_				2010			
				Book/				
			-	Adjusted				OTTI
		Actual	(Carrying		Fair	L	.osses
	_	Cost		Value	_	Value	Red	cognized
a. Residential mortgage-backed securities	\$	46	\$	29	\$	49	\$	-
b. Commercial mortgage-backed securities	3	-		-		-		-
 Collateralized debt obligations 		-		-		-		-
d. Structured securities		-		-		-		-
e. Equity investments in SCAs		-		-		-		-
f. Other assets			—					
g. Total	\$_	46	_ \$ <u></u>	29	\$	49	\$	-
	_							
	_				2017			
	_				2017			
	_			Book/	2017			OTTI
	_	Actual		Book/ Adjusted	<u> 2017</u>	Fair		OTTI
	_			Book/ Adjusted Carrying	2017	Fair Value		.osses
a. Residential mortgage-backed securities	_ _ \$	Actual Cost		Book/ Adjusted	2017 - - \$			
3 3		Cost		Book/ Adjusted Carrying Value		Value	Red	.osses
		Cost		Book/ Adjusted Carrying Value		Value	Red	.osses
b. Commercial mortgage-backed securities		Cost		Book/ Adjusted Carrying Value		Value	Red	.osses
b. Commercial mortgage-backed securitiesc. Collateralized debt obligations		Cost		Book/ Adjusted Carrying Value		Value	Red	.osses

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses as of December 31:

56 \$ 39 \$ 59 \$

(in millions)	2018	2017
Actual cost	\$ 58	\$ 70
Book/adjusted carrying value	\$ 51	\$ 65
Fair value	\$ 63	\$ 79
OTTI losses recognized	\$ 1	\$ 1

The Company is not licensed to sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting
exposure to subprime mortgage risk.

G. Retained Assets

Total

(in millions)

I. Effective August 2012, the Company began offering the Allstate Advantage Account ("Allstate Advantage") in certain states as a settlement option for beneficiaries of certain life and annuity contracts. In 2017, the Company discontinued this settlement option for annuity contracts. The Allstate Advantage accounts are offered to beneficiaries of certain life policies when the death benefit proceeds payable are \$50,000 or greater. Allstate Advantage accounts are reported in Liability for deposit-type contracts on the Liabilities, Surplus and Other Funds Page 3, Line 3, and in the Supplemental Contracts column of Exhibit 7-Deposit-Type Contracts, in the Company's Annual Statement. Unless the beneficiary elects an alternative option, Allstate Advantage is the default settlement option in certain states. Allstate Advantage enables the Company to deposit death benefit proceeds into an interest bearing checking account in the beneficiaries name at the Northern Trust Company. The beneficiary may draw upon these funds at their discretion, including an immediate withdrawal of the funds in full. During 2018 and 2017, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%. All accounts are credited at the same rate of interest. The Allstate Advantage accounts are only charged for special services such as returned checks, stop payment requests, wire transfers and overnight mail processing. These accounts are not insured by the Federal Deposit Insurance Corporation.

2. The number and balance of retained asset accounts in force are as follows:

(\$ in millions)	In Force											
	As of	12/31	/2018	As of	12/31	1/2017						
	Number		Balance	Number		Balance						
a. Up to and including 12 months	250	\$	35	271	\$	41						
b. 13 to 24 months	179		19	274		22						
c. 25 to 36 months	197		14	288		20						
d. 37 to 48 months	220		12	191		11						
e. 49 to 60 months	145		8	332		16						
f. Over 60 months	358	_	17	114		6						
g. Total	1,349	\$	105	1,470	\$	116						

3. Below is a reconciliation of the retained asset accounts:

(\$ i	n millions)	2018											
			ndiv	idual		Gro	oup						
		Number		Balance/ Amount	Number		Balance/ Amount						
a.	Number/balance of retained asset accounts at the beginning of the year	1,470	\$	116		\$							
b.	Number/amount of retained asset accounts issued/added during the year	337		80	-		-						
C.	Investment earnings credited to retained asset accounts during the year	N/A		1	N/A		-						
d.	Fees and other charges assessed to retained asset accounts during the year	N/A		_	N/A		_						
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	_		-	-		-						
f.	Number/amount of retained asset accounts closed/withdrawn	450											
	during the year	458	. —	92		. —	-						
g.	Number/balance of retained asset accounts at the end of the year	1,349	\$_	105		\$_							

Э.	,		-										
(\$ i	n millions)	2017											
			ndiv	idual	Group								
		Number		Balance/ Amount	Number		Balance/ Amount						
a.	Number/balance of retained asset accounts at the beginning of the year	1,608	\$	123		\$	_						
b.	Number/amount of retained asset accounts issued/added during the year	370		95	_		_						
C.	Investment earnings credited to retained asset accounts during the year	N/A		1	N/A		_						
d.	Fees and other charges assessed to retained asset accounts during the year	N/A		_	N/A		_						
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	_		_	_		_						
f.	Number/amount of retained asset accounts closed/withdrawn during the year	508		103	_		_						
g.	Number/balance of retained asset accounts at the end of the year	1,470	\$	116		\$	-						

H. Insurance-linked Securities ("ILS") Contracts

The Company did not have ILS agreements as of December 31, 2018 or 2017.

22. Events Subsequent

The Company did not write accident and health insurance premium subject to Section 9010 of the federal Affordable Care Act ("ACA") in 2018 or 2017

An evaluation of subsequent events was made through February 25, 2019 for the Annual Statement issued on February 27, 2019. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

- Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
 For both 2018 and 2017: Yes () No (X)
- 2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

 For both 2018 and 2017: Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

- Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
 For both 2018 and 2017: Yes () No (X)
- 2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

 For both 2018 and 2017: Yes () No (X)

NOTES TO FINANCIAL STATEMENTS

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

For 2018: \$15 million For 2017: \$18 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?

For 2018: Yes () No (X) For 2017: Yes (X) No ()

If yes, what is the amount of reinsurance credits, whether an asset or a reduction in liability, taken for such new agreements or amendments?

For 2017: \$1,024 million

B. Uncollectible Reinsurance

The Company wrote off reinsurance balances due from the following companies totaling \$13 thousand and \$419 thousand in 2018 and 2017, respectively.

(in	inousands)	2018	2017
a.	Claims incurred	\$ 13	\$ 419
b.	Claims adjustment expenses incurred	\$ -	\$ -
C.	Premiums earned	\$ -	\$ -
d.	Other	\$ -	\$ -
e.	Company	Amount	Amount
	RGA Reinsurance Company	\$ 13	\$ 329
	Security Life of Denver	\$ -	\$ 30
	Lincoln National Life Insurance	\$ -	\$ 15
	Scottish Re (US) Inc.	\$ -	\$ 15
	Swiss Re Life & Health America, Inc.	\$ -	\$ 15
	Transamerica Life Insurance Company	\$ -	\$ 15

C. Commutation of Ceded Reinsurance

The Company did not commute ceded reinsurance in 2018 or 2017.

- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
 - 1. The Company did not cede business to certified reinsurers under the laws of the State of Illinois in 2018 or 2017.
 - 2. The Company was not a certified reinsurer in 2018 or 2017.
- E. Reinsurance of Variable Annuity Contracts with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2018 or 2017.

F. Reserve Credit Taken and Collateral on Variable Annuities Reinsured with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2018 or 2017.

G. XXX/AXX Captive Reinsurance

The Company ceded business subject to the XXX/AXXX captive framework to ALIC Re, which is a captive subsidiary. ALIC Re did not have a risk-based capital shortfall or a non-zero primary security shortfall as of December 31, 2018 or 2017.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

А., В.,

C. &

- D. The Company did not write retrospectively rated contracts or contracts subject to redetermination in 2018 or 2017.
- E. Risk Sharing Provisions of the ACA

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

- 25. Change in Incurred Losses and Loss Adjustment Expenses
 - A. For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2018 and 2017. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2018 or 2017.
 - B. There were no changes in methodologies and assumptions used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented.
- 26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2018 or 2017.

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, Property and Casualty Contracts, as of December 31, 2018 or 2017.

28. Health Care Receivables

The Company did not have health care receivables as of December 31, 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

29. Participating Policies

For 2018 and 2017, the Company recognized premiums related to life participating policies of \$63 thousand and \$67 thousand, respectively. In both 2018 and 2017, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of \$5 thousand in 2018 and 2017, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating as of December 31, 2018 and 2017.

30. Premium Deficiency Reserves

Premium deficiency reserves for accident and health contracts as of December 31 were as follows:

(\$ in millions)		2018	2017
Liability carried for premium deficiency reserves	\$	-	\$ -
Date of the most recent evaluation of this liability		9/30/2018	9/30/2017
3. Was anticipated investment income utilized in the calculation?	•	Yes [x] No []	Yes [x] No []

31. Reserves for Life Contracts and Annuity Contracts

- On traditional life insurance contracts, the Company waives deduction of deferred fractional premiums upon the death of the insured and returns
 any portion of the final premium beyond the date of death. Surrender values are not contracted in excess of the reserve as legally computed.
- 2. For life contracts, the cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with traditional policies. For annuity contracts issued as substandard, reserves are calculated according to Actuarial Guidelines IX-A and IX-C as applicable.
- 3. As of December 31, 2018 and 2017, the Company had \$8.21 billion and \$11.01 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the State of Illinois. Reserves to cover the above insurance totaled \$66 million and \$88 million as of December 31, 2018 and 2017, respectively.
- 4. Tabular interest, tabular less actual reserves released and tabular cost are determined by formula as described in the APPM.
- 5. Tabular interest for contracts not involving life contingencies represents the net amount credited taking into account increments of premiums and annuity considerations and decrements of benefits, withdrawals, loads and policy charges.
- 6. In 2018, the Company's aggregate reserves for life and annuity contracts were decreased by other reserve changes of \$8 million. Other reserve changes in 2018 were as follows:

(in millions)						Ordina	ry			Group			
ltem		Total		Industrial Life	Life Insurance	Individual Annuities		Supplementary Contracts	Credit Life Group and Individual	Life Insurance		Annuities	
Application of Actuarial Guideline 38	\$	(8)	\$	-	\$ (8)	\$ -	\$	-	\$ -	\$ -	\$	-	
Reclass of life rider to annuity		-		-	(16)	16		-	-	-		-	
Total	\$	(8)	\$	-	\$ (24)	\$ 16	\$		\$ -	\$ 	\$		

In 2017, the Company's aggregate reserves for life and annuity contracts were decreased by other reserve changes of \$755 million. Other reserve changes in 2017 were as follows:

(in millions)					Ordinar	у				Group						
ltem	_	Total		Industrial Life		Life Insurance		Individual Annuities		Supplementary Contracts		Credit Life Group and Individual	Life Insurance		Annuities	_
Reserves ceded effective 1/1/2017 related to the Amended Reinsurance Agreement between the Company and ALIC Re	\$	(826)	\$	-	\$	(826)	\$	-	\$	-	\$	-	\$ _	\$	-	-
Reserves assumed effective 1/1/2017 related to the coinsurance agreement between the Company and AAC for guaranteed term business issued 2015 through 2017		66		-		66		-		-		-	-		-	
Application of Actuarial Guideline 38		5	_		_	5	_				_				-	_
Total	\$ _	(755)	\$		\$	(755)	\$		\$		\$		\$ 	\$ _	-	-

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows as of December 31:

(\$ in millions)		2018												
		General Account		Separate Account with Guarantees		Separate Account Non- guaranteed		Total	% of Total					
Subject to discretionary withdrawal:	_			_					·					
(1) With market value adjustment	\$	761	\$	-	\$	-	\$	761	4.2 %					
(2) At book value less current surrender charge of														
5% or more		756		118		-		874	4.9					
(3) At fair value	_	30				2,467	_	2,497	13.9					
 (4) Total with market value adjustment or at fair value (total of 1 through 3) (5) At book value without adjustment (minimal or no 		1,547		118		2,467		4,132	23.0					
charge or adjustment)		4,063		75		-		4,138	23.1					
B. Not subject to discretionary withdrawal		9,636		-		21		9,657	53.9					
C. Total (gross: direct + assumed)		15,246		193		2,488		17,927	100.0 %					
D. Reinsurance ceded		1,247		-		-		1,247						
E. Total (net)* $(C) - (D)$	\$	13,999	\$	193	\$	2,488	\$	16,680						

(\$ in millions)						2017			
		General Account		Separate Account with Guarantees		Separate Account Non- guaranteed		Total	% of Total
 A. Subject to disc 	cretionary withdrawal:	 _	_	_					
	ket value adjustment	\$ 1,184	\$	-	\$	-	\$	1,184	6.0 %
(2) At book v	alue less current surrender charge of								
5% or	more	695		171		-		866	4.4
(3) At fair val	ue	 35	_	-	_	3,045	_	3,080	15.8
(total o	market value adjustment or at fair value f 1 through 3) alue without adjustment (minimal or no	1,914		171		3,045		5,130	26.2
	or adjustment)	4,462		68		_		4,530	23.1
	discretionary withdrawal	9,889		-		23		9,912	50.7
•	irect + assumed)	 16,265	-	239	_	3,068	_	19,572	100.0 %
D. Reinsurance of	eded	1,212		-		-		1,212	
E. Total (net)* (C	C) – (D)	\$ 15,053	\$	239	\$	3,068	\$	18,360	

^{*}Reconciliation of total annuity actuarial reserves and deposit fund liabilities was as follows as of December 31:

(in millions)	_	2018		2017
 F. Life & Accident & Health Annual Statement: (1) Exhibit 5, Annuities Section, Total (net) (2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) (3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1 (4) Subtotal 	\$	11,970 1 2,028 13,999	\$	12,865 1 2,187 15,053
Separate Accounts Annual Statement: (5) Exhibit 3, Line 0299999, Column 2	-	2,681	_	3,307
 (6) Exhibit 3, Line 0399999, Column 2 (7) Policyholder dividend and coupon accumulations (8) Policyholder premiums (9) Guaranteed interest contracts 		- - -		- - -
(10) Other contract deposit funds (11) Subtotal	=	2,681	· <u>-</u>	3,307
(12) Combined total	\$_	16,680	\$_	18,360

33. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations, net of reinsurance, as of December 31 were as follows:

(in n	nillions)	2	018		2017						
	Туре	Gross		Net of pading		Gross	L	Net of oading			
(1)	Industrial	\$ -	\$	-	\$	-	\$	-			
(2)	Ordinary new business	7		1		8		1			
(3)	Ordinary renewal	123		215		122		217			
(4)	Credit life	-		-		-		-			
(5)	Group life	1		1		1		1			
(6)	Group annuity	-		-		-		-			
(7)	Total	\$ 131	\$	217	\$	131	\$	219			

34. Separate Accounts

A. Separate Account Activity

1. Separate Accounts held by the Company are for variable annuity contracts, variable life policies and indexed variable annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account, excluding any purchase payments or transfers directed by the contractholder to earn a fixed rate of return which are included in the Company's General Account assets. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2018 and 2017, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

The assets and liabilities of indexed variable annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however, they are not legally insulated from the General Account. The indexed variable annuity product is non-unitized and is registered with the SEC.

2. The Company's Separate Accounts were attributed to the following products/transactions as of December 31:

(in millions)			2018		2017							
Product/transaction		Legally nsulated assets	•	arate Account Assets egally insulated)	ir	Legally Isulated assets	1)	Separate Account Assets Not legally insulated)				
Variable annuity contracts	\$	2,491	\$	-	\$	3,072	\$	-				
Variable life policies		50		-		56		-				
Indexed variable annuity contracts		-		214		-		279				
Total	\$	2,541	\$	214	\$	3,128	\$	279				

3. Some of the Separate Account liabilities are guaranteed by the General Account. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

(in	millions)	
a.	2018	\$ 11
b.	2017	\$ 11
C.	2016	\$ 13
d.	2015	\$ 14
e.	2014	\$ 17

NOTES TO FINANCIAL STATEMENTS

The amount paid by the General Account for Separate Account guarantees for variable annuity products was \$26 million, \$25 million, \$31 million, \$30 million and \$30 million in 2018, 2017, 2016, 2015 and 2014, respectively.

- 4. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair value of \$4 million and \$1 million as of December 31, 2018 and 2017, respectively, were on loan as part of the General Account securities lending programs. See Note 17, Part B for more information about the General Account securities lending programs.
- B. General Nature and Characteristics of Separate Account Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

Indexed variable annuity products provide the opportunity for the contractholder to invest for a specified length of 5, 7, or 10 years in one or more investment options linked to the S&P 500 and subject to a maximum and minimum investment performance which may be negative. Indexed variable annuity business is included in the Index column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transfer, and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance rinsurance, including the assumed modified coinsurance reinsurance from LBL and American Maturity Life Insurance Company ("AML"), were \$2.86 billion and \$3.53 billion as of December 31, 2018 and 2017, respectively. The General Account liability balances reinsured to Prudential under the coinsurance reinsurance were \$1.24 billion and \$1.21 billion as of December 31, 2018 and 2017, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

Information regarding the Company's Separate Accounts as of December 31 was as follows:

(in	millions)	2018												
	Premiums considerations or deposits for year ended		ndex	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindex Guarante More tha 4%	е	Gua Se	Non- ranteed parate counts		Total				
1.	Premiums, considerations or deposits for year ended 12/31/18	\$		\$ <u> </u>	\$	<u>-</u>	\$	8	\$_	8				
2	Reserves as of December 31, 2018 For accounts with assets at:													
۷.	a. Fair value b. Amortized cost	\$	194	\$ -	\$	-	\$	2,536	\$	2,730				
	c. Total reserves*	\$	194	\$	\$	Ξ	\$	2,536	\$	2,730				
3.	a. Subject to discretionary withdrawal:1. With market value adjustment2. At book value without market value adjustment and	\$	194	\$ -	\$	-	\$	-	\$	194				
	with current surrender charge of 5% or more 3. At fair value 4. At book value without market value adjustment and		-	-		-		2,515		2,515				
	with current surrender charge less than 5% 5. Subtotal b. Not subject to discretionary withdrawal	_	194 -	<u>-</u> -		<u>-</u> -		2,515 21	_	2,709 21				
	c. Total	\$	194	\$	\$	_	\$	2,536	\$	2,730				
	* Line 2(c) should equal Line 3(c).													
4.	Reserves for asset default risk in lieu of AVR		N/A	N/A	N	/A		N/A		N/A				

NOTES TO FINANCIAL STATEMENTS

	(in millions)	_	Index	Gu Les	indexed arantee s Than/ al To 4%	Nonin Guar More	dexed antee than	S	Non- aranteed eparate ccounts	_	Total
	 Premiums, considerations or deposits for year ended 12/31/17 	\$	_	\$		\$		\$	2	\$	2
	Reserves as of December 31, 2017 2. For accounts with assets at: a. Fair value b. Amortized cost c. Total reserves*	\$ 	238 - 238	\$ \$	- - -	\$ \$	- - -	\$ \$	3,123 - 3,123	\$ 	3,361 - 3,361
	 3. By withdrawal characteristics: a. Subject to discretionary withdrawal: 1. With market value adjustment 2. At book value without market value adjustment and with current surrender charge of 5% or more 	\$	238	\$	-	\$	-	\$	-	\$	238
	 3. At fair value 4. At book value without market value adjustment and with current surrender charge less than 5% 5. Subtotal b. Not subject to discretionary withdrawal c. Total 	_ \$_	238	<u> </u>	- - - -	\$	- - - -	 \$	3,100 - 3,100 23 3,123	<u> </u>	3,100 - 3,338 23 3,361
	* Line 2(c) should equal Line 3(c).										
	4. Reserves for asset default risk in lieu of AVR		N/A		N/A		N/A		N/A		N/A
C.	Reconciliation of net transfers to or (from) the Separate Account	ts for	the yea	s ende	d Decembe	er 31 was	as follow	/s:			
	 (in millions) 1. Transfers as reported in the Summary of Operations of the Sa. Transfers to Separate Accounts (Page 4, Line 1.4) b. Transfers from Separate Accounts (Page 4, Line 10) c. Net transfers to (from) Separate Accounts (a) – (b) 	Separ	rate Acc	ounts S	tatement			\$	8 463 (455)	\$	2 468 (466)
	Reconciling adjustments: a. Other net transfers assumed from LBL pursuant to modi b. Net transfers assumed from AML pursuant to modified c							-	(48) (1)		(60)
	 Transfers as reported in the Summary of Operations of the I (1c) + (2) = (Page 4, Line 26) 	Life, A	Accident	& Healt	th Annual S	Statement		\$ <u></u>	(504)	\$	(526)

35. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial as of December 31, 2018 and 2017.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	is an insurer?		
	If yes, complete Schedule Y, Parts 1, 1A and 2		
1.2	If yes, did the reporting entity register and file with its domiciliary State In such regulatory official of the state of domicile of the principal insurer in t providing disclosure substantially similar to the standards adopted by the its Model Insurance Holding Company System Regulatory Act and mode subject to standards and disclosure requirements substantially similar to	he Holding Company System, a registration statement National Association of Insurance Commissioners (NAIC) in Pregulations pertaining thereto, or is the reporting entity	:[X] No [] N/A []
1.3	State Regulating?		ILLINOIS
1.4	Is the reporting entity publicly traded or a member of a publicly traded gra	oup?	Yes [X] No []
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code is	sued by the SEC for the entity/group	0000899051
2.1	Has any change been made during the year of this statement in the char reporting entity?		Yes [] No [X]
2.2	If yes, date of change:		
3.1	State as of what date the latest financial examination of the reporting ent	ity was made or is being made.	12/31/2013
3.2	State the as of date that the latest financial examination report became a entity. This date should be the date of the examined balance sheet and r		12/31/2013
3.3	State as of what date the latest financial examination report became ava domicile or the reporting entity. This is the release date or completion da examination (balance sheet date).	te of the examination report and not the date of the	05/23/2015
3.4	By what department or departments?		
3.5	Have all financial statement adjustments within the latest financial examistatement filed with Departments?	nation report been accounted for in a subsequent financial Yes	[] No [] N/A [X]
3.6	Have all of the recommendations within the latest financial examination \boldsymbol{r}	eport been complied with? Yes	[] No [] N/A [X]
4.1	4.12 renew During the period covered by this statement, did any sales/service organ	es of the reporting entity), receive credit or commissions for or contreasured on direct premiums) of: of new business?	Yes [] No [X] Yes [] No [X]
		of new business?	
		als?	
5.1	Has the reporting entity been a party to a merger or consolidation during If yes, complete and file the merger history data file with the NAIC.	the period covered by this statement?	Yes [] No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	domicile (use two letter state abbreviation) for any entity that has	
	1 Name of Entity	2 3 NAIC Company Code State of Domicile	
	Name of Entity		
6.1	Has the reporting entity had any Certificates of Authority, licenses or regirevoked by any governmental entity during the reporting period?		
6.2	If yes, give full information:		
7.1	Does any foreign (non-United States) person or entity directly or indirectly		
7.2	If yes,		
	 7.21 State the percentage of foreign control; 7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the attorney-in-fact; and identify the type of entity(s) (e.g., individual, co 	entity is a mutual or reciprocal, the nationality of its manager or	····· <u> </u>
	1 Nationality	2 Type of Entity	
	ivationality	rype or Linuty	⊣

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by If response to 8.1 is yes, please identify the name of the bank holding					Yes [] No [X]
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and locati regulatory services agency [i.e. the Federal Reserve Board (FRB), the Federal Reserve Board (FRB), the Federal Reserve Board (FRB) and the federal Reserve Board (FRB) and the federal Reserve Board (FRB) and the federal Reserve Board (FRB) are the federal Reserve Board (FRB).	he company affiliated with one or more banks, thrifts or securities firms?					
	1	2	3	4	5	6	7
	Affiliate Name	Location (City, State)	FRB	occ	FDIC	SEC	
	ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062					
	ALLSTATE FINANCIAL ADVISORS, LLC	. 3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES	
	ALLSTATE FINANCIAL SERVICES, LLC						
	ALLSTATE INVESTMENT MANAGEMENT COMPANY					YES	
9. 10.1	What is the name and address of the independent certified public ac DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, Has the insurer been granted any exemptions to the prohibited non-requirements as allowed in Section 7H of the Annual Financial Repo	IL 60606-4301 audit services provided by the certified independen	t public ad	ccountan	t ete		
100	law or regulation?	· · · · · · · · · · · · · · · · · · ·				Yes [] No [X]
10.2	If the response to 10.1 is yes, provide information related to this exe	•					
10.3	Has the insurer been granted any exemptions related to the other re allowed for in Section 18A of the Model Regulation, or substantially	quirements of the Annual Financial Reporting Mode	el Regulat	tion as		Yes [] No [X]
10.4	If the response to 10.3 is yes, provide information related to this exe	mption:				100 [1 110 [X]
10.5 10.6	Has the reporting entity established an Audit Committee in complian If the response to 10.5 is no or n/a , please explain	ce with the domiciliary state insurance laws?			Yes [X] No [] N/A []
11. 12.1	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/cerTHERESA RESNICK, VICE PRESIDENT AND APPOINTED ACTU Does the reporting entity own any securities of a real estate holding.	porting entity or actuary/consultant associated with rtification? ARY, 3075 SANDERS ROAD, SUITE I2W, NORTI company or otherwise hold real estate indirectly?	an actuai	rial consu	ılting 2	Yes [X] No []
		al estate holding company SEE ATTACHMENT ON PA parcels involved				O.E.	
		parcels involvedadjusted carrying value					706 207 607
122	If, yes provide explanation:	adjusted carrying value			4		190,301,091
	The company holds interests in limited partnerships, multiple limited		in real es	tate			
13. 13.1	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI What changes have been made during the year in the United States		rting entity	y?			
13.2	Does this statement contain all business transacted for the reporting					Vac [1 No []
	Have there been any changes made to any of the trust indentures du						
13.4							
14.1	, , , , , , , , , , , , , , , , , , , ,						.] No []
	(b) Full, fair, accurate, timely and understandable disclosure in the p(c) Compliance with applicable governmental laws, rules and regulat(d) The prompt internal reporting of violations to an appropriate pers(e) Accountability for adherence to the code.	tions;	entity;				
4.11	If the response to 14.1 is No, please explain:						
14.2	Has the code of ethics for senior managers been amended?					Yes [] No [X]
4.21	If the response to 14.2 is yes, provide information related to amendn					-	
14.3	Have any provisions of the code of ethics been waived for any of the					Yes [] No [X]

15.1	Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?] No [X]	
15.2	If the response t	o 15.1 is yes, indicate the American Bankers Association r of Credit and describe the circumstances in which the L	(ABA) Routing Number and the name of the issuing or confirm	ing	103 [) NO [X]	
	1 American Bankers	2	3			4	
	Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit			ount	
		POARD	OF DIDECTORS				
16.		or sale of all investments of the reporting entity passed up	OF DIRECTORS on either by the board of directors or a subordinate committee		Yes [X] No []	
17.	Does the reporti	ng entity keep a complete permanent record of the proceed	edings of its board of directors and all subordinate committees		_] No []	
18.			rd of directors or trustees of any material interest or affiliation o t is in conflict with the official duties of such person?		Yes [X] No []	
		F	INANCIAL				
	Accounting Prince	nt been prepared using a basis of accounting other than iples)?	Statutory Accounting Principles (e.g., Generally Accepted		Yes [] No [X]	
20.1	Total amount loa	ned during the year (inclusive of Separate Accounts, exc	lusive of policy loans): 20.11 To directors or other officers	\$			
			20.12 To stockholders not officers 20.13 Trustees, supreme or grand (Fraternal Only)				
20.2	Total amount of	oans outstanding at the end of year (inclusive of Separat	` · · · · · · · · · · · · · · · · · · ·	\$			
20.2	policy loans):	oans outstanding at the end of year (inclusive of Separati	20.21 To directors or other officers	\$			
			20.22 To stockholders not officers	\$			
			20.23 Trustees, supreme or grand (Fraternal Only)	\$			
	obligation being	reported in the statement?	tion to transfer to another party without the liability for such				
21.2	If yes, state the	mount thereof at December 31 of the current year:	21.21 Rented from others				
			21.22 Borrowed from others				
			21.23 Leased from others				
22.1	Does this staten	ent include payments for assessments as described in th	21.24 Othere Annual Statement Instructions other than guaranty fund or				
22.2	If answer is yes:	HOLI GSSESSITIETIS?	22.21 Amount paid as losses or risk adju 22.22 Amount paid as expenses	stment \$			
			22.23 Other amounts paid				
			s or affiliates on Page 2 of this statement?		Yes [X] No []	
20.2	ii yee, iiididate d	ry amounts receivable noin parent moladed in the rage 2	- 4110411.	Ψ			
			VESTMENT				
24.01			urrent year, over which the reporting entity has exclusive contro- curities lending programs addressed in 24.03)		Yes [X] No []	
24.02		d complete information relating thereto					
24.03	whether collater	al is carried on or off-balance sheet. (an alternative is to re	ding value for collateral and amount of loaned securities, and eference Note 17 where this information is also provided)				
24.04	Does the Compo	ny's security lending program meet the requirements for	a conforming program as outlined in the Risk-Based Capital	Yes [X] No [] N/A []
24.05	If answer to 24.0	4 is yes, report amount of collateral for conforming progra	ams.	\$		447,802,29	94
24.06	If answer to 24.0	4 is no, report amount of collateral for other programs		\$			
24.07	Does your secur outset of the cor	ties lending program require 102% (domestic securities) tract?	and 105% (foreign securities) from the counterparty at the	Yes [X] No [] N/A []
24.08	Does the reporti	ng entity non-admit when the collateral received from the	counterparty falls below 100%?	Yes [X] No [] N/A []
24.09	Does the reporti	ng entity or the reporting entity 's securities lending agent s lending?	utilize the Master Securities lending Agreement (MSLA) to	Yes [X] No [] N/A []

24.10	For the reporting entity	s security lending program	state the amount of	the following as Decen	nber 31 of the cu	rrent year:				
	24.101	Total fair value of reinves	ted collateral assets i	reported on Schedule [DL. Parts 1 and 2		\$.450,89	91,17
	24.102	Total book adjusted/carry	ing value of reinveste	ed collateral assets rep	orted on Schedul	le DL, Parts 1 and 2	\$		450,9	53,74
25.1	Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03).							es [X]		
25.2	If yes, state the amoun	t thereof at December 31 of	of the current year.	25.21.51	ubicat to requireb	ase agreements	ф			
20.2	ii yes, state the amoun	tilloroof at Docombor of t	inc current year.	25.21 31 25.22 Si	ubject to reputch	repurchase agreements	Ф Ф			
						purchase agreements				
						dollar repurchase agreements				
				25.25 PI	aced under optio	on agreements	\$			
				25.26 Le	etter stock or sec	urities restricted as to sale - apital Stock	•			
				ex	cluding FHLB C	apital Stock	\$		109,0	51,53
				25.27 FI	HLB Capital Stoc	k	\$			
				25.28 O	n deposit with sta	ates	\$		19,89	90,16
						ner regulatory bodies				
				25.30 PI	eagea as collate r FHLR	ral - excluding collateral pledged	ມ ເບ \$		8 4	33 04
				25.31 Pl	edged as collate	ral to FHLB - including assets	Ψ			00,0
				ba	acking funding ag	reements	\$			
				25.32 O	ther		\$		3,80	00,50
25.3	For category (25.26) pr	1			2			. 3		\neg
	CONTRACTUAL	Nature of Restriction		DESTRICTED EDOM SALE	Descripti	on ON OF THE INVESTMENT		Amour	1E 051 50	20
						UN OF THE THVESTMENT				29
27.1	If no, attach a descripti Were any preferred sto issuer, convertible into	on with this statement. cks or bonds owned as of equity?	December 31 of the	current year mandatori	ly convertible into	equity, or, at the option of the	Ye	es [X]	No []
	yoo, otato tilo amoun		in the current years				Ψ		20,00	50,1
28.	offices, vaults or safety custodial agreement w	deposit boxes, were all st th a qualified bank or trust	ocks, bonds and othe company in accorda	er securities, owned thronce with Section 1, III -	oughout the curre General Examin	physically in the reporting entity's ent year held pursuant to a ation Considerations, F. niners Handbook?		es [X]	No []
28.01	For agreements that co	emply with the requirement	s of the NAIC Financi	ial Condition Examiner	s Handbook, con	nplete the following:				
		1				2				7
		ne of Custodian(s)				n's Address				
		: AUDREY Y. PEREZ 312-87		NROE STREET, 4TH FLOO	R, CHICAGO, IL 6	60606				-
		PANY OF ILLINOIS CONTACT:								
	PSYCHOS 315-414-31/9		2 N. LASA	LLE SIREEI, SUITE 102	0, CHICAGO, IL 6	0602				
28.02	For all agreements that and a complete explan		quirements of the NA	IC Financial Condition	Examiners Hand	book, provide the name, locatio	n			_
		1 Name(s)		2 Location(s)		3 Complete Explana	ation/s	\		1
		Name(s)		Location(s)		Complete Explana	alion(S			-
	•	nanges, including name chaplete information relating	•	an(s) identified in 28.0	1 during the curre	ent year?	- Ye	s []	No [Х]
		1	2		3	4				1
	Old Cu	stodian	New Cu	stodian	Date of Char	nge Reas	on			4

GENERAL INTERROGATORIES

28.05	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	2
Name of Firm or Individual	Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?	Yes [] [No [X]
28 0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "II") listed in the table for Question 28 05, does the			

Yes [] No [X]

total assets under management aggregate to more than 50% of the reporting entity's assets?.....

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL D01	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
159377	MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	5493002H8STET494T224	SEC	DS

 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?
 If yes, complete the following schedule: Yes [] No [X]

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the Mutual Fund	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	17,563,842,150	17,749,722,608	185,880,458
30.2 Preferred stocks	30,218,836	30,430,370	211,535
30.3 Totals	17.594.060.986	17.780.152.978	186.091.993

30.4	Describe the sources or methods utilized in determining the fair values: THE AGGREGATE FAIR VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.	
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes [X] No []
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes [] No [X]
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.	
32.1	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [X] No [

33.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security: a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available. b. Issuer or obligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.		
	Has the reporting entity self-designated 5GI securities?	Yes [X]	No []
34.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO. Has the reporting entity self-designated PLGI securities?	Yes []	No [X]
	OTHER		
35.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	381,915
35.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade association service organizations and statistical or rating bureaus during the period covered by this statement.	ıs,	
	1 2 Name Amount Paid		
	LL GLOBAL SERVICES INC		
36.1	Amount of payments for legal expenses, if any?	\$	2,913,603
36.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.		
	1 2 Name Amount Paid		
	DRINKER BIDDLE & REATH LLP		
37.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?	\$	
37.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.		
	1 2 Name Amount Paid		

GENERAL INTERROGATORIES

Part 1, #12.11

	Book/ Adjusted
Name of Real Estate Holding Company	Carrying Value
ALLIANT TAX CREDIT FUND 65 LP	\$ 5,812,751
ALLIANT TAX CREDIT FUND 66, LTD - ALIC BEACON CAPITAL STRATEGIC PARTNERS IV, LP	8,630,994
BEACON CAPITAL STRATEGIC PARTNERS VI	2,093,431
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	16,057,403
BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	10,245,856
BLACKSTONE PROPERTY PARTNERS EUROPE LP	5,807,471
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	4,818,312
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	12,564,643
BLACKSTONE REAL ESTATE PARTNERS V	1,915,301
BLACKSTONE REAL ESTATE PARTNERS VI LP BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	2,898,220
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	5,432,136 3,446,502
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	7,944,881
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	13,472,976
CBRE GIP US FEEDER VEHICLE ALLINV A LP	26,176,818
CBRE GIP US FEEDER VEHICLE ALLINV B LP	26,176,818
CBRE STRATEGIC PTR US OPP V LP	5,638,461
CENTERLINE RE SPEC SIT MTG FUND	26,004
CENTRAL PARK NORTH OZ INVESTORS LP CONREX RESIDENTIAL SMA I LLC	7,125,000 6,000,000
CREA CORPORATE TAX CREDIT FUND 57 LLC	19,029,408
CREA CORPORATE TAX CREDIT FUND 61, LLC	17,359,303
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	5,959,530
DERMODY PROPERTIES INDUSTRIAL FUND II LP	1,614,732
DERMODY PROPERTIES INDUSTRIAL FUND LP	54,405,570
ENTERPRISE HOUSING PARTNERS XX	5,755,095
ENTERPRISE HOUSING PARTNERS XXI LP	3,860,493
FOCUS SENIOR HOUSING FUND I LP FOLIUM TIMBER FUND I LP	2,383,922 1,862,657
GALENA WAY LAND PARTNERS LLC	4,573
GLENARM RESIDENTIAL HOLDINGS, LLC	-
HARRISON STREET CORE PROPERTY FUND LP	7,663,487
HIGH STREET REAL ESTATE FUND V LP	9,313,613
KING MILL DISTRIBUTION PARK 2, LLC	-
LANDMARK REAL ESTATE FUND V, LP LONE STAR REAL ESTATE FUND III LP	1,261,112 4,468,997
MERCURY LAND PARTNERS, LLC	5,449,484
ML-AI VENTURE 1 LLC	49,324
ML-AI VENTURE 2, LLC	31,414,027
ML-AI VENTURE 4, LLC	34,990,265
MONACO PARKWAY LAND PARTNERS LLC	16,334,154
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL NATIONAL EQUITY FUND 2011 LP	3,046,334 7,498,183
NYLIM REAL ESTATE MEZZANINE FUND II LP	7,490,103
O'CONNOR NORTH AMERICAN PROPERTIES LP	1,602,156
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	4,489,515
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	3,380,891
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	11,412,572
R4 HOUSING PARTNERS X LP	17,027,512
RAYMOND JAMES TAX CREDIT FUND 36 LLC RAYMOND JAMES TAX CREDIT FUND 37, LLC	4,798,702
RAYMOND JAMES TAX CREDIT FUND 37, LLC RAYMOND JAMES TAX CREDIT FUND 38, LLC	7,035,785 8,826,657
RAYMOND JAMES TAX CREDIT FUND 42 LLC	8,392,210
RAYMOND JAMES TAX CREDIT FUND 43 LLC	14,846,989
RAYMOND JAMES TAX CREDIT FUND 44, LLC	16,604,621
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	6,039,859
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	6,656,784
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	11,554,159
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP RED STONE 2011 NATIONAL FUND LP	13,630,221 4,143,914
RED STONE 2017 NATIONAL FUND LP	16,068,412
RED STONE EQUITY - 2018 NATIONAL FUND L.P.	17,363,703
ROCKPOINT REAL ESTATE FUND II, LP	502,556
ROCKPOINT REAL ESTATE FUND III LP	1,751,540
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	3,365,377
SEASONS RESIDENTIAL HOLDINGS, LLC	0.074.400
STARWOOD CAPITAL HOSPITALITY FUND II STARWOOD HOSPITALITY I	8,971,160 1,896,510
TDC CITY CENTER LLC	44,920,319
TRUAMERICA PROPERTIES II LLC	16,783,608
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	14,318,492
USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	14,957,954
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	7,586,132

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	10,942,935
WALTON STREET REAL ESTATE FUND VI	10,075,221
WB SJC CO-INVESTMENT PARTNERSHIP, LP	13,220,848
WESTBROOK REAL ESTATE FUND IX, LP	12,988,542
WESTBROOK REAL ESTATE FUND VII	6,451,895
WESTBROOK REAL ESTATE FUND VIII	2,424,738
WESTBROOK REAL ESTATE FUND X	22,285,932
WESTBROOK REAL ESTATE PARTNERS V, LP	642,673
WESTBROOK REAL ESTATE PARTNERS VI	3,422,729
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	4,789,831
WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	14,205,802
	\$ 796,387,697

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1	Does	the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [] No [Χ]
1.2	If yes	indicate premium earned on U.S. business only		\$		
1.3	What	portion of Item (1.2) is not reported on the Medicare Supplement Insurance Expe	rience Exhibit?	\$		
		Reason for excluding:				
1.4	Indica	te amount of earned premium attributable to Canadian and/or Other Alien not inc		\$		
1.5	Indica	te total incurred claims on all Medicare Supplement insurance		.\$		
1.6	Indivi	lual policies:	Most current three years:			
			1.61 Total premium earned 1.62 Total incurred claims			
			1.63 Number of covered lives	•		
			All years prior to most current three years	•		
			1.64 Total premium earned 1.65 Total incurred claims			
			1.66 Number of covered lives			
1.7	Group	policies:	Most current three years:			
			1.71 Total premium earned 1.72 Total incurred claims	\$		
			1.73 Number of covered lives			
				•••		
			All years prior to most current three years			
			1.74 Total premium earned			
			1.75 Total incurred claims 1.76 Number of covered lives			
2.	Healt	Test:				
			1 2 Current Year Prior Year			
	2.1	Premium Numerator				
	2.2	Premium Denominator				
	2.3 2.4	Premium Ratio (2.1/2.2)				
	2.5	Reserve Denominator	19,361,235,13420,171,632,342			
	2.6	Reserve Ratio (2.4/2.5)				
3.1	Does	this reporting entity have Separate Accounts?		Yes [X	1 No [1
0.1] 140 [1
3.2	If yes	has a Separate Accounts Statement been filed with this Department?	Yes [X] No [] N/	Α [
3.3	What distrib	portion of capital and surplus funds of the reporting entity covered by assets in thutable from the Separate Accounts to the general account for use by the general	e Separate Accounts statement, is not currently account?	.\$	4,8 ⁻	18,818
3.4		the authority under which Separate Accounts are maintained:				
	SECT	ION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BOARD OF DIRE	CTORS RESOLUTION DATED JANUARY 1, 1994			
3.5	Was	any of the reporting entity's Separate Accounts business reinsured as of December	er 31?	Yes [X] No []
3.6	Has t	e reporting entity assumed by reinsurance any Separate Accounts business as o	f December 31?	Yes [X] No []
3.7	Accou	reporting entity has assumed Separate Accounts business, how much, if any, rein nts reserve expense allowances is included as a negative amount in the liability for the second second second second second second second sec	or "Transfers to Separate Accounts due or accrued		10,60	01,969
4.1	by this	ersonnel or facilities of this reporting entity used by another entity or entities or are reporting entity (except for activities such as administration of jointly underwritters)?	n group contracts and joint mortality or morbidity	Yes [X] No []
4.2	Net re	imbursement of such expenses between reporting entities:				
			4.21 Paid	.\$	180,00	64,539
5.1	Does	the reporting entity write any guaranteed interest contracts?		Yes [] No [Х]
5.2	If yes	what amount pertaining to these lines is included in:				
			5.21 Page 3, Line 1	.\$		
6.	FOR	STOCK REPORTING ENTITIES ONLY:	5.22 Page 4, Line 1	.\$		
J.						
6.1	Total	amount paid in by stockholders as surplus funds since organization of the reporting	ng entity:	\$.1,887,5	10,317
7.	Total	dividends paid stockholders since organization of the reporting entity:				40.55
			7.11 Cash 7.12 Stock			
			1.12 Stuck	Ψ	1 10,01	υι , σ υυ

GENERAL INTERROGATORIES

8.1	Does the company reinsure any Wor	kers' Compensation Carve-Out bu	siness defined as:			Yes [] No [X]
	Reinsurance (including retrocessional benefits of the occupational illness at written as workers' compensation ins						
8.2	If yes, has the reporting entity comple	eted the Workers' Compensation C	Carve-Out Supplement to	the Annual Statement	?	Yes [] No []
8.3	If 8.1 is yes, the amounts of earned p	remiums and claims incurred in th	is statement are:				
			1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained		
	8.31 Earned premium						
	8.32 Paid claims						
	8.33 Claim liability and reserve (beg						
	,	d of year)					
	8.35 Incurred claims						
8.4	If reinsurance assumed included amo 8.34 for Column (1) are:	ounts with attachment points below	v \$1,000,000, the distribu				
		Attachment		1 Earned	2 Claim Liability		
		Point		Premium	and Reserve		
	8.41	<\$25,000					
	8.42	\$25,000 - 99,999					
	8.43	\$100,000 - 249,999					
	8.44	\$250,000 - 999,999					
	8.45	\$1,000,000 or more					
8.5	What portion of earned premium repo	orted in 8.31, Column 1 was assun	ned from pools?			\$	
9.	For reporting entities having sold and claimant (payee) as the result of the	ourchase of an annuity from the re-	porting entity only:		-		
9.1	Amount of loss reserves established					\$	6,637,103,670
9.2	List the name and location of the insu	irance company purchasing the ar	nuities and the statemer	nt value on the purchas	se date of the annuities.		
		1			2		
		'			Statement Val	ue	
					on Purchase D	ate	
		D001 0 A			of Annuities		
		P&C Insurance Company Ar			(i.e., Present Va		
		·····					
10.1	Do you act as a custodian for health	savings accounts?				Yes [] No [X]
10.2	If yes, please provide the amount of o	custodial funds held as of the repo	rting date			\$	
10.3	Do you act as an administrator for he	alth savings accounts?				Yes [] No [X]
10.4	If yes, please provide the balance of	funds administered as of the repor	ting date			\$	

GENERAL INTERROGATORIES

11.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?	Yes	[X] No	[] N/A	[]
------	--	-----	-----	------	---	-------	-----

	11.2	If the answer to 11.1 is y	yes, please provide the following:
--	------	----------------------------	------------------------------------

1	2	3	4	Assets Supporting Reserve Credit		
	NAIC			5	6	7
	Company	Domiciliary	Reserve	Letters of	Trust	
Company Name	Code	Jurisdiction	Credit	Credit	Agreements	Other
ALIC Reinsurance Company	10773	SC	1,986,231,265		1,301,891,496	712,865,230

12.3 Number of Covered Lives

12.	Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):	
	12.1 Direct Premium Written	\$ 387,966,118
	12.2 Total Incurred Claims	\$ 388,014,343

.674,857

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

13.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
-----	--	------------------

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

		\$000 omitted for an				
		1 2018	2 2017	3 2016	4 2015	5 2014
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	113 88/ 310	112 140 600	115,960,265	117 056 404	111 060 730
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col.	10,004,010	112, 143,033	113,900,203	117,030,404	111,300,703
	4)	247,728,183	271,214,798	238,824,807	257,658,089	264,859,919
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	10 457 016	10 511 108	10 515 617	9 488 702	8 724 160
5.	•	10,437,010				0,724,109
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
	Total (Line 21, Col. 10)	372,069,509	393,875,606	365,300,689	384,203,196	385,544,828
7.1	Total in force for which VM-20					
				XXX	XXX	XXX
	New Business Issued					
8.	(Exhibit of Life Insurance) Ordinary - whole life and endowment (Line 34, Col.					
0.	2)	1,322,272	1,483,146	1,389,491	1, 159,043	1,219,187
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	2,270,862	2,090,808	1,529,468	1,262,151	933,670
10.	Credit life (Line 2, Col. 6)					
	Group (Line 2, Col. 9)					
	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	3,593,134	3,573,954	2,918,959	2,421,194	2,152,857
	Premium Income - Lines of Business					
1.4	(Exhibit 1 - Part 1)					
	Industrial life (Line 20.4, Col. 2)			1,081,124,962	650,836,963	(2,708,051,723
	Ordinary-individual annuities (Line 20.4, Col. 4)					(6,264,953,613
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)		22,062,863	21,015,539	13,889,861	(74,531,586
17.2	Group annuities (Line 20.4, Col. 7)	561,565	1,149,099	2,954,092	2,310,977	(697,014,479
18.1	A & H-group (Line 20.4, Col. 8)	31, 175, 366	28,283,309	25,514,805	20,850,615	18,519,838
18.2	A & H-credit (group and individual) (Line 20.4,					
10.0	Col. 9)		/AS 272 281	48,407,472	40 722 569	(1/6 22/ 126
	Aggregate of all other lines of business (Line	40,000,970	40,373,301	40,407,472	49,733,300	(140,224, 130
13.	20.4,Col. 11)					
20.	Total	958,398,963	751,087,488	1,212,230,449	773,155,082	(9,872,255,699
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts	27 ,374 ,766 ,406	28,160,738,070	28,766,360,812	28,837,491,532	29,962,938,971
22.	business (Page 2, Line 26, Col. 3)	21,314,100,400	20, 100,730,070	20,700,300,612	20,037,491,332	29,902,930,971
ZZ.	business (Page 3, Line 26)	23,903,589,945	24,752,598,463	25,719,745,158	25,968,782,253	27,250,683,682
23.	Aggregate life reserves (Page 3, Line 1)	19,210,694,028	20,010,879,400	21,411,320,722	21,822,779,272	22,842,446,433
23.1	Excess VM-20 deterministic/stochastic reserve over			2004	2007	2007
0.4	NPR related to Line 7.1	02 200 200	101,295,033	XXX	XXX	XXX
24. 25.	Deposit-type contract funds (Page 3, Line 2)		2.187.097.261	, ,	2,603,514,495	2,770,314,747
			, , , ,			702,211,264
27.	Capital (Page 3, Lines 29 and 30)					5,402,600
28.	Surplus (Page 3, Line 37)		3,402,737,007	3,041,213,054	2,863,306,679	2,706,852,689
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(208,332,491)	(54,492,208)	(52,062,425)	(462,308,950)	(12,604,704,333
	Risk-Based Capital Analysis					
	Total adjusted capital			3,471,463,438		3,255,460,743
31.	Authorized control level risk - based capital	679,842,236	568,440,758	540,929,518	562,687,451	499 , 159 , 137
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)		64.3	66.1	66.2	69.8
	Stocks (Lines 2.1 and 2.2)		6.9	6.1	6.7	4.7
	Mortgage loans on real estate(Lines 3.1 and 3.2)		11.6	11.7	11.0	10.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.5	0.4	0.3	0.2	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	2.3	2.3	2.2	2.6	2.4
37.	Contract loans (Line 6)		2.0	2.0	2.0	2.1
38.	Derivatives (Page 2, Line 7)		0.3	0.3	0.2	0.2
39.	Other invested assets (Line 8)		12.2	11.4	11.0	10.1
40.	Receivables for securities (Line 9)	0.0	0.1	0.0	0.1	0.0
41.	Securities lending reinvested collateral assets (Line					
	10)	0.0	0.0	0.0	0.0	
40	Aggregate write-ins for invested assets (Line 11)					
42. 43.	Cash, cash equivalents and invested assets	l		I I		

FIVE-YEAR HISTORICAL DATA (Continued) 2018 2017 2016 2015 2014 Investments in Parent, Subsidiaries and Affiliates Affiliated bonds (Schedule D Summary, Line 12. 44. Col. 1). Affiliated preferred stocks (Schedule D Summary, 45. Line 18, Col. 1) .. Affiliated common stocks (Schedule D Summary 46. Line 24, Col. 1), ... 740 061 182 633 509 126 541 144 085 539 157 115 612 749 549 Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10) Affiliated mortgage loans on real estate 48. 422,814,740 310,310,853 450,806,748 734,749,681 673,100,374 49. All other affiliated 50 Total of above Lines 44 to 49 1 162 875 922 943.819.979 991 950 833 1.273.906.796 1 285 849 923 Total Investment in Parent included in Lines 44 to 51. 49 above **Total Nonadmitted and Admitted Assets** Total nonadmitted assets (Page 2, Line 28, Col. 2). 420.205.234 334.617.162 295 224 446 278.981.644 457.374.524 52. .30, 130, 108, 630 .31,567,314,444 .32,126,975,801 .32,348,141,922 .34,120,938,338 53. Total admitted assets (Page 2, Line 28, Col. 3) Net investment income (Exhibit of Net Investment 54. 1,189,651,445 .1,279,718,554 .1,270,039,405 1,342,330,257 1,584,755,234 55. Realized capital gains (losses) (Page 4, Line 34, (17,929,376) .(3,214,882) (41,356,910) .(138,528,869) .643,651,273 56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) 43.655.899 444.164.215 61.574.794 (26,633,828) (42,953,517) 57 Total of above Lines 54, 55 and 56 1 215 377 968 1 720 667 887 1 290 257 289 1 177 167 560 2 185 452 990 Benefits and Reserve Increases (Page 6) Total contract benefits - life (Lines 10, 11, 12, 13, 14 58. and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11) 2.302.520.471 2.193.785.769 2.361.106.555 2.614.877.988 3.614.402.938 Total contract benefits - A & H (Lines 13 & 14, Cols. 59. 45.471.378 9.10 & 11) 41.497.805 44.049.167 42.669.489 43.365.157 Increase in life reserves - other than group and 60. 105.365.399 (648.604.676) 276.636.319 (189.727.840) (3.578.847.497) annuities (Line 19, Cols. 2 and 3). 61. Increase in A & H reserves (Line 19, Cols. 9, 10 & (1,152,929) 1,754,570 (8,906,734) (1,781,587) (200,068,267) Dividends to policyholders (Line 30, Col. 1) 4,623 4,756 .4,392 .5,904 .15,033 **Operating Percentages** Insurance expense percent (Page 6, Col. 1, Lines 63. 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 23.7 24.6 19.0 42.7 (8.2 Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of 64 6.9 6.8 .7.2 6.8 6.0 Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 A & H loss percent (Schedule H, Part 1, Lines 5 and 65. 42.2 56.9 56.4 64.1 121.8 6. Col. 2) 66. A & H cost containment percent (Schedule H, Pt. 1. .0.1 .0.2 .0.2 0.2 .(0.1) Line 4. Col. 2) A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) 45.5 39.2 (22.6) 40.0 A & H Claim Reserve Adequacy 68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) 27 887 010 .30,876,378 .30,784,872 .29,005,382 .27,844,283 Prior vears' claim liability and reserve - group health 69. (Schedule H, Part 3, Line 3.2 Col. 2) 33.014.424 31.753.121 31.706.081 28.532.344 27.744.286 Incurred losses on prior years' claims-health other 70. than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) 10.128.162 10.694.448 11.630.395 13.692.620 14.810.866 Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 12.379.209 14.727.019 less Col 2) 9.850.597 10.815.966 15.509.695 **Net Gains From Operations After Federal** Income Taxes by Lines of Business (Page 6, 72. Industrial life (Col. 2) 73. Ordinary - life (Col. 3) .. .131,885,216 962,636,449 262,022,412 .144,555,787 (289, 161, 060) 74. Ordinary - individual annuities (Col. 4) . 140 819 338 (144 143 125) (14 343 644) (99 100 880) 434 542 452 .2,584,371 ..405,009 4,337,025 .4,471,376 .6,389,598 75. Ordinary-supplementary contracts (Col. 5). 76. Credit life (Col. 6) 6.079.588 2.608.164 15.651.342 6.762.803 77. Group life (Col. 7) .5.264.019 162,366,741 Group annuities (Col. 8) .. 63,140,573 20,868,761 9,840,944 .84,962,218 78.

83. Total (Col. 1)

849,955,821

273,224,875

154,397,187

331,238,623

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

(3,712,519)

.8,637,228

.160,884

.8,599,088

.(4,636,055)

.8,492,364

..1,034

.(301,603)

10,639,693

.6,035,305

10,040,312

79.

80.

81.

82

A & H-group (Col. 9)

A & H-credit (Col. 10)

A & H-other (Col. 11)

If no, please explain:

Aggregate of all other lines of business (Col. 12)



DIRECT BUSINESS IN THE STATE OF Alabama

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	7,289,763		287,379		7,577,142
2.	Annuity considerations	463,651				463,651
3.	Deposit-type contract funds		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	7,753,413		287,379		8,040,793
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1						
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			507,533		
10.	Matured endowments					13,665
11.		1,948,074		, , , , , , , , , , , , , , , , , , ,		6, 181, 421
12.	Surrender values and withdrawals for life contracts	5,720,202		8,058,113		13,778,315
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		62,714				62,714
15.	Totals	13,268,129		12,798,992		26,067,121
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
		Ordinary	(Group	and Individual)		Group		Industrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	19	903,741				41,551			19	945,292
17. Incurred during current year	123	5,412,674			4	493,414			127	5,906,088
Settled during current year:										
18.1 By payment in full	127	5,537,138			3	507,533			130	6,044,671
18.2 By payment on										
18.3 Totals paid	127	5,537,138			3	507,533			130	6,044,671
118.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	127	5,537,138			3	507,533			130	6,044,671
19. Unpaid Dec. 31, current year (16+17-18.6)	15	779,277			1	27,432			16	806,708
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year										
21. Issued during year	1,303	108, 141, 664							1,303	108,141,664
22. Other changes to in force (Net)	(1,164)	(93,372,855)				(1,925,001)			(1, 164)	(95,297,856)
23. In force December 31 of current year	13,727	1,166,291,027		(a)	1	70,883,731			13,728	1,237,174,758

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	367,566	365, 113		449,687	408, 121						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		377									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only		1,710		3.708	4.141						
25.5 All other (b)		,,.		,	,						
25.6 Totals (sum of Lines 25.1 to 25.5)		2,088		3,708	4.141						
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		367 200		453 395	412 262						



D

DIRECT BUSINESS	IN THE STATE OF Alaska				DURING TH	E YEAR 2018
NAIC Group Code	8000	l	LIFE INSURANC	E	NAIC Compa	any Code 6018
		1	2	3	4	5

					5
DIRECT PREMIUMS		Credit Life (Group			
		and Individual)		Industrial	Total
	, ,		50,532		1,334,540
	27,600				27,600
		XXX		XXX	
	1,311,608		50,532		1,362,140
DIRECT DIVIDENDS TO POLICYHOLDERS					
surance:					
Applied to pay renewal premiums					
Applied to provide paid-up additions or shorten the					
` / /					
	1,310,457		28,340		1,338,797
The state of the s					
					1, 180,619
F:	327,093		2,254,235		2,581,327
and benefits paid					
All other benefits, except accident and health	304				304
Totals	2,143,114		2,957,933		5,101,047
DETAILS OF WRITE-INS					
Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	AND ANNUITY CONSIDERATIONS Life insurance	Life insurance 1,284,008 Annuity considerations 27,600 Deposit-type contract funds Other considerations Totals (Sum of Lines 1 to 4) 1,311,608 DIRECT DIVIDENDS TO POLICYHOLDERS Surance: Paid in cash or left on deposit Applied to provide paid-up additions or shorten the endowment or premium-paying period Other Totals (Sum of Lines 6.1 to 6.4) ties: Paid in cash or left on deposit Applied to provide paid-up annuities Other Totals (Sum of Lines 7.1 to 7.3) Grand Totals (Lines 6.5 plus 7.4) DIRECT CLAIMS AND BENEFITS PAID Death benefits 505,261 Surrender values and withdrawals for life contracts Aggregate write-ins for miscellaneous direct claims and benefits paid All other benefits, except accident and health 70tals CLines 1301 thru 1303 plus 1398) (Line 13	AND ANNUITY CONSIDERATIONS Life insurance	AND ANNUITY CONSIDERATIONS Life insurance 1,284,088 50,532 Annuity considerations 27,600 Deposit-type contract funds Other considerations 327,600 Direct Dividend 1 to 4) 1,311,608 50,532 DIRECT DIVIDENDS TO POLICYHOLDERS Surance: Paid in cash or left on deposit Applied to provide paid-up additions or shorten the endowment or premium-paying period Other Totals (Sum of Lines 6.1 to 6.4) ties: Paid in cash or left on deposit Applied to provide paid-up annuities Other Totals (Sum of Lines 7.1 to 7.3) Grand Totals (Gum of Lines 6.5 plus 7.4) DIRECT CIAIMS AND BENEFITS PAID Death benefits Annuity benefits 505,261 575,358 Aggregate write-ins for miscellaneous direct claims and benefits paid All other benefits, except accident and health 504,114,114 Totals Of WRITE-INS Cordinary and Individual Store Individual	AND ANNUITY CONSIDERATIONS Ordinary and Individual) Group Industrial Lite insurance

			(Credit Life						
	0	Ordinary (G		(Group and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	2	110,495				1,599			2	112,094
17. Incurred during current year	11	1,260,949				27,073			11	1,288,022
Settled during current year:										
18.1 By payment in full	12	1,310,457				28,340			12	1,338,797
18.2 By payment on compromised claims										
18.3 Totals paid	12	1,310,457				28,340			12	1,338,797
18.4 Reduction by compromise			L							
18.5 Amount rejected										
18.6 Total settlements										1,338,797
19. Unpaid Dec. 31, current year (16+17-18.6)	1	60,987				332			1	61,319
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year	1,920	238,618,841		(a)	1	3 , 184 , 359				241,803,200
21. Issued during year	109	9,692,333							109	9,692,333
22. Other changes to in force (Net)	(163)	(17,126,833)				(329,952)			(163)	(17,456,785)
23. In force December 31 of current year	1,866	231, 184, 342		(a)	1	2,854,407			1,867	234,038,749

(a	Includes Individual Credit Life Insurance prior year \$, current year \$		
	Includes Group Credit Life Insurance Loans less than of	or equal to 60 months at issue, prior year \$, current year \$	
	Loans greater than 60 months at issue BUT NOT GRE	EATER THAN 120 MONTHS, prior year \$, current year \$	

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	64,532	63,056		9,003	3,843						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		118									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	36	36									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)		155									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		63 211		9 003	3 843						

0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Arizona

DURING THE YEAR 2018

	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.		7,582,002		470.000		7,752,808	
2.	Annuity considerations						
3.	Deposit-type contract funds						
4.							
5.	Totals (Sum of Lines 1 to 4)	8,111,140		188.806		8,299,946	
	DIRECT DIVIDENDS TO POLICYHOLDERS	5,,		.00,000		0,200,010	
Life ir	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments					9,411	
	Annuity benefits						
12.	Surrender values and withdrawals for life contracts	10,388,928		5,233,702		15,622,630	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
	All other benefits, except accident and health					,	
15.	Totals	23,930,447		16,132,086		40,062,532	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		0 11111		1			

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	22	1,038,252			1	25,887				1,064,139
17. Incurred during current year	132	10 , 155 , 618			1	65,643			133	10,221,261
Settled during current year:										
18.1 By payment in full	134	9,756,281			2	90,698			136	9,846,980
18.2 By payment on						,				, ,
compromised claims	,									
18.3 Totals paid	134	9,756,281			2	90,698			136	9,846,980
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	134	9,756,281			2	90,698			136	9,846,980
19. Unpaid Dec. 31, current										
year (16+17-18.6)	20	1,437,589				832			20	1,438,420
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	14,380	1,417,779,624		(a)	1	8,398,901			14,381	1,426,178,525
21. Issued during year	964	77,649,173							964	77,649,173
22. Other changes to in force										
(Net)	(1,379)	(112,782,872)				(1,236,742)			(1,379)	(114,019,614)
23. In force December 31 of										
current year	13,965	1,382,645,925		(a)	1	7, 162, 159			13,966	1,389,808,084

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	282,150	282,710		434,898	206,599						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		763									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	2.557	2.595									
25.5 All other (b)	,	113									
25.6 Totals (sum of Lines 25.1 to 25.5)		3.470									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		286 180		434 898	206 599						



DIRECT BUSINESS IN THE STATE OF Arkansas NAIC Group Code വവദ

LIFE INSURANCE

DURING THE YEAR 2018 NAIC Comp

NAIC Group Code 0008		LI	FE INSURANCE	NAIC Company Code 60186		
·	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
AND	ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
		2,786,478		204,833		2,991,311
Annuity consider	derations	126,900		100,400		
Deposit-type of	contract funds				XXX	
Other conside	rations					
Totals (Sum o	f Lines 1 to 4)	2,913,378		305,233		3,218,611
DIRECT D	DIVIDENDS TO POLICYHOLDERS					
Life insurance:						
6.1 Paid in cash o	r left on deposit					
6.2 Applied to pay	renewal premiums					
endowme	vide paid-up additions or shorten the nt or premium-paying period					
	f Lines 6.1 to 6.4)					
Annuities:						
	r left on deposit					
	vide paid-up annuities					
7.3 Other						
	f Lines 7.1 to 7.3)					
	(Lines 6.5 plus 7.4)					
	CLAIMS AND BENEFITS PAID					
	S			388,696		
	wments					6,099
	its			3,076,338		4,329,960
Surrender valu	ues and withdrawals for life contracts	2,469,328		2,423,825		4,893,153
and benefits	te-ins for miscellaneous direct claims paid					
	fits, except accident and health					
15. Totals		5,512,238		5,888,858		11,401,097
DETAILS OF						
1301						
1302.						
1303.						
1398. Summary of L	ine 13 from overflow page					
	1301 thru 1303 plus 1398) (Line 13					
		0 11111				

			_	redit Life						
	0	rdinary	(Group	and Individual)	<u> </u>	Group		ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	9	710,697				7,416			9	718,113
year	48	1,359,809			1 .	382,809			49	1,742,619
18.1 By payment in full	52	1,774,923			1	388,696			53	2,163,619
18.2 By payment on compromised claims										
18.3 Totals paid 18.4 Reduction by compromise										2, 163, 618
18.5 Amount rejected										
18.6 Total settlements	52	1,774,923			ļ1 ļ	388,696			53	2, 163, 619
19. Unpaid Dec. 31, current year (16+17-18.6)	5	295,583				1,530			5	297, 113
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	5.239	417 . 148 . 673		(a)	L1 L	14.773.625			5.240	431,922,298
21. Issued during year	387	30, 176, 207		· · · · · · · · · · · · · · · · · · ·						30, 176, 207
22. Other changes to in force (Net)						(1,598,046)				
23. In force December 31 of current year	5,141	416,846,452		(a)	1	13, 175, 579			5,142	430,022,031

ACCIDENT AND HEALTH INCLIDANCE

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$

....., current year \$

... , current year \$

ACCIDENT AND HEALTH INSURANCE												
	1	2	3	4	5							
			Dividends Paid Or									
		Direct Premiums	Credited On Direct		Direct Losses							
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred							
24. Group Policies (b)	298,888	296,596		341,962	8,690							
24.1 Federal Employees Health Benefits Plan premium (b)												
24.2 Credit (Group and Individual)												
24.3 Collectively renewable policies (b)												
24.4 Medicare Title XVIII exempt from state taxes or fees												
Other Individual Policies:												
25.1 Non-cancelable (b)												
25.2 Guaranteed renewable (b)		387										
25.3 Non-renewable for stated reasons only (b)												
25.4 Other accident only	2,911	2,992		10,028	11,201							
25.5 All other (b)		, , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , ,	·							
25.6 Totals (sum of Lines 25.1 to 25.5)	3,296	3,379		10,028	11,201							
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		299,975		351,990	19,891							

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products1240 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF California

DURING THE YEAR 2018
NAIC Company Code 60186

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1. Life insurance					50,671,855	
2. Annuity considerations			290,634		5,385,985	
Deposit-type contract funds		XXX		XXX		
4. Other considerations						
5. Totals (Sum of Lines 1 to 4)	53,497,603		2,560,237		56,057,840	
DIRECT DIVIDENDS TO POLICYHOLDERS						
Life insurance:						
6.1 Paid in cash or left on deposit						
6.2 Applied to pay renewal premiums						
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4 Other						
6.5 Totals (Sum of Lines 6.1 to 6.4)						
Annuities:						
7.1 Paid in cash or left on deposit						
7.2 Applied to provide paid-up annuities						
7.3 Other						
7.4 Totals (Sum of Lines 7.1 to 7.3)						
8. Grand Totals (Lines 6.5 plus 7.4)						
DIRECT CLAIMS AND BENEFITS PAID						
Death benefits			3,609,058			
Matured endowments					242,902	
11. Annuity benefits					88,607,752	
12. Surrender values and withdrawals for life contracts	49,428,169		77,203,037		126,631,206	
Aggregate write-ins for miscellaneous direct claims and benefits paid						
All other benefits, except accident and health	116,548				116,548	
15. Totals	133,974,812		142,135,052		276,109,864	
DETAILS OF WRITE-INS						
1301.						
1302.						
1303.						
1398. Summary of Line 13 from overflow page	-					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
	Credit Life					

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INU.	Amount	Gertiis.	Amount	Gertiis.	Amount	INO.	Amount	INU.	Amount
vear	109	10,312,232			2	267,607			111	10,579,838
year	857	55,862,254			11	3,454,137				59,316,391
Settled during current year:		, ,				, ,				, ,
18.1 By payment in full	839	57, 145, 947			10	3,609,058			849	60,755,005
18.2 By payment on compromised claims	,									
18.3 Totals paid	839	57, 145, 947			10	3,609,058			849	60,755,005
18.4 Reduction by compromise										
18.5 Amount rejected	*									
18.6 Total settlements	839	57, 145, 947			10	3,609,058			849	60,755,005
19. Unpaid Dec. 31, current year (16+17-18.6)	127	9,028,539			3	112,685			130	9,141,224
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	77 552	0 877 604 340		(2)	1	190,502,297			77 553	10,068,196,646
year21. Issued during year	6 515	554 158 591		(a)		190,302,297				
22. Other changes to in force (Net)									,	, , , , ,
23. In force December 31 of current year	76,855	9,670,436,878		(a)	1	170,340,820			76,856	9,840,777,697

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	ACCIDEINI AIND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	2,366,886	2,352,150		2,020,650	1,902,270
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1.259				
25.3 Non-renewable for stated reasons only (b)		, -			
25.4 Other accident only		5,632			
25.5 All other (b)		,			
25.6 Totals (sum of Lines 25.1 to 25.5)	6.954	6,869			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		2 359 019		2 020 650	



DIRECT BUSINESS IN THE STATE OF Colorado

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Comp	any Code 60186
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group	_		
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		5,880,780				6, 131,726
2.	Annuity considerations	, ,				878,945
3.	Deposit-type contract funds		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	6,413,384		597,288		7,010,672
	DIRECT DIVIDENDS TO POLICYHOLDERS					
-	surance:					
	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1						
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					4,786
11.	Annuity benefits	4,758,785		5,011,954		9,770,739
12.	Surrender values and withdrawals for life contracts	11,377,564		3,545,393		14,922,958
13.	and benefits paid					
		7,399				7,399
15.	Totals	21,944,307		8,637,746		30,582,053
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		- P	_	redit Life	0					T
DIDECT DEATH		Ordinary		and Individual)		Group	ir	ndustrial		Total
DIRECT DEATH	1	2	. 3	4	5	6	/	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	40	1 011 475				04 004			10	1 070 440
year	13	1,211,4/5				01,904			13	1,273,440
17. Incurred during current year	//					20,431			//	6,024,228
Settled during current year:										
18.1 By payment in full	80	5,800,559				80,398			80	5,880,957
18.2 By payment on										
compromised claims										
compromised claims	80	5,800,559				80,398			80	5,880,957
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	80	5,800,559				80,398			80	5,880,957
19. Unpaid Dec. 31, current						•				
year (16+17-18.6)	10	1,414,714				1,997			10	1,416,711
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	10,358	1, 158, 133, 851		(a)	1	18,852,265			10,359	1, 176, 986, 116
21. Issued during year	808									
22. Other changes to in force (Net)	(766)	(86,823,561)				(1,662,892)			(766)	(88,486,453)
23. In force December 31 of										
current year	10,400	1,145,193,500	((a)	1	17, 189, 373			10,401	1,162,382,873

 current year
 10,400
 1,145,193,500
 (a)
 1
 17,189,373
 10,401
 1,

 (a) Includes Individual Credit Life Insurance prior year \$
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$
 , current year \$
 ,

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	ACCIDEINI AIND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	238,602	239,978		384,822	(150,264)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3.023				
25.3 Non-renewable for stated reasons only (b)		,			
25.4 Other accident only		2,021			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5.046	5,069			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		245,047		384 822	

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______59 .



DIRECT BUSINESS IN THE STATE OF Connecticut

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		6, 141, 159	and individual)	440,000	maastrar	6,553,827
2.	Annuity considerations	377.885				377.885
3.	_					
4.	2.1 21					
5.	Totals (Sum of Lines 1 to 4)	6,519,045		412.668		6,931,713
	DIRECT DIVIDENDS TO POLICYHOLDERS	3,010,010		,		5,551,115
Life in	surance:					
6.1						
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5						
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	4,304,198		359,837		4,664,034
10.	Matured endowments					
11.	Annuity benefits	7,537,760		1,888,839		9,426,600
12.		11,913,392		161,529		12,074,921
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	7,694				7,694
15.	Totals	23,786,711		2,410,205		26, 196, 916
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			C	Credit Life						
	C	Ordinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.		l., ,					
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INO.	Amount	Certiis.	Amount	Certiis.	Amount	INO.	Amount	INO.	Amount
vear	5	357,977				15,372			5	373,348
17. Incurred during current year	107	4,664,576			1	347,543			108	5,012,119
Settled during current year:										
18.1 By payment in full	104	4,327,864			1	359,837			105	4,687,701
18.2 By payment on compromised claims										
18.3 Totals paid	104	4,327,864			1	359,837			105	4,687,701
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	104	4,327,864			1	359,837			105	4,687,701
19. Unpaid Dec. 31, current year (16+17-18.6)	8	694,688				3,078			8	697,766
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	40,000	4 000 055 070				00 004 004			40,000	4 044 570 400
year	10,698	1,283,955,079		(a)	1	30,621,021			10,699	1,314,5/6,100
21. Issued during year	493	51,903,583							493	51,903,583
22. Other changes to in force (Net)	(823)	(85,561,331)				(4,117,232)			(823)	(89,678,563)
23. In force December 31 of current year	10,368	1,250,297,332		(a)	1	26,503,789			10,369	1,276,801,121

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	201, 164	199,549		167,782	165,644						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		346									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only		267									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)		612									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	201.667	200.161		167.782	165.644						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ...0 and number of persons



DII NA

RECT BUSINESS IN THE STATE OF Delaware				DURING TH	E YEAR 2018
AIC Group Code 0008	LI	FE INSURANCE	E	NAIC Compa	any Code 6018
	1	2	2	4	

		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	1,111,284		112,450		1,223,734
2.	Annuity considerations	7,526		6,000		13,526
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,118,810		118,450		1,237,260
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	463,269		133,400		596,669
10.	Matured endowments	5,782				5,782
11.	Annuity benefits	362,700				
12.	Surrender values and withdrawals for life contracts			4,789,877		5,927,670
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	7,481				7,481
15.	Totals	1,977,024		7,471,693		9,448,717
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.	·					
1398.	. Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	1	33 969				3,712			1	37,681
17. Incurred during current year	25	1 009 781				130 466				1,140,247
Settled during current year:						100,400				
18.1 By payment in full	18	469,051				133,400			18	602,451
18.2 By payment on compromised claims										
18.3 Totals paid	18	469,051				133,400			18	602,451
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	18	469,051				133,400			18	602,451
19. Unpaid Dec. 31, current year (16+17-18.6)	8	574,700				778			8	575,478
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	0.047	000 000 170		()		7 004 000			0.010	045 504 000
year	2,217	208,200,173		(a)	I					215,594,393
21. Issued during year	133	10,097,082							133	10,097,082
22. Other changes to in force (Net)	(173)	(17,006,564)				(698,264)			(173)	(17,704,828)
23. In force December 31 of current year	2,177	201,290,690		(a)	1	6,695,956			2,178	207,986,646

(a) Includes Individual Credit Life Insurance prior year \$, current year \$		
Includes Group Credit Life Insurance Loans less than or equal to 60 mon	ths at issue, prior year \$, current year \$	
Loans greater than 60 months at issue BUT NOT GREATER THAN 120	MONTHS, prior year \$, current year \$	

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND	HEALIH MOOF	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	49,291	48,847		131,015	17,473
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		120			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		120			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		48 967		131 015	17 473

0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF District of Columbia

DURING THE YEAR 2018

NAIC Grou	p Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
		374,332		4,649		378,981
		143,204				158,854
			XXX		XXX	
	Is (Sum of Lines 1 to 4)	517,537		20,299		537,835
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insuran	ce:					
6.1 Paid	in cash or left on deposit					
6.2 Appli	ied to pay renewal premiums					
	ied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Othe	r		 			
	Is (Sum of Lines 6.1 to 6.4)					
Annuities:						
7.1 Paid	in cash or left on deposit					
7.2 Appli	ied to provide paid-up annuities					
	r					
7.4 Total	ls (Sum of Lines 7.1 to 7.3)					
8. Gran	nd Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
	h benefits	102,961		600		103,561
	red endowments					
11. Annu	uity benefits	990,559				1,263,347
		520,870		271,875		792 , 745
and						
		115				115
15. Total		1,614,506		545,263		2,159,768
	AILS OF WRITE-INS					
1301						
1302						
1303						
1398. Sum	mary of Line 13 from overflow page					
1399. Total abo	ls (Lines 1301 thru 1303 plus 1398) (Line 13					
		Cradit Life	1			

		l-				l .		l.	· ·	
	0	rdinary	_	redit Life and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	2	42, 131				321			2	42,45
17. Incurred during current year Settled during current year:						347			6	130,02
18.1 By payment in full	6	102,961				600			6	103,56
18.2 By payment on compromised claims										
18.3 Totals paid	6	102,961			ļ ļ.	600			6	103,56
18.4 Reduction by compromise										
18.5 Amount rejected					L L.					
18.6 Total settlements	6					600			6	103,56
19. Unpaid Dec. 31, current year (16+17-18.6)	2	68,848				68			2	68,910
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior year	677	67 294 465		(a)	1	638,478			678	67,932,94
21. Issued during year	50	3.712.038								3,712,03
22. Other changes to in force (Net)										(4,911,35
23. In force December 31 of current year	677	66.148.674		(a)	1	584.953			678	66.733.62

current year 677 66,14
(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	23,088	22,971		12,954	(18,600)
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	75	57			
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		57			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	23,163	23,028		12,954	(18,600)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ______200 and number of persons



DIRECT BUSINESS IN THE STATE OF Florida

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		28,387,657		1 004 040		30,222,59
2.	Annuity considerations					
3.	Deposit-type contract funds				XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	30.017.209		1.879.940		31.897.15
	DIRECT DIVIDENDS TO POLICYHOLDERS	22,211,220		1,117,111		**,***,**
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	A 1: 1:					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
Annui						
7.1						
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)		·····			
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	24,839,323				
10.	Matured endowments					42,03
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	111,257,079		15,935,517		127 , 192 , 59
13.	and benefits paid					
	All other benefits, except accident and health					
15.	Totals	176,316,098		32,108,891		208,424,98
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	C	Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of	_				_
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	60	2 104 426				121 051			60	3,315,488
year	02					131,031				
17. Incurred during current year	437	25,511,234			4	1,705,812			441	27,217,046
Settled during current year: 18.1 By payment in full	420	04 001 000			2	1 700 077			440	06 640 407
	439	24,881,300			s	1,732,077			442	20,013,43 <i>1</i>
18.2 By payment on compromised claims										
18.3 Totals paid	439	24,881,360			3	1,732,077			442	26,613,437
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	439	24,881,360			3	1,732,077			442	26,613,437
19. Unpaid Dec. 31, current										
year (16+17-18.6)	60	3,814,310			1	104,786			61	3,919,097
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	48,517	4,808,153,042		(a)	1	101,654,924				4,909,807,966
21. Issued during year	2,624	221,824,899							2,624	221,824,899
22. Other changes to in force	(0.000)	(0.40 0=0 000)								
(Net)	(3,888)	(343,370,808)				(11,358,701)			(3,888)	(354,729,509)
23. In force December 31 of	47.253	A 606 607 100		(-)	1	90.296.223			47.254	4.776.903.356
current year	41,200	4,686,607,133		(a)		90,290,223			41,204	4,770,903,330

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	2,020,081	2,001,697		2, 180, 581	1,643,782
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		19,728		42,569	15.761
25.3	Non-renewable for stated reasons only (b)	, .	,		, , , , ,	,
	Other accident only		29,970		15.000	14.431
25.5	All other (b)					.,
	Totals (sum of Lines 25.1 to 25.5)		49,698		57,569	30,191
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		2,051,395		2,238,150	1,673,973



DIRECT BUSINESS IN THE STATE OF Georgia

DURING THE YEAR 2018 NAIC Company Code 60186

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
		1	2	3	4	5	
	DIRECT PREMIUMS		Credit Life (Group				
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.		15,413,396				16,341,817	
2.	Annuity considerations						
3.					XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	15,705,465		978,422		16,683,887	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
-	surance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	11,654,387					
10.	Matured endowments					10,595	
11.	Annuity benefits					8,406,996	
12.	Surrender values and withdrawals for life contracts	16,232,787		5,111,480		21,344,267	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health	57,794				57,794	
15.	Totals	31,756,216		10,906,837		42,663,053	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	36	1.993.898			2	173.202			38	2,167,100
17. Incurred during current year	247	11.760.047			2	1,060,403				
Settled during current year:						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
18.1 By payment in full	255	11,664,982			3	1, 189, 014			258	12,853,996
18.2 By payment on compromised claims	,									
18.3 Totals paid	255	11,664,982			3	1, 189, 014			258	12,853,996
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	255	11,664,982			3	1, 189, 014			258	12,853,996
19. Unpaid Dec. 31, current year (16+17-18.6)	28	2,088,964			1	44,591			29	2,133,554
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year						115 , 142 , 346				2,947,839,444
21. Issued during year	1,841	143,022,486							1,841	143,022,486
22. Other changes to in force	(0.470)	(400,000,040)				(0.700.000)			(0. 170)	(000 050 004)
(Net)	(2,1/9)	(196,329,643)				(6,722,688)			(2, 1/9)	(203,052,331)
23. In force December 31 of current year	27,396	2,779,389,941		(a)	1	108,419,658			27,397	2,887,809,599

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

-	CCIDEINI AIND	HEALTH INSUI	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	739,621	734,835		505, 154	471,098
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		2.580			
25.3 Non-renewable for stated reasons only (b)	, -	, ,			
25.4 Other accident only	2.982	2.910			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		5.490			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		740, 325		505 154	471 098

...0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Hawaii

DURING THE YEAR 2018

						NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total		
1.	Life insurance	2,472,604		00.040		2,570,94		
2.	Annuity considerations							
3.	Deposit-type contract funds		XXX	<u> </u>	XXX	·		
4.								
5.	Totals (Sum of Lines 1 to 4)	2,490,959		147,445		2,638,40		
	DIRECT DIVIDENDS TO POLICYHOLDERS	, ,		ĺ		, , , , , , , , , , , , , , , , , , ,		
Life in	surance:							
6.1	Paid in cash or left on deposit							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period							
6.4								
Annui								
7.1	Paid in cash or left on deposit							
7.2	Applied to provide paid-up annuities							
7.3	Other							
7.4	,							
8.	Grand Totals (Lines 6.5 plus 7.4)							
	DIRECT CLAIMS AND BENEFITS PAID							
9.	Death benefits							
10.	Matured endowments					10,67		
11.	Annuity benefits	2,354,533				4,404,20		
12.	Surrender values and withdrawals for life contracts	6,287,450		3,553,500		9,840,95		
	Aggregate write-ins for miscellaneous direct claims and benefits paid							
	All other benefits, except accident and health					,		
15.	Totals	9,953,871		5,618,988		15,572,85		
	DETAILS OF WRITE-INS							
1301.								
1302.								
1303.								
1398.	Summary of Line 13 from overflow page							
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)							

			C	Credit Life						
	С	rdinary	(Group and Individual)			Group	lı	ndustrial	Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	5	337 255			1	16,743			6	353,998
17. Incurred during current year		1 202 202			'	1 666				1,303,969
Settled during current year:	20	1,302,303				1,000				
18.1 By payment in full	25	1,300,801			1	15,812			26	1,316,612
18.2 By payment on compromised claims										
18.3 Totals paid	25	1,300,801			1	15,812			26	1,316,612
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	25	1,300,801			1	15,812				1,316,612
19. Unpaid Dec. 31, current year (16+17-18.6)	6	338,757				2,597			6	341,355
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	2 001	400 070 440		(-)		00 001 101			2 000	400 064 E44
year	3,901	47,000,000		(a)	ļ					430,364,544
21. Issued during year	223 .	17,008,383							223	17,008,383
22. Other changes to in force (Net)	(286)	(30,374,822)				(1,027,213)			(286)	(31,402,035)
23. In force December 31 of current year	3,838	393,607,004		(a)	1	22,363,888			3,839	415,970,892

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	210, 128	206,678		91,437	187,537
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	163	163			
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		163			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		206,842		91,437	187,537

24.HI



DIRECT BUSINESS IN THE STATE OF Idaho

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIDECT DESMUMO	1	2	3	4	5
	DIRECT PREMIUMS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.	AND ANNUITY CONSIDERATIONS Life insurance	1,719,482		70.000		1.798.580
2.	Annuity considerations	1,719,482				121,332
3.	,	120,409			XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	1,839,890		80.022		1,919,912
<u> </u>	DIRECT DIVIDENDS TO POLICYHOLDERS	1,000,000		00,022		1,313,312
l ife in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			293,174		2,473,653
10.	Matured endowments	629				629
11.	Annuity benefits	2,620,394				5,116,087
12.	Surrender values and withdrawals for life contracts	2,441,501		1,308,300		3,749,800
13.						
14.	All other benefits, except accident and health	38,391				38,391
15.	Totals	7,281,393		4,097,167		11,378,560
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	5	204,948				2,614			5	207,562
17. Incurred during current year Settled during current year:	28	2, 115, 324				291,096			28	2,406,420
18.1 By payment in full	29	2, 181, 108				293, 174			29	2,474,282
18.2 By payment on compromised claims	,									
18.3 Totals paid	29	2, 181, 108							29	2,474,282
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	29	2, 181, 108				293 , 174			29	2,474,282
19. Unpaid Dec. 31, current year (16+17-18.6)	4	139,165				535			4	139,700
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,797	313,729,214		(a)	1	5,205,917			2,798	318,935,131
21. Issued during year	191	14,710,829							191	14,710,829
22. Other changes to in force (Net)	(281)	(23,426,962)				(597,534)			(281)	(24,024,496)
23. In force December 31 of current year	2,707	305,013,081		(a)	1	4,608,383			2,708	309,621,464

ACCIDENT AND HEALTH INSURANCE

•	ACCIDEINI AIND	HEALIH MOOF	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	83,042	82,672		123,700	(154,750)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	154	152			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		152			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		82 825		123 700	(154, 750)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______17 .



DIRECT BUSINESS IN THE STATE OF Illinois

DURING THE YEAR 2018

NAIC (Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
		30,790,956				
	Annuity considerations					
	Deposit-type contract funds		XXX		XXX	
			·			
5.	Totals (Sum of Lines 1 to 4)	31,740,332		2,437,036		34,177,36
	DIRECT DIVIDENDS TO POLICYHOLDERS					
	surance:					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
			······			
6.5 Annuiti	Totals (Sum of Lines 6.1 to 6.4)					
	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
	±					
	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	32 738 441		1 413 427		34 151 86
	Matured endowments					
	Annuity benefits	46.764.884		16.381.227		63.146.11
	Surrender values and withdrawals for life contracts	24,140,829				48.990.23
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					, , ,
14.	All other benefits, except accident and health	85,387				85,38
15.	Totals	103,795,926		42,644,063		146,439,98
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4	5	6	7	8	9	10
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	47	2 687 565			1	129 677			48	2,817,242
year	627	33 819 553			9	1 360 781			636	35, 180, 334
Settled during current year:										
18.1 By payment in full	617	32,804,826			10	1,413,427			627	34,218,253
18.2 By payment on compromised claims										
18.3 Totals paid	617	32,804,826			10	1,413,427			627	34,218,253
18.4 Reduction by compromise										
18.5 Amount rejected	*									
18.6 Total settlements	617	32,804,826			10	1,413,427			627	34,218,253
19. Unpaid Dec. 31, current year (16+17-18.6)	57	3,702,292				77,030			57	3,779,323
					No. of					
POLICY EXHIBIT 20. In force December 31, prior					Policies					
year	53,772	5,437,308,526		(a)	11	110,071,858			53,783	5,547,380,384
21. Issued during year	1,697	150,335,618				, , ,			1,697	150,335,618
22. Other changes to in force (Net)	(3,720)	(386,097,811)				(14,574,716)			(3,720)	(400,672,527)
23. In force December 31 of current year	51,749	5,201,546,333		(a)	11	95,497,141			51,760	5,297,043,475

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	790,548	796,961		1,913,312	1, 181, 139					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)		2,565			(18,013)					
25.3 Non-renewable for stated reasons only (b)	, , , , , , , , , , , , , , , , , , ,				, , ,					
25.4 Other accident only		996								
25.5 All other (b)										
25.6 Totals (sum of Lines 25.1 to 25.5)		3.561			(18.013)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	794,410	800.522		1.913.312	1 163 126					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products4410 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Indiana

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	7,655,609	and individual)	0.17.011		8,272,820
2.	Annuity considerations	183 230				
3.	Deposit-type contract funds					
4.						
5.	Totals (Sum of Lines 1 to 4)	7,838,848		617.211		8.456.05
<u> </u>	DIRECT DIVIDENDS TO POLICYHOLDERS	7,000,040		017,211		0,400,00
Life ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
Annu						
7.1						
7.2	Applied to provide paid-up annuities					
7.3 7.4						
7.4 8.	Grand Totals (Lines 6.5 plus 7.4)					
0.	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	0 000 045		671 005		10 600 07
9. 10.	Matured endowments					
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	11,301,048				
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	40,735				
	Totals	28,419,964		15,802,270		44,222,23
	DETAILS OF WRITE-INS	, ,		, ,		, ,
1301						
1302						
1303						
1398	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

	-	Oudinou.	_	Credit Life		Craun	l-	ad cottei a l		Total
DIRECT DEATH		Ordinary 2		and Individual)		Group	7 Ir	ndustrial		10tai 10
BENEFITS AND	1	2	3 No. of	4	5	6	/	8	9	10
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	-									
year	22	1, 136, 919				25,576			22	1, 162, 49
17. Incurred during current year	243	10 , 182 , 778			1	659,279			244	10,842,05
Settled during current year:										
18.1 By payment in full	244	9,988,910			1	671,825			245	10,660,73
18.2 By payment on										
compromised claims	244	9 988 910			1	671 825				10,660,73
18.4 Reduction by compromise	.									
18.4 Reduction by compromise 18.5 Amount rejected									-	
18.6 Total settlements	244	9.988.910			1	671.825			245	10,660,73
19. Unpaid Dec. 31, current										
year (16+17-18.6)	21	1,330,786				13,029			21	1,343,81
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	16,874	1,377,314,854		(a)	1	38,995,387			16,875	1,416,310,24
21. Issued during year	602	49,820,876							. 602	49,820,87
22. Other changes to in force (Net)	(4 405)	(00 500 050)				(4 000 050)			(4.405)	(07,000,00
	(1,105)	(93,532,256)				(4,298,353)			. [(1,105)	(97,830,60
23. In force December 31 of current year	16.371	1.333.603.474		(a)	1	34.697.034			16.372	1.368.300.50

 current year
 16,371
 1,333,603,474
 (a)
 1
 34,697,034
 16,372
 1,

 (a) Includes Individual Credit Life Insurance prior year \$
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$
 , current year \$
 ,

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	345,553	347,692		678,747	246,239
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		208		66,872	66,872
25.3	Non-renewable for stated reasons only (b)				, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,
	Other accident only	1, 128	1,091			
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		1,299		66,872	66,872
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	346,888	348,991		745,619	313, 111



DIRECT BUSINESS IN THE STATE OF Iowa

DURING THE YEAR 2018

	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
1.	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group 225.630	Industrial	Total 1 540 046	
		1,317,318				1,542,948	
2.	Annuity considerations			, ,		,	
3.	Deposit-type contract funds						
4. 5.							
5.	Totals (Sum of Lines 1 to 4) DIRECT DIVIDENDS TO POLICYHOLDERS	1,590,164		242,230		1,832,395	
1 16 - 1							
_	surance:						
6.1							
6.2							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
	,						
Annu							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits			136,402		1,962,502	
10.	Matured endowments	74,494				74,494	
11.	Annuity benefits					6,787,255	
12.	Surrender values and withdrawals for life contracts	3,370,259		3,388,310		6,758,569	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health	3,260				3,260	
15.	Totals	8,394,501		7,191,580		15,586,081	
	DETAILS OF WRITE-INS						
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

				Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	5	120,587				44,821			5	165,408
year	45	1,877,132			2	93,603			47	1,970,735
18.1 By payment in full	48	1,900,594			2	136,402			50	2,036,997
18.2 By payment on compromised claims										
18.3 Totals paid	48	1,900,594			2	136,402			50	2,036,997
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	48	1,900,594			2	136,402				2,036,997
19. Unpaid Dec. 31, current year (16+17-18.6)	2	97,125				2,021			2	99,146
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2.892	237.898.610		(a)	1	19.562.816			2.893	257,461,426
21. Issued during year	165	11,540,651							165	11,540,651
22. Other changes to in force (Net)	(212)	(19,027,358)				(2,159,779)			(212)	(21, 187, 137)
23. In force December 31 of current year	2,845	230,411,904		(a)	1	17,403,037			2,846	247,814,941

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	99,502	99, 104		55,044	26,078						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		348									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	124	124									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)	479	472									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		99 577		55 044	26 078						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products _____64 .



DIRECT BUSINESS IN THE STATE OF Kansas

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.		1,781,055		050 000		2,034,416	
2.	Annuity considerations	243,689				271,189	
3.	•						
4.	'						
5.	Totals (Sum of Lines 1 to 4)	2.024.744		280.862		2.305.605	
	DIRECT DIVIDENDS TO POLICYHOLDERS	_,,,		200,002		2,000,000	
Life in	surance:						
6.1	Paid in cash or left on deposit						
6.2							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui	ties:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	3,391,219		462,144			
10.	Matured endowments					2,891	
11.	Annuity benefits						
12.	Surrender values and withdrawals for life contracts	2,264,086		4 ,586 ,147		6,850,232	
13.							
	· · ·	3,999				3,999	
15.	Totals	6,957,544		7,180,690		14,138,234	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED	NI-	A	& Gr.	A	No. of	A	NI-	A +	NI-	A
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	1	355,578				32,816			1	388,394
17. Incurred during current year	40	3.349.498			1	439,660			41	3,789,158
Settled during current year:		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
18.1 By payment in full	34	3,394,110			1	462,144			35	3,856,254
18.2 By payment on						•				, ,
compromised claims										0.050.054
18.3 Totals paid	34	3,394,110			1					3,856,254
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	34	3,394,110			1	462 , 144			35	3,856,254
19. Unpaid Dec. 31, current year (16+17-18.6)	7	310,966				10,331			7	321,297
,		,			No. of	,				,
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	4,001	373,643,951		(a)	1	16,923,691			4,002	390,567,642
21. Issued during year	370	28,295,417							370	28,295,417
22. Other changes to in force										
(Net)	(310)	(32,936,486)				(2,014,647)			(310)	(34,951,133)
23. In force December 31 of	4 004	000 000 001			_	44 000 044			4 000	000 044 005
current year	4,061	369,002,881		(a)	1	14,909,044			4,062	383,911,925

ACCIDENT AND HEALTH INSURANCE

_	CODEIL AIL	IILALIII IIIOOI	IAIIOL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	156,719	154,843		245,422	533,437
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	463	458			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		458			
26 Totals (Lines 24 + 24 1 + 24 2 + 24 3 + 24 4 + 25 6)		155 301		245 422	533 437

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons



DI N

IRECT BUSINESS	IN THE STATE OF Kentucky				DURING TH	E YEAR 20	018
AIC Group Code	0008	LI	IFE INSURANCE	E	NAIC Compa	any Code 6	30186
		1	2	3	4	5	

	212222222	1	2	3	4	5
	DIRECT PREMIUMS	0	Credit Life (Group	0	la di catalal	T-4-1
1.	AND ANNUITY CONSIDERATIONS Life insurance	Ordinary 4,660,719	and Individual)	Group 656,333	Industrial	Total 5,317,052
2.	Annuity considerations			· · · · · · · · · · · · · · · · · · ·		3,317,032
3.	Deposit-type contract funds				XXX	
4.	Other considerations	i i			XXX	
5.	Totals (Sum of Lines 1 to 4)	4,963,344		691,133		5,654,477
J.	DIRECT DIVIDENDS TO POLICYHOLDERS	4,903,344		091, 100		3,034,477
Lifo in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to pay reflewar premiding					
0.5	endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	5,321,990		446,026		5,768,016
10.	Matured endowments	4,116				4,116
11.	Annuity benefits	7, 115, 247		3,227,876		10,343,123
12.	Surrender values and withdrawals for life contracts			3,351,946		14,618,882
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	44,930				44,930
15.	Totals	23,753,218		7,025,848		30,779,065
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	14	863,000				22,237			14	
year	127	4,907,222				437,378			127	5,344,600
18.1 By payment in full	127	5.326.106				446.026			127	5,772,131
18.2 By payment on compromised claims										
18.3 Totals paid	127	5,326,106				446,026			127	5,772,131
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements										5,772,131
19. Unpaid Dec. 31, current year (16+17-18.6)	14	444,116				13,590			14	457,706
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10 , 176	836,563,783		(a)	1	44,296,684				880,860,466
21. Issued during year	564	42,066,612							564	42,066,612
22. Other changes to in force (Net)	(872)	(64,889,336)				(4,774,390)			(872)	(69,663,726)
23. In force December 31 of current year	9,868	813,741,059		(a)	1	39,522,294			9,869	853,263,353

(a) Includes Individual Credit Life Insurance prior year \$. , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	346, 172	344, 165		238,376	(172,770)						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		782									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	616	619									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)		1 401									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		345 565		238 376							

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products164. 0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Louisiana

DURING THE YEAR 2018

NAIC Group Code 0008		LI	FE INSURANCE	NAIC Compa	any Code 60186	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance					11,871,987
2.	Annuity considerations	159,681		1,680		
3.	Deposit-type contract funds		XXX		XXX	,
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	11,432,807		600,541		12,033,348
	DIRECT DIVIDENDS TO POLICYHOLDERS			·		
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2 7.3	Applied to provide paid-up annuities					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments	8,533				8,533
11.	Annuity benefits	5,914,058		6,443,408		12,357,466
12.	Surrender values and withdrawals for life contracts	14,956,565		1,255,545		16,212,111
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	55,848				55,848
15.	Totals	32,172,918		8,450,048		40,622,965
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					

				Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	24	1,555,234				25,908 732,745				1,581,141
17. Incurred during current year	224	10,569,548			5	732,745			229	11,302,294
Settled during current year:										
18.1 By payment in full	225	11,246,446			5	751,094			230	11,997,540
18.2 By payment on						,				, ,
compromised claims	,									
18.3 Totals paid	225	11,246,446			5	751,094			230	11,997,540
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	225	11,246,446			5	751,094			230	11,997,540
19. Unpaid Dec. 31, current										
year (16+17-18.6)	23	878,336				7,559			23	885,895
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
vear	22,442	1,745,516,727		(a)	1	45,631,953			22,443	1,791,148,680
21. Issued during year	1,338	97,995,889							1,338	97,995,889
22. Other changes to in force										
(Net)	(1,863)	(153, 505, 954)				(6,375,272)			(1,863)	(159,881,226)
23. In force December 31 of										
current year	21,917	1,690,006,661		(a)	1	39,256,681			21,918	1,729,263,342

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

-	CODEIL AIL	IILALIII IIIOOI	IAIIOL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	370,945	369,212		385,430	222,999
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		282			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3.005	3 023			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		3.306			
26 Totals (Lines 24 + 24 1 + 24 2 + 24 3 + 24 4 + 25 6)		372 518		385 430	222 999

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products102. ...0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Maine

DURING THE YEAR 2018 NAIC Company Code 60186

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		1,320,488		· · · · · · · · · · · · · · · · · · ·		1,332,129
2.	Annuity considerations					129,861
3.	Deposit-type contract funds				XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	1,450,349		11,641		1,461,990
	DIRECT DIVIDENDS TO POLICYHOLDERS					
	surance:					
	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					17,969
11.	Annuity benefits			683,963		2,754,114
12.	Surrender values and withdrawals for life contracts	2,694,275		149,807		2,844,082
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	835				835
15.	Totals	5,188,731		833,769		6,022,500
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	2	67,941				339			2	68,280
17. Incurred during current year Settled during current year:	17	490, 161				(070)			17	489,885
18.1 By payment in full	18	423,470							18	423,470
18.2 By payment on compromised claims										
18.3 Totals paid 18.4 Reduction by compromise	18	423,470								423,470
18.5 Amount rejected										
18.6 Total settlements	18	423,470							18	423,470
19. Unpaid Dec. 31, current year (16+17-18.6)	1	134,632				63			1	134,695
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,354			(a)	1	675,520			2,355	255,742,416
21. Issued during year	55	5,337,857							55	5,337,857
22. Other changes to in force (Net)	(151)	(13,704,247)				(134,600)			(151)	(13,838,847)
23. In force December 31 of current year	2,258	246,700,506		(a)	1	540,920			2,259	247,241,426

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND REALTH INSURANCE										
		1	2	3	4	5					
				Dividends Paid Or							
			Direct Premiums	Credited On Direct		Direct Losses					
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policie	s (b)	43,856	43,570			(8,934)					
	oyees Health Benefits Plan										
	and Individual)										
24.3 Collectively re	enewable policies (b)										
24.4 Medicare Title	e XVIII exempt from state taxes or fees										
Other Individu	ual Policies:										
25.1 Non-cancelab	ole (b)										
	enewable (b)	693	687								
	le for stated reasons only (b)										
	nt only	127	127								
		5.210	5.136			(48)					
	f Lines 25.1 to 25.5)		5.949	***************************************	***************************************	(48)					
	24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	49.885	49.519			(8.983)					

...0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Maryland

DURING THE YEAR 2018

VAIC (Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group	3	4	5 Tatal
1		Ordinary 10,142,314	and Individual)	Group 517,334	Industrial	<u>Total</u> 10.659.64
		298.950		·		298.95
	_ :	, , , ,				,
	Totals (Sum of Lines 1 to 4)	10,441,264		517,334		10.958.59
J.	DIRECT DIVIDENDS TO POLICYHOLDERS	10,441,204		317,334		10,930,39
Life inc	surance:					
	Applied to pay renewal premiding					
	endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annuiti						
	Paid in cash or left on deposit					
	Other					
	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
	Death benefits			340,024		, . , . , . , . , . , . , . , . ,
	Matured endowments	19,683				19,68
	Annuity benefits					32,600,11
		17,255,480		2,738,895		19,994,37
13.						
	All other benefits, except accident and health	24,992				24,99
	Totals	56,106,322		5,976,814		62,083,13
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	_				
		Cradit Life				

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	li li	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INO.	Amount	Certiis.	Amount	Certiis.	Amount	INO.	Amount	INO.	Amount
vear	23	1,160,868			1	65 , 152			24	1,226,020
17. Incurred during current year	175	9,542,610			4	315,300			179	9,857,910
Settled during current year:						,				, ,
18.1 By payment in full	182	9, 123, 629			4	340,024			186	9,463,652
18.2 By payment on										
compromised claims	,									
18.3 Totals paid	182	9, 123, 629			4	340,024			186	9,463,652
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	182	9, 123, 629			4	340,024			186	9,463,652
19. Unpaid Dec. 31, current		. ==0 0.40								
year (16+17-18.6)	16	1,579,849			1	40,429			17	1,620,277
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	40,000	1 704 100 000		()	_	40,000,000			10.000	1 005 000 000
year						40,939,903				1,825,069,909
21. Issued during year	1,207	94,252,202							1,207	94,252,202
22. Other changes to in force (Net)	(1 451)	(140 047 607)				(4 870 881)			(1.451)	(144,918,488)
23. In force December 31 of	(. , 10 1 /					.,070,001)			(/ , 10 1 /	
current year	18,818	1,738,334,601		(a)	1	36,069,022			18,819	1,774,403,623

ACCIDENT AND HEALTH INSURANCE

F	CCIDEINI AIND	HEALTH INSUR	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	301,703	299,233		379,560	111,887
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		478			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	784	775			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		1.253			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		300 486		379 560	111 887



DIRECT BUSINESS IN THE STATE OF Massachusetts NAIC Group Code വവദ

DURING THE YEAR 2018

	Group Code 0008		FE INSURANCE			E YEAR 2018
NAIC	Group Code 0008			0	MAIC Compa	ny Code 60186 5
	DIRECT PREMIUMS	1	2 Credit Life (Group	3		-
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		1,598,527				2,275,663
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,835,833		301,915		2,137,748
	DIRECT DIVIDENDS TO POLICYHOLDERS					
_	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,583,178		530,626		2,113,803
10.	Matured endowments					18,577
11.	Annuity benefits	4,251,276		6,191,909		10,443,185
12.	Surrender values and withdrawals for life contracts	4,030,624		5,770,683		9,801,307
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	5,782				5,782
15.	Totals	9,889,437		12,493,217		22,382,655
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

				redit Life						
		Ordinary	(Group and Individua		Group		Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
Unpaid December 31, prior										
year	8	492,724				49,259			8	541,982
17. Incurred during current year	59	1, 192,804			1	498,225			60	1,691,029
Settled during current year:										
18.1 By payment in full	61	1.601.755			1	530.626			62	2,132,380
18 2 By payment on										, , , ,
compromised claims										
18.3 Totals paid	61	1.601.755			1	530.626			62	2.132.380
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	61	1,601,755			1	530,626			62	2,132,380
19. Unpaid Dec. 31, current						·				
year (16+17-18.6)	6	83,773				16,858			6	100,631
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	3,697	279,341,377		(a)	1	46, 172, 115			3,698	325,513,492
21. Issued during year	133	13,866,264							133	13,866,264
22. Other changes to in force (Net)	(257)	(19,376,095)				(5,029,114)			(257)	(24,405,208)
23. In force December 31 of										
current year	3,573	273,831,546		(a)	1	41,143,001			3,574	314,974,547

current year 3,573 273,831
(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.. , current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND	HEALIH MOOF	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	384,707	385,698		309, 102	1,055,454
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		346			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		767			
25.5 All other (b)		199			
25.6 Totals (sum of Lines 25.1 to 25.5)		1 313			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		387 010		309 102	1.055.454

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products2000 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Michigan

DURING THE YEAR 2018

NAIC Group Code 0008		LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.		11,107,500	and individual)	492.381	maasman	11.599.88	
2.		343.576				864.470	
3.	_ :						
4							
5.	Totals (Sum of Lines 1 to 4)	11,451,075		1,013,281		12,464,35	
	DIRECT DIVIDENDS TO POLICYHOLDERS	11,101,010		.,0.0,20.		.2,,	
Life ir	nsurance:						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5							
Annui	ities:						
7.1	Paid in cash or left on deposit						
7.2							
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits			569,011		12,266,38	
10.	Matured endowments	69,962				69,96	
11.		18,052,650		8,636,854		26,689,50	
12.		33,227,629		7,232,986		40,460,61	
		41,699				41,69	
15.	Totals	63,089,315		16,438,852		79,528,16	
	DETAILS OF WRITE-INS						
1301.							
1302.	·						
1303.	·						
1398.	. Summary of Line 13 from overflow page						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life					

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INO.	Amount	Certiis.	Amount	Certiis.	Amount	INO.	Amount	INO.	Amount
year	21	1,407,938				29,055			21	1,436,993
17. Incurred during current year	306	12,274,703			4	550 , 132			310	12,824,835
Settled during current year:										
18.1 By payment in full	295	11,767,337			4	569,011			299	12,336,348
18.2 By payment on compromised claims	,									
18.3 Totals paid	295	11,767,337			4	569,011			299	12,336,348
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	295	11,767,337			4	569,011			299	12,336,348
19. Unpaid Dec. 31, current year (16+17-18.6)	32	1,915,304				10,176			32	1,925,480
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	24 420	2 226 070 175		(a)	4	30,866,026			24 420	2 257 726 201
year21. Issued during year									1,493	2,257,736,201 112,582,208
22. Other changes to in force	I , 4 30	1 12,302,200							1,430	1 12,302,200
(Net)	(1,877)	(151,903,893)				(3,573,966)			(1,877)	(155,477,859)
23. In force December 31 of										
current year	24,044	2,187,548,490		(a)	1	27,292,060			24,045	2,214,840,549

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	ACCIDEINT AIND	HEALIH MOOF	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	456,603	462,250		913,344	132,646
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		2.311			
25.3 Non-renewable for stated reasons only (b)	,	, .			
25.4 Other accident only	792	780			
25.5 All other (b)				859	1, 123
25.6 Totals (sum of Lines 25.1 to 25.5)		3.091		859	1.123
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		465, 341		914 203	133,768

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products2400 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Minnesota

DURING THE YEAR 2018

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance		and individual)	07.444		3,359,20
Annuity considerations					
Deposit-type contract funds			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX	
Other considerations					
5. Totals (Sum of Lines 1 to 4)	4.608.310		44.911		4.653.22
DIRECT DIVIDENDS TO POLICYHOLDERS	.,,,,,,,,,		,•		.,000,11
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits			12,674		4,958,21
10. Matured endowments					5,64
11. Annuity benefits			5,884,375		16,374,04
12. Surrender values and withdrawals for life contracts	,,		1,092,356		14,573,71
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	_,				2,77
15. Totals	28,924,990		6,989,405		35,914,39
DETAILS OF WRITE-INS					
1301.					
1302.					
1303					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

	C	Ordinary	-	redit Life and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	5	262,768				1,028			5	263,796
17. Incurred during current year Settled during current year:	64	5, 187, 520				11,850				
18.1 By payment in full	57	4,951,184				12,674			57	4,963,859
18.2 By payment on compromised claims										
compromised claims	57	4,951,184				12,674			57	4,963,859
18.5 Amount rejected										
18.6 Total settlements	57	4,951,184				12,674			57	4,963,859
year (16+17-18.6)	12	499,103				203			12	499,307
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,637	655,225,853		(a)	1					
21. Issued during year										
(Net)	(553)	(51,237,742)				(294,414)			(553)	(51,532,156)
23. In force December 31 of current year	6,339	627,330,162		(a)	1	1,752,997			6,340	629,083,159

 current year
 6,339
 627,330,162
 (a)
 1
 1,752,997
 6,340

 (a) Includes Individual Credit Life Insurance prior year \$
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$
 , current year \$
 , current year \$

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	99, 119	97,982		25,758	321,548						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)	110,673			190,330	199,729						
25.3 Non-renewable for stated reasons only (b)		, , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,						
25.4 Other accident only	396	400									
25.5 All other (b)	7.245	7.074		300	361						
25.6 Totals (sum of Lines 25.1 to 25.5)		116,636		190.630	200.090						
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		214.618		216.387	521.638						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products _____52 .



DIRECT BUSINESS IN THE STATE OF Mississippi NAIC Group Code 0008

LIFE INSURANCE

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	3,763,079		333,035		4,096,114
2.	Annuity considerations	77,705				
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	3,840,784		333,035		4,173,819
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					15,323
11.	Annuity benefits			1,796,144		3,620,520
12.	Surrender values and withdrawals for life contracts	4,566,896		3, 177,740		7 , 744 , 636
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					,
15.	Totals	8,560,656		5,149,124		13,709,781
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		0 1111				

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INU.	Amount	Gertiis.	Amount	Gertiis.	Airiount	INO.	Amount	INU.	Aillouill
vear	9	414,707				36,988			9	451,695
17. Incurred during current year	76	2,032,012			2	170,046			78	2,202,058
Settled during current year:										
18.1 By payment in full	78	2,147,994			2	175,240			80	2,323,235
18.2 By payment on										
compromised claims										
18.3 Totals paid	78	2, 147, 994			2	175,240			80	2,323,235
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	78	2,147,994			2	175,240			80	2,323,235
19. Unpaid Dec. 31, current	7	000 704				04 705			_	000 540
year (16+17-18.6)	1	298,724				31,795			/	330,518
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior year	7 614	570 549 100		(a)	1	25 704 170			7,615	605,342,288
21. Issued during year	505	33 586 024		(a)		23,734,173				33,586,924
22. Other changes to in force										
(Net)	(647)	(45,337,950)				(3,448,203)			(647)	(48,786,153)
23. In force December 31 of										, , , ,
current year	7,472	567,797,083		(a)	1	22,345,976			7,473	590,143,059

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	228,805	227,523		464,088	605,946						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)	231	203									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	2.061	2.046									
25.5 All other (b)		·····-, - ·-									
25.6 Totals (sum of Lines 25.1 to 25.5)		2.249									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	231.097	229.772		464.088	605.946						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______137 .



DIRECT BUSINESS IN THE STATE OF Missouri

DURING THE YEAR 2018

	CT BUSINESS IN THE STATE OF Missouri Group Code 0008	LI	FE INSURANCE	DURING THE YEAR 2018 NAIC Company Code 60186		
1, 110		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinani	Credit Life (Group and Individual)	Croun	la di satri a l	Tatal
1.		Ordinary 3,790,512	•	Group 534,377	Industrial	Total
2. 3.	Annuity considerations				XXX	
3. 4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	4 . 182 . 435		605.260		4.787.696
٥.	DIRECT DIVIDENDS TO POLICYHOLDERS	4, 102,433		000,200		4,707,090
lif≙ in	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the					
0.0	endowment or premium-paying period					
6.4	Other					
6.5	-					
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			501,744		5,934,810
10.	Matured endowments	13,270				13,270
11.	Annuity benefits	6,060,980		7,503,495		13,564,475
12.	Surrender values and withdrawals for life contracts	16, 175, 035		16,491,784		32,666,819
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	11,369				11,369
15.	Totals	27,693,720		24,497,023		52,190,743
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	13	188 836			2	85 303			15	574, 139
17. Incurred during current year	124	400,000 5 222 075				470,707				
Settled during current year:	104					412,101			134	5,696,682
18.1 By payment in full	107	E 446 006			2	501.744			139	E 040 000
	137				Z				139	5,948,080
18.2 By payment on compromised claims	,									
18.3 Totals paid	137	5,446,336			2	501,744			139	5,948,080
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	137	5,446,336			2	501,744			139	5,948,080
19. Unpaid Dec. 31, current										
year (16+17-18.6)	10	266,475				56,267			10	322,741
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	9,014	742,384,083		(a)	1	32 , 178 , 065				774,562,148
21. Issued during year	717	50,774,879							717	50,774,879
22. Other changes to in force	(===)					(0.040.000)			(===)	/== ===
(Net)	(738)	(53,736,171)				(2,842,939)			(738)	(56,579,109)
23. In force December 31 of	0.000	720 422 704		(-)	4	20 225 127			0 004	760 757 047
current year	8,993	739,422,791		(a)		29,335,127			8,994	768,757,917

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	394,726	395,963		756,976	464,336						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		2.394									
25.3 Non-renewable for stated reasons only (b)	,	, , , , , , , , , , , , , , , , , , , ,									
25.4 Other accident only		2.821									
25.5 All other (b)		- ,									
25.6 Totals (sum of Lines 25.1 to 25.5)		5 215									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	399.959	401.178		756.976	464.336						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______144 .



DIRECT BUSINESS IN THE STATE OF Montana

above)

DURING THE YEAR 2018

NAIC Group Code 0008	L	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance		,	45 050	maasman	866.972
Annuity considerations	. ,				169.859
Deposit-type contract funds		XXX			
Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,021,774		15,056		1,036,831
DIRECT DIVIDENDS TO POLICYHOLDERS	, ,		·		, , , , , , , , , , , , , , , , , , ,
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits			13,547		435,840
10. Matured endowments					
11. Annuity benefits			835,418		2, 152, 104
12. Surrender values and withdrawals for life contracts	941,899		279,552		1,221,451
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,903				9,903
15. Totals	2,690,782		1,128,517		3,819,299
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1200 Totals (Lines 1201 thru 1202 plus 1209) (Line 12	I				

			(Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	1	33 502				291			1	33,883
17. Incurred during current year		E11 200				10 200				
Settled during current year:						13,309			12	
18.1 By payment in full	11	422,293			1	13,547			12	435,840
18.2 By payment on compromised claims										
18.3 Totals paid	11	422,293			1	13,547			12	435,840
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	11	422,293			1	13,547			12	435,840
19. Unpaid Dec. 31, current year (16+17-18.6)	1	122,697				52			1	122,749
POLICY EXHIBIT		, -			No. of Policies					, :
20. In force December 31, prior	1 512	150 600 001		(a)	4	E70 47E			1 514	159, 182,006
year	1,513	0 017 6/1		(a)	<u> </u>	578 , 175			114	0 017 6/1
22. Other changes to in force	114	, 0 17 , 04 1							114	
(Net)	(87)	(5,328,266)				(132,773)			(87)	(5,461,039)
23. In force December 31 of										
current year	1,540	162,293,206		(a)	1	445,402			1,541	162,738,608

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	60,962	60,117		29,750	16,673					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)		118								
25.3 Non-renewable for stated reasons only (b)										
25.4 Other accident only	356	356								
25.5 All other (b)										
25.6 Totals (sum of Lines 25.1 to 25.5)		474								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		60 591		29 750	16 673					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products _____21 .



DIRECT BUSINESS IN THE STATE OF Nebraska

DURING THE YEAR 2018

NAIC Group Code 0008		LI	FE INSURANCE	NAIC Company Code 60186		
	·	1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance			118,658		1,571,189
2.	Annuity considerations					141,401
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,578,132		134,458		1,712,590
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,241,352		98,904		1,340,256
10.	Matured endowments	31,763				31,763
11.	Annuity benefits					174,787,607
12.	Surrender values and withdrawals for life contracts	2,566,471		4,457,282		7,023,753
13.						
14.	All other benefits, except accident and health	1, 187				1 , 187
15.	Totals	175,789,404		7,395,161		183, 184, 565
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
1398	. Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	6	103,988				4,101			6	108,090
17. Incurred during current year Settled during current year:	32	1,282,601							32	1,387,574
18.1 By payment in full	35	1,273,115				98,904			35	1,372,019
18.2 By payment on compromised claims										
18.3 Totals paid 18.4 Reduction by compromise	35	1,273,115								1,372,019
18.5 Amount rejected										
18.6 Total settlements	35	1,273,115				98,904			35	1,372,019
19. Unpaid Dec. 31, current year (16+17-18.6)	3	113,474				10,170			3	123,645
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,628	249,257,940		(a)	1	8,168,957			2,629	257,426,897
21. Issued during year	118	10,327,697							118	10,327,697
22. Other changes to in force (Net)	(205)	(19, 195, 252)				(1, 196, 163)			(205)	(20,391,415)
23. In force December 31 of current year	2,541	240,390,386		(a)	1	6,972,794			2,542	247,363,180

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	79,951	79,332		54, 151	17, 197						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		323									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	204	199									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)		522									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		79 854		54 151	17 197						



DIRECT BUSINESS IN THE STATE OF Nevada

DURING THE YEAR 2018

NAIC Group Code 0008		LI	FE INSURANCE		NAIC Company Code 60186		
		1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1.		3,868,059		,		3,988,815	
2.	Annuity considerations	119,217					
3.			XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	3,987,275		120,756		4,108,032	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
_ife in	surance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
nnui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments	5,686				5,686	
	Annuity benefits			1,598,705		4,625,145	
12.	Surrender values and withdrawals for life contracts	8,016,899		1,894,012		9,910,911	
		10,778				10,778	
15.	Totals	15, 179, 229		3,597,995		18,777,224	
	DETAILS OF WRITE-INS						
301.							
1302.							
303.							
398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life					

			C	Credit Life						
	С	Ordinary (Group and Individual)		Group		Industrial		Total		
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
Unpaid December 31, prior year	9	748,956				4 , 148			9	753, 104
17. Incurred during current year	40	3,882,143			2	154,256				4,036,400
Settled during current year:										
18.1 By payment in full	44	4.125.112				105.278			44	4.230.389
18.2 By payment on compromised claims										
18.3 Totals paid	44	4, 125, 112				105,278			44	4,230,389
118.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										4,230,389
19. Unpaid Dec. 31, current year (16+17-18.6)	5	505.988			2	53, 126			7	559,114
year (10+17-16.0)	U	000,000			No. of	00, 120			· '	000,114
POLICY EXHIBIT					Policies					
20. In force December 31, prior					1 Olicies					
year	6.216	743.079.361		(a)	1	8.261.924			6.217	751,341,285
21. Issued during year	531	46.355.133		\ /					531	46,355,133
22. Other changes to in force										
(Net)	(462)	(51,581,072)				(1,480,503)			(462)	(53,061,575)
23. In force December 31 of										
current year	6,285	737,853,422		(a)	1	6,781,421			6,286	744,634,843

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	153,286	152,438		92,167	110, 197						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		108									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	1.104	1.093									
25.5 All other (b)		,									
25.6 Totals (sum of Lines 25.1 to 25.5)		1.200									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		153 638		92 167	110 197						



DIRECT BUSINESS IN THE STATE OF New Hampshire

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		1,941,017		20, 204		1,964,351
2.		83.226				
3.						
4.	2.1 21					
5.	Totals (Sum of Lines 1 to 4)	2.024.243		37.334		2.061.577
	DIRECT DIVIDENDS TO POLICYHOLDERS	=, == :,= :;		0.,00		
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2						
7.3						
7.4	, , , , , , , , , , , , , , , , , , , ,					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.		11,633				11,633
11.		1,349,157		1,006,339		
12.	Surrender values and withdrawals for life contracts	2,950,657		616,588		3,567,245
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14	All other benefits, except accident and health	9,755				9,755
15.		5,964,696		1.625.985		7.590.681
	DETAILS OF WRITE-INS	0,00.,000		1,020,000		.,000,00.
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	C	rdinary	(Group	and Individual)		Group	Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols. & Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior			OUTINO.	7 tillount	Oortiio.	7 tillodite	140.	ranount	140.	Amount
vear	2	215,511				3,550			2	219,062
17. Incurred during current year	24	1,512,886				(393)			24	1,512,493
Settled during current year:										
18.1 By payment in full	26	1,655,127				3,057			26	1,658,184
18.2 By payment on compromised claims										
18.3 Totals paid	26	1,655,127				3,057			26	1,658,184
18.4 Reduction by compromise										, , , , , , , , , , , , , , , , , , ,
18.5 Amount rejected										
18.6 Total settlements	26	1,655,127				3,057			26	1,658,184
19. Unpaid Dec. 31, current										
year (16+17-18.6)		73,270				100				73,370
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0.000	400 000 700		()	_	1 000 700			0.007	400 000 444
year	2,820					1,096,703				· ' '
21. Issued during year	120	13,119,581							120	13,119,581
22. Other changes to in force (Net)	(193)	(28 669 632)				(232, 309)			(193)	(28,901,941)
23. In force December 31 of	(100)	(20,000,002)				(202,000)			(100)	
current year	2,753	413,352,687		(a)	1	864,394			2,754	414,217,081

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	22,897	23,489		100	(15,956)						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)	39.688	39.123			(11,208)						
25.3 Non-renewable for stated reasons only (b)		,			, ,						
25.4 Other accident only		171									
25.5 All other (b)		4.782			(456)						
25.6 Totals (sum of Lines 25.1 to 25.5)		44.076			(11,665)						
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	67.698	67.565		100	(27.620)						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products _____32 .



DIRECT BUSINESS IN THE STATE OF New Jersey

DURING THE YEAR 2018 NAIC Company Code

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.		7,453,735		1 007 007		8,721,60	
2.	Annuity considerations						
3.	Deposit-type contract funds	, .				,	
4.							
5.	Totals (Sum of Lines 1 to 4)	7.789.385		2,051,433		9.840.81	
	DIRECT DIVIDENDS TO POLICYHOLDERS	, .,		, , , , ,		- , ,	
Life in	surance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits			1,252,418		8,279,87	
10.		48,351				48,35	
11.		63,451,600				83,256,41	
12.	Surrender values and withdrawals for life contracts	13,455,658		31,669,966		45 , 125 , 62	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
		38,612				38,61	
15.	Totals	84,021,681		52,727,199		136,748,88	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INO.	Amount	Certiis.	Amount	Certiis.	Amount	INO.	Amount	INO.	Amount
year	19	871,023			1	73,955			20	944,978
17. Incurred during current year	223	7,035,192			6	1,541,410			229	8,576,601
Settled during current year:						, ,				, ,
18.1 By payment in full	217	7,075,810			4	1,252,418			221	8,328,228
18.2 By payment on compromised claims										, ,
18.3 Totals paid	217	7,075,810			4	1,252,418			221	8,328,228
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	217	7,075,810			4	1,252,418			221	8,328,228
19. Unpaid Dec. 31, current										
year (16+17-18.6)	25	830,405			3	362,947			28	1,193,352
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	14,742	1, 191, 619, 623		(a)	1	109,547,875			14,743	1,301,167,498
21. Issued during year	1,421	129,243,623							1,421	129,243,623
22. Other changes to in force (Net)	(1 211)	(116 /10 /65)				(11 050 100)			(1 211)	(100 077 650)
(Net)	(1,311)	(110,418,403)				(11,839,193)			(1,311)	(128,277,658)
current year	14,852	1,204,444,781		(a)	1	97,688,683			14,853	1,302,133,463

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	ACCIDEINT AIND	HEALTH INSUF	MINCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	841,893	842,035		656, 130	948,486
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		583			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	944	940			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		1 523			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		843 558		656 130	948 486

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products2950 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF New Mexico

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
1	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group 159,712	Industrial	Total
• • •		2,895,661				
2.	Annuity considerations					
3.	Deposit-type contract funds	T T				
4. 5.	Other considerations	0.075.475				
Э.	DIRECT DIVIDENDS TO POLICYHOLDERS	2,975,175		159,712		3,134,88
l ifo ir	surance:					
6.1	72 71.17					
6.2						
6.3	Applied to pay reflewal premiums Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments	36,605				36,60
11.	Annuity benefits	1,229,237				2,303,59
12.		2,387,984		3,093,696		5,481,68
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					
15.	Totals	5,714,039		4,317,829		10,031,86
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

				Credit Life						
	C	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED			& Gr.		No. of					
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	1	363 /17				8 303			1	371,719
17. Incurred during current year		1 005 501			·····	8,303			4	1 050 620
Settled during current year:	44	1,800,331			2	145,099			40	1,950,630
18.1 By payment in full	16	2 001 202			2	140 771			10	2,231,163
	40	2,001,392				149,771			40	2,231,103
18.2 By payment on compromised claims										
compromised claims	46	2,081,392			2	149,771			48	2,231,163
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	46	2,081,392			2	149,771			48	2,231,163
19. Unpaid Dec. 31, current										
year (16+17-18.6)	2	87,556				3,630			2	91,186
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	5, 118	491, 173, 346		(a)	1	11,559,097				502,732,443
21. Issued during year	326	29,383,925							326	29,383,925
22. Other changes to in force	(000)	(00,000,004)				(4 005 400)			(000)	(05 007 004)
(Net)	(399)	(33,262,201)				(1,825,420)			(399)	(35,087,621)
23. In force December 31 of current year	5,045	487,295,071		(a)	1	9,733,677			5,046	497,028,748

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	144,028	143,093		330,477	(368, 165						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fee	s [
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		154									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only		1.913									
25.5 All other (b)		, 0.0									
25.6 Totals (sum of Lines 25.1 to 25.5)		2.066									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6		145.159		330.477	(368.165						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons



DIRECT BUSINESS IN THE STATE OF New York

DURING THE YEAR 2018

NAIC Group Code 0008		LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		1,278,673				
	Annuity considerations					
	Deposit-type contract funds					
	Totals (Sum of Lines 1 to 4)	1.877.388		70.363		1,947,75
	DIRECT DIVIDENDS TO POLICYHOLDERS	1, 111, 411		,		.,,
Life ins	urance:					
6.1	Paid in cash or left on deposit					
6.2						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
Annuiti						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
	Other					
	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID	040.070		20 400		044 00
	Death benefits					
	Matured endowments					
	Annuity benefits					
	Aggregate write-ins for miscellaneous direct claims and benefits paid	15,071,269				
14.	All other benefits, except accident and health	12 227				
	Totals	21.501.995		15.692.682		37.194.67
	DETAILS OF WRITE-INS	, , , , , , , , , , , , , , , , , , , ,		-, -,		- , - ,
1301.						
1302.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

			(Credit Life						
	0	rdinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	3	158.276				1,142			3	159,418
17. Incurred during current year	54	1,122,364								
Settled during current year: 18.1 By payment in full	54	827,771				23,406			54	851,177
18.2 By payment on compromised claims										
18.3 Totals paid	54	827,771							54	851 , 177
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	54	827,771				23,406				851,177
19. Unpaid Dec. 31, current year (16+17-18.6)	3	452,869				2,873			3	455,741
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,647	255,202,034		(a)	1	2,276,470			2,648	257,478,504
21. Issued during year	78	9,201,541							78	9,201,541
22. Other changes to in force (Net)	(192)	(17, 184, 259)				(268,580)			(192)	(17,452,839)
23. In force December 31 of current year	2,533	247,219,317		(a)	1	2,007,890			2,534	249,227,207

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	306,543	304,837		456,485	230,620						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		810									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	9.616	9,650		10,010	8.660						
25.5 All other (b)		, .		,	,						
25.6 Totals (sum of Lines 25.1 to 25.5)		10,460		10.010	8.660						
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		315, 296		466, 495	239, 280						



DIRECT BUSINESS IN THE STATE OF North Carolina

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
		1	2	3	4	5	
	DIRECT PREMIUMS		Credit Life (Group				
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.		13,684,722				13,787,633	
2.	Annuity considerations	392,841		25,000		417,841	
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	14,077,563		127,911		14,205,474	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life in	surance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1							
	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	13,602,877		756,806		14,359,683	
10.	Matured endowments					14,780	
11.	Annuity benefits					12,308,808	
12.	Surrender values and withdrawals for life contracts	20,396,710		586,705		20,983,415	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health	63,721				63,721	
15.	Totals	43,798,847		3,931,559		47,730,406	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

				Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.	_	No. of	_				_
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	35	1.785.351				5,608			35	1,790,959
17. Incurred during current year	239	13 432 927			1	752,409				14, 185, 336
Settled during current year:										
18.1 By payment in full	251	13,617,658			1	756,806			252	14,374,464
18.2 By payment on compromised claims										
18.3 Totals paid	251	13,617,658			1	756,806			252	14,374,464
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	251	13,617,658			1	756,806			252	14,374,464
19. Unpaid Dec. 31, current year (16+17-18.6)	23	1,600,620				1,211			23	1,601,831
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	OE 404	0 001 676 670		(-)	.	11 170 001			05 400	0.010.046.710
year	20,431	2,301,070,079		(a)	ļ	11, 1/0,031			20,432	2,312,846,710
21. Issued during year	919	9,507,703							919	69,507,703
22. Other changes to in force (Net)	(1,678)	(135,861,481)				(747,844)			(1,678)	(136,609,325)
23. In force December 31 of	24.672	2,235,322,901			1	10,422,187			24.673	2,245,745,088
current year	24,012	2,200,022,901		(a)	1	10,422,107			24,073	2,243,743,000

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$... , current year \$

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	139,992	144,245		346,524	466,962
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)				457,479	422,621
25.3	Non-renewable for stated reasons only (b)	,	, , , , , , , , , , , , , , , , , , ,		·	, , , , , , , , , , , , , , , , , , ,
	Other accident only	4,321	4,372			
25.5	All other (b)	, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,			
	Totals (sum of Lines 25.1 to 25.5)		381,048		457,479	422,621
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	526, 125	525,293		804,003	889,583

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons ...29 insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF North Dakota

DURING THE YEAR 2018

VAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 6018		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.	Life insurance	272,337				302, 103	
2.	Annuity considerations	45,700		44 , 155		89,855	
3.			XXX		XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	318,037		73,921		391,957	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
_ife in	surance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5 Annui	` '						
	Paid in cash or left on deposit						
7.2	A 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1						
7.3	2						
7.4							
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	142 179		84 . 181		226.360	
10.				,			
11.		605,448				927,914	
12.		1.192.131		=== ===		1,922,657	
13.	Aggregate write-ins for miscellaneous direct claims					, ,	
14.	All other benefits, except accident and health	143				143	
15.	Totals	1,939,901		1, 137, 172		3,077,073	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	O						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

				Credit Life						
	C	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4	5	6	7	8	9	10
MATURED ENDOWMENTS INCURRED			Ind.Pols. & Gr.		No. of					
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	2	165 , 104			1	17,019			3	182,122
Incurred during current year Settled during current year:	3	14 , 138				67,251			3	81,389
18.1 By payment in full	4	142,179			1	84 , 181			5	226,360
18.2 By payment on compromised claims										
18.3 Totals paid	4	142, 179			1	84 , 181			5	226,360
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	4	142,179			1				_	226,360
19. Unpaid Dec. 31, current year (16+17-18.6)	1	37,063				89			1	37, 152
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	595	52 . 197 . 340		(a)	1	873,927			596	53,071,267
21. Issued during year	27	2, 153,877							27	2, 153,877
22. Other changes to in force (Net)	(54)	(4,363,702)				(106,381)			(54)	(4,470,083)
23. In force December 31 of current year	568	49,987,515		(a)	1	767,546			569	50,755,061

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	35,299	34,883		30,024	35,379					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)	325	344								
25.3 Non-renewable for stated reasons only (b)										
25.4 Other accident only	156	158								
25.5 All other (b)										
25.6 Totals (sum of Lines 25.1 to 25.5)	481	502	***************************************	***************************************	***************************************					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	35.780	35.385		30.024	35.379					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______1 .



DIRECT BUSINESS IN THE STATE OF Ohio

DURING THE YEAR 2018

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1. Life insurance			53,406		16,2/9,5//
2. Annuity considerations					
Deposit-type contract funds				XXX	
5. Totals (Sum of Lines 1 to 4)	17,815,402		41,404		17,856,806
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)		-			
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	24,379,437				
10. Matured endowments					57,391
11. Annuity benefits	26,273,822				30,356,973
12. Surrender values and withdrawals for life contracts	42,037,895		570,162		42,608,057
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	63,957				63,957
15. Totals	92,812,502		4,811,445		97,623,947
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

				Credit Life						
	(Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED	NI-	A	& Gr.	A	No. of	A	NI-	A 4	NI-	A
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	62	3,902,021				692			62	3,902,713
17. Incurred during current year	536	22,764,932				157,578			536	22,922,510
Settled during current year:		, ,				,				, ,
18.1 By payment in full	552	24,436,828				158 , 132			552	24,594,960
18.2 By payment on compromised claims										
18.3 Totals paid	552	24,436,828				158 , 132			552	24,594,960
18.4 Reduction by compromise					L					
18.5 Amount rejected										
18.6 Total settlements	552	24,436,828				158 , 132			552	24,594,960
19. Unpaid Dec. 31, current year (16+17-18.6)	46	2,230,126				138			46	2,230,264
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year	36,087	3,007,567,763		(a)	1	1,377,590			36,088	3,008,945,353
21. Issued during year	1,709	119,460,428							1,709	119,460,428
22. Other changes to in force (Net)	(2,676)	(215,537,561)				(192,425)			(2,676)	(215,729,986)
23. In force December 31 of current year	35,120	2,911,490,630		(a)	1	1, 185, 165			35,121	2,912,675,795

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	600,903	605,504		989,482	381,859
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	1.167	1.146			
	Non-renewable for stated reasons only (b)	,	,			
	Other accident only	1.673	1.697			
	All other (b)		,			
	Totals (sum of Lines 25.1 to 25.5)		2,843			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	603,744	608,347		989,482	381,859



DIRECT BUSINESS IN THE STATE OF Oklahoma

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	any Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance					4,236,769
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	4,222,392		176,212		4,398,604
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit		ļ			
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					4,896
11.	Annuity benefits	2,940,030		2,211,559		5, 151,588
12.	Surrender values and withdrawals for life contracts	3,954,632		1 , 154 , 879		5, 109, 511
13.	and benefits paid					
14.	All other benefits, except accident and health	7,484				7 ,484
15.	Totals	10,818,453		3,447,162		14,265,615
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					

			(Credit Life						
	C	Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	11	462,980				4,986				467,967
17. Incurred during current year	78	4,748,928				76,744			78	4,825,672
Settled during current year:										
18.1 By payment in full	75	3,916,307				80,724			75	3,997,031
18.2 By payment on		, ,				,				, ,
compromised claims										
18.3 Totals paid	75	3.916.307				80.724			75	3.997.031
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	75	3,916,307				80,724			75	3,997,031
19. Unpaid Dec. 31, current						•				
year (16+17-18.6)	14	1,295,602				1,006			14	1,296,607
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
vear	7,491	721,926,313		(a)	1	9,932,589			7,492	731,858,902
21. Issued during year	739	62,756,012							739	62,756,012
22. Other changes to in force										
(Net)	(699)	(70,969,231)				(1,273,810)			(699)	(72,243,041)
23. In force December 31 of										
current year	7,531	713,713,094		(a)	1	8,658,779			7,532	722,371,873

ACCIDENT AND HEALTH INSURANCE

•	ACCIDENT AND	HEALIH MOOF	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	226,527	225,374		314,878	30,792
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		70			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3.992	3.901			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		3.971			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		229 345		314 878	



DIRECT BUSINESS IN THE STATE OF Oregon

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		4,287,464		21,273		
2.	Annuity considerations			5,000		
3.	-		XXX	,	XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	4,460,092		26,273		4,486,36
	DIRECT DIVIDENDS TO POLICYHOLDERS	, ,		,		, ,
Life ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1						
7.2						
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	3,768,329		6,004		3,774,33
10.	Matured endowments	4,378				4,37
11.	Annuity benefits	5,371,116		2,333,836		7,704,95
12.	Surrender values and withdrawals for life contracts	8, 148, 550		1, 172,671		9,321,22
		13,880				13,88
15.	Totals	17,306,253		3,512,511		20,818,76
1301.	DETAILS OF WRITE-INS					
1302.						
1303.						
1398.	. Summary of Line 13 from overflow page					
		Credit Life		<u>'</u>	<u>'</u>	

			(Credit Life						
	0	rdinary	(Group	and Individual)		Group	- I	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	11	498,734				214			11	498,948
17. Incurred during current year Settled during current year:	79	3,630,017				5,841			79	3,635,858
18.1 By payment in full	80	3.772.707				6.004			80	3,778,711
18.2 By payment on compromised claims										
18.3 Totals paid	80	3,772,707				6,004			80	3,778,711
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	80	3,772,707				6,004				3,778,711
19. Unpaid Dec. 31, current year (16+17-18.6)	10	356,044				51			10	356,095
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8, 193	891,997,253		(a)	1	426,074			8, 194	892,423,327
21. Issued during year	341	31,270,017							341	31,270,017
22. Other changes to in force (Net)	(610)	(56,652,676)				14,900			(610)	(56,637,776)
23. In force December 31 of current year	7,924	866,614,593		(a)	1	440,974			7,925	867,055,567

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	47,317	46,852		208,331	209,223					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)		90								
25.3 Non-renewable for stated reasons only (b)										
25.4 Other accident only	1.893	1.798								
25.5 All other (b)		,								
25.6 Totals (sum of Lines 25.1 to 25.5)		1.889								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		48 741		208 331	209 223					



DIRECT BUSINESS IN THE STATE OF Pennsylvania

DURING THE YEAR 2018 NAIC Company Code 60186

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1	2 Credit Life (Group and Individual)	3 Group	4	5
1. Life insurance	Ordinary		2,124,978	Industrial	Total
Annuity considerations					
Deposit-type contract funds		XXX		XXX	
5. Totals (Sum of Lines 1 to 4)	18.854.533		2.880.019		21.734.552
DIRECT DIVIDENDS TO POLICYHOLDERS	10,034,333		2,000,019		21,734,332
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	20,824,584		2,706,839		23,531,423
10. Matured endowments	59,551				59,551
11. Annuity benefits	70,047,485		38,218,601		
12. Surrender values and withdrawals for life contracts	16,730,864		50,893,928		67,624,792
Aggregate write-ins for miscellaneous direct claims and benefits paid			·		
14. All other benefits, except accident and health					106,274
15. Totals	107,768,759		91,819,368		199,588,126
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

				Credit Life						
		Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	56	3,606,189			1	153,219			57	3,759,408
year	483	19,239,226			3	2,632,481			486	21,871,706
18.1 By payment in full	494	20,884,135			4	2,706,839			498	23,590,974
18.2 By payment on compromised claims										
18.3 Totals paid 18.4 Reduction by compromise										23,590,974
18.5 Amount rejected										
18.6 Total settlements	494	20,884,135			4	2,706,839			498	23,590,974
19. Unpaid Dec. 31, current year (16+17-18.6)	45	1,961,280				78,861			45	2,040,14
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	37.702	3.561.950.931		(a)	2	132.970.959			37.704	3,694,921,891
21. Issued during year									1,695	133,558,898
22. Other changes to in force (Net)										(272,581,377
23. In force December 31 of current year	36,852	3,438,240,290		(a)	2	117,659,122			36,854	3,555,899,412

ACCIDENT AND HEALTH INSURANCE

....., current year \$

... , current year \$

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
	Group Policies (b)	1,079,146	1,080,814		1,258,261	505,952
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	2,007	1,938		95,828	(28,537)
	Non-renewable for stated reasons only (b)		,		,	
25.4	Other accident only	690	677			
25.5	All other (b)	113	113			
	Totals (sum of Lines 25.1 to 25.5)		2,727		95,828	(28,537)
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,081,956	1,083,541		1,354,089	477,415

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons

...548 . insured under indemnity only products

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$



DIRECT BUSINESS IN THE STATE OF Rhode Island

DURING THE YEAR 2018

			FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	1,501,540		110 100		1,611,73
2.	Annuity considerations			30,000		
3.	Deposit-type contract funds	· · · · · · · · · · · · · · · · · · ·	XXX	<u> </u>	XXX	· · · · · · · · · · · · · · · · · · ·
4.						
5.	Totals (Sum of Lines 1 to 4)	1,588,739		140,199		1,728,93
	DIRECT DIVIDENDS TO POLICYHOLDERS	, ,		ĺ		<u> </u>
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	,					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			499,884		1,654,24
10.	Matured endowments					
11.	Annuity benefits					3,393,99
12.		1,166,050		1,080,689		2,246,73
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health	,				4,99
15.	Totals	2,984,577		4,315,401		7,299,97
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			C	Credit Life						
	0	rdinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.		l., ,					
ENDOWMENTS INCURRED	NI-	A	& Gr.	A	No. of	A +	NI-	A	NI-	A
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	3	198,782				4,451			3	203,233
17. Incurred during current year	25	1,018,568			4	496,327			29	1,514,895
Settled during current year:										
18.1 By payment in full	26	1, 154, 364			4	499,884			30	1,654,249
18.2 By payment on compromised claims										
18.3 Totals paid	26	1, 154, 364			4	499,884			30	1,654,249
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	26	1,154,364			4	499,884			30	1,654,249
19. Unpaid Dec. 31, current year (16+17-18.6)	2	62,986				894			2	63,880
POLICY EXHIBIT		, -			No. of Policies	-				
20. In force December 31, prior					l .					
year	2 , /20	328,543,029		(a)	1	8,867,782			2, /21	337,410,811
21. Issued during year	151	10,555,187							151	10,555,187
22. Other changes to in force (Net)	(200)	(23,378,955)				(1, 167, 863)			(200)	(24,546,818)
23. In force December 31 of current year	2,671	315,719,262		(a)	1	7,699,919			2,672	323,419,181

ACCIDENT AND HEALTH INSURANCE

	•	COUDEIN / NIND	IILALIII IIIOOI	17 11 TO L		
		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	47,594	47,136		114,561	104,988
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only		145			
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		145			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	47,737	47,280		114,561	104,988



DIRECT BUSINESS IN THE STATE OF South Carolina 0008

DURING THE YEAR 2018 60186

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	6,626,170	,	52,320		6,678,49
2.	Annuity considerations			·		63.03
3.					XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	6,689,203		52,320		6,741,52
	DIRECT DIVIDENDS TO POLICYHOLDERS	, ,		,		,
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
Annuit						
	Paid in cash or left on deposit					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
		11,586				11,58/
	Annuity benefits			3,681,392		8,311,73
		13,821,328		994,432		14,815,760
		40,358				40,35
15.	. 5111.5	23,894,508		4,735,834		28,630,34
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INO.	Amount	Certiis.	Amount	Certiis.	Amount	INO.	AIIIOUIII	INO.	Amount
vear	16	649,858				5,798			16	655,656
17. Incurred during current year	114	5,436,385				60,812			114	5,497,197
Settled during current year:						,				, ,
18.1 By payment in full	121	5,402,483				60,009			121	5,462,492
18.2 By payment on		, ,				ŕ				
compromised claims	,									
18.3 Totals paid	121	5,402,483				60,009			121	5,462,492
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	121	5,402,483				60,009			121	5,462,492
19. Unpaid Dec. 31, current									_	
year (16+17-18.6)	9	683,761				6,600			9	690,361
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	40 007	4 050 740 000			_	4 500 005			40.000	4 004 007 404
year						1,589,065				1,061,337,431
21. Issued during year	924	54,6/6,533							924	54,676,533
22. Other changes to in force (Net)	(916)	(71.031.029)				(212.713)			(916)	(71,243,742)
23. In force December 31 of										, , , ,
current year	12,905	1,043,393,871		(a)	1	1,376,352			12,906	1,044,770,223

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$... , current year \$

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
	Group Policies (b)	72,776	72,967		106,066	196, 179
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)				112,616	93,568
25.3	Non-renewable for stated reasons only (b)	, , , , , , , , , , , , , , , , , , ,	,		, , , , , , , , , , , , , , , , , , ,	·
25.4	Other accident only	2,087	2,044			
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		121,454		112,616	93,568
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	196,484	194,421		218,682	289,747

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons

...15 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF South Dakota NAIC Group Code വവദ

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	265,546		87,605		353 , 150
2.	Annuity considerations	10,642				10,64
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	276,188		87,605		363,79
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	142,331		74,104		216,435
10.	Matured endowments	4,896				4,896
11.				375,735		1,412,210
12.	Surrender values and withdrawals for life contracts	1,883,238		200 000		2, 183, 17
13.	33 . 3					
14.						
15.	Totals	3,066,939		749,778		3,816,718
	DETAILS OF WRITE-INS					
1301	·					
1302	·					
1303						
1398	. Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

			(Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		8,020				7,931				15,951
year	7	198,525				66,808			7	265,332
18.1 By payment in full	6	147.227				74.104			6	221,331
18.2 By payment on										
compromised claims	6	147,227				74 , 104			6	221,331
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	6	147,227				74, 104			6	221,331
19. Unpaid Dec. 31, current year (16+17-18.6)	1	59,318				635			1	59,953
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
vear	564	53.916.979		(a)	1	5 . 838 . 138			565	59,755,117
21. Issued during year	14	715,036							14	715,036
22. Other changes to in force (Net)						(375,665)			(33)	(2,533,327)
23. In force December 31 of current year	545	52,474,352		(a)	1	5,462,473			546	57,936,825

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	ACCIDEINT AIND	HEALIH MOOF	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	39,838	39,606		51,428	(31,662)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		133			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	228	223			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	360	357			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		39 963		51 428	(31.662)

...0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Tennessee

DURING THE YEAR 2018

VAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	·	1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.	Life insurance	7,760,336		653,926		8,414,262
2.	Annuity considerations	190,625		134,819		325,444
3.			XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	7,950,961		788,745		8,739,706
	DIRECT DIVIDENDS TO POLICYHOLDERS					
.ife ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
	ities:					
7.1	Paid in cash or left on deposit					
7.2						
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	7,306,045		858,783		8, 164, 828
10.	Matured endowments	26,243				26,243
11.	Annuity benefits	3,217,217		5,557,836		8,775,053
12.	Surrender values and withdrawals for life contracts	9, 157, 117		9,302,571		18,459,688
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	23,858				23,858
15.	Totals	19,730,480		15,719,190		35,449,670
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
398	0 (11 10 (1					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

				Credit Life						
		Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	18	592,706								684,935
17. Incurred during current year	156	7,439,885			3	797,853			159	8,237,738
Settled during current year:										
18.1 By payment in full	160	7,332,287			3	858,783			163	8,191,070
18.2 By payment on										, ,
compromised claims	,									
18.3 Totals paid	160	7,332,287			3	858,783			163	8, 191, 070
18.4 Reduction by compromise						, , , , , , , , , , , , , , , , , , ,				, , , , , , , , , , , , , , , , , , ,
18.5 Amount rejected										
18.6 Total settlements	160	7,332,287			3	858,783			163	8,191,070
19. Unpaid Dec. 31, current										
year (16+17-18.6)	14	700,303			1	31,300			15	731,603
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
vear	14 , 183	1,339,234,422		(a)	1	130,923,801			14, 184	1,470,158,223
21. Issued during year	668	49,972,269							668	49,972,269
22. Other changes to in force										
(Net)	(1,018)	(74,759,445)				(5,248,360)			(1,018)	(80,007,805)
23. In force December 31 of										
current year	13,833	1,314,447,246		(a)	1	125,675,441			13,834	1,440,122,687

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND REALTH INSURANCE											
		1	2	3	4	5						
				Dividends Paid Or								
			Direct Premiums	Credited On Direct		Direct Losses						
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	475,611	472,709		1,307,701	226,036						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
	Guaranteed renewable (b)		2.352									
	Non-renewable for stated reasons only (b)	, .	, , , , , , , , , , , , , , , , , , , ,									
	Other accident only	2.265	2.269									
	All other (b)											
		4.631	4.622									
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	480.242	477.331		1.307.701	226.036						



DIRECT BUSINESS IN THE STATE OF Texas

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	44,205,253				45,774,700
2.	Annuity considerations	1,263,219				1,267,014
3.			XXX		XXX	
4.	r					
5.	Totals (Sum of Lines 1 to 4)	45,468,472		1,573,242		47,041,714
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	32,162,519		1,095,500		33,258,019
10.	Matured endowments					65,189
11.	Annuity benefits	27,488,342		10 , 177 , 945		37,666,287
12.	Surrender values and withdrawals for life contracts	59,433,959		5 , 168 , 084		64,602,043
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	108,053				108,053
15.	Totals	119,258,063		16,441,529		135,699,592
	DETAILS OF WRITE-INS					
1301	·					
1302						
1303	·					
1398	. Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	74	4,317,127				164,581			74	4,481,708
17. Incurred during current year	603	34.886.814				979.710				
Settled during current year:		, ,				,				, , , , , ,
18.1 By payment in full	597	32.227.709				1.095.500			597	33,323,209
18.2 By payment on		, ,				,,				, , ,
compromised claims	,									
18.3 Totals paid	597	32,227,709				1,095,500			597	33,323,209
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	597	32,227,709				1,095,500			597	33,323,209
19. Unpaid Dec. 31, current										
year (16+17-18.6)	80	6,976,232				48,791			80	7,025,023
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year						182,907,662				7,896,625,221
21. Issued during year	6,809	574,509,830							6,809	574,509,830
22. Other changes to in force	(0.070)	(005 000 400)				(40, 400, 000)			(0.070)	(000 405 000)
(Net)	(6,6/0)	(625,998,426)				(10,426,906)			(6,670)	(636,425,333)
23. In force December 31 of	74.314	7.662.228.962		(a)	1	172,480,756			74.315	7,834,709,718
current year	14,014	1,002,220,902		(a)		172,400,730			14,010	1,004,105,110

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	841,740	844,971		1,494,994	641,597					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)										
25.3 Non-renewable for stated reasons only (b)		,								
25.4 Other accident only	498.769	496.223		297.029	781.098					
25.5 All other (b)										
25.6 Totals (sum of Lines 25.1 to 25.5)	500.831	498.236		297,029	781.098					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)				1 792 023	1 422 694					



DIRECT BUSINESS IN THE STATE OF Utah

DURING THE YEAR 2018 NAIC Company Code

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Craun	la divotri a l	Total
1.		2,721,273		Group 28,102	Industrial	2,749,375
2.	Annuity considerations					142,520
3.	_ :				XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	2,863,793		28.102		2.891.895
· ·	DIRECT DIVIDENDS TO POLICYHOLDERS	2,000,700		20,102		2,001,000
l ife in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			4,000		
10.	Matured endowments					3,977
11.	Annuity benefits			1 , 100 , 346		
12.	Surrender values and withdrawals for life contracts	4,290,280		948,433		5,238,713
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					2,857
15.	Totals	8,993,532		2,052,779		11,046,312
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			_	redit Life						
	0	rdinary	(Group	and Individual)		Group	l	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	& Gr. Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	5	328 , 136				858			.5	328,994
17. Incurred during current year Settled during current year:	33	2,412,407				3,316				
18.1 By payment in full	36	2,568,775				4,000			36	2,572,775
18.2 By payment on compromised claims										
18.3 Totals paid 18.4 Reduction by compromise									36	2,5/2,7/5
18.5 Amount rejected										
18.6 Total settlements	36	2,568,775				4,000			36	2,572,775
19. Unpaid Dec. 31, current year (16+17-18.6)	2	171,768				175			2	171,942
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	4.479	659.745.966		(a)	1	1.709.197			4,480	661,455,163
21. Issued during year	257	23, 178,511		· · · · · · · · · · · · · · · · · · ·						23, 178, 511
22. Other changes to in force (Net)	(296)	(33,298,360)				(206,606)			(296)	(33,504,966
23. In force December 31 of current year	4,440	649,626,117		(a)	1	1,502,591			4,441	651,128,708

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

,	ACCIDEINI AIND	HEALIH MOOF	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	73,064	73,019		145,676	31, 161
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		3.568			
25.3 Non-renewable for stated reasons only (b)	, , , , , , , , , , , , , , , , , , , ,				
25.4 Other accident only	352	359			
25.5 All other (b)		626			
25.6 Totals (sum of Lines 25.1 to 25.5)		4.553			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	77 610	77 573		145 676	31 161

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ______220 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Vermont

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		567,874		0.000		571,863
2.		12.400				12,400
3.	•				XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	580.274		3.989		584.263
	DIRECT DIVIDENDS TO POLICYHOLDERS	, , , , , , , , , , , , , , , , , , ,		-,,,,,		
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	174,902		4,200		179,102
10.	Matured endowments					
11.	Annuity benefits					1,578,980
12.	Surrender values and withdrawals for life contracts	1,603,849		238,878		1,842,727
13.						
14.	All other benefits, except accident and health					
15.	Totals	2,976,007		624,803		3,600,810
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

				Credit Life						
	С	rdinary	(Group and Individual)			Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols. & Gr.		No. of					
INCURRED	No.	Amount	& Gr. Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	140.	Alliount	OCITIIS.	Amount	OCITIIS.	Airiount	140.	Alliount	140.	Alliount
vear		13,730				70				13,801
17. Incurred during current year	6	185,727				4 , 144				
Settled during current year:		,				,				,
18.1 By payment in full	5	174,902				4,200			5	179, 102
18.2 By payment on										,
compromised claims										
18.3 Totals paid	5	174,902				4,200			5	179, 102
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	5	174,902				4,200			5	179, 102
19. Unpaid Dec. 31, current										
year (16+17-18.6)	1	24,556				14			1	24,570
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	4 450	00 007 000		<i>(</i>)		140,000			4 454	00 440 000
year	1, 153	92,307,888		(a)	1	140,200			0.5	92,448,088
21. Issued during year	25	2,070,728							25	2,070,728
22. Other changes to in force (Net)	(63)	(3 190 479)				(18 500)			(63)	(3 208 979)
23. In force December 31 of	(00)	(0, 100, 470)				(10,000)			(00)	(0,200,070)
current year	1,115	91, 188, 136		(a)	1	121,700			1,116	91,309,836

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

•	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	70,203	69,615		2,100	(24,038)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	207	208			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	143	173			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	350	381			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	70.552	69.996		2.100	(24.038)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Virginia

DURING THE YEAR 2018

NAIC (Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
		12,743,490				13,723,48
	Annuity considerations	1,271,629		96,400		1,368,02
			XXX		XXX	
			·			
5.	Totals (Sum of Lines 1 to 4)	14,015,119		1,076,398		15,091,51
	DIRECT DIVIDENDS TO POLICYHOLDERS					
	surance:					
	Paid in cash or left on deposit					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annuiti						
7.1	Paid in cash or left on deposit					
	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
	Death benefits	11,755,198		712,328		12,467,52
10.	Matured endowments	8,616				8,61
11.	Annuity benefits	4,464,728		9,695,024		14, 159, 75
12.	Surrender values and withdrawals for life contracts	11,902,886		10,710,488		22,613,37
13.						
		45,643				45,64
15.	Totals	28, 177, 070		21,117,840		49,294,91
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

						l e			1	
		Ordinary		Credit Life and Individual)		Group	l _e	ndustrial		Total
DIRECT DEATH	1	ordinary 2	(Group	and marvidual)	5	Group 6	7 I	idustriai 8	9	10tai 10
BENEFITS AND		2	No. of	4	5	О	1	ō	9	10
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	23	1,223,107			1	52 , 194				1,275,30
17. Incurred during current year	231	12,031,320			2	675,661			233	12,706,98
Settled during current year:										
18.1 By payment in full	230	11,763,814			3	712,328			233	12,476,14
18.2 By payment on										
compromised claims 18.3 Totals paid	220	11 762 01/			2	710 200				12,476,14
19.4 Poduction by compromise	∠ა∪	11,700,014				1 12,320				
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	220	11 700 014				710 000			000	12,476,14
	230	11,703,614				1 12,328			∠აა	12,470, 14
19. Unpaid Dec. 31, current year (16+17-18.6)	24	1,490,613				15,527			24	1,506,14
,					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year						, ,				2, 161, 329, 84
21. Issued during year	1,028	86,999,087							1,028	86,999,08
22. Other changes to in force	==	///=				/a == / a==				//== ======
(Net)	(1,704)	(145,383,386)				(8,574,968)			. [(1,704)	(153,958,35
23. In force December 31 of	22 202	2 020 160 700		(-)	4	EC 200 044			22 202	2 004 270 57
current vear	22.292	2.038.169.729		(a)	1 1	56.200.844			22.293	2.094.370.57

 current year
 22,292
 2,038,169,729
 (a)
 1
 56,200,844
 22,293
 2,

 (a) Includes Individual Credit Life Insurance prior year \$

 Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$

 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$

 current year \$
 current year \$

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	766,075	759,506		778,095	46,872
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	1.702	1.681			
	Non-renewable for stated reasons only (b)	, : - =	,			
	Other accident only	3.072	2.857			
	All other (b)		, - + -			
	Totals (sum of Lines 25.1 to 25.5)		4.538			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	770,849	764,043		778,095	46,872



DIRECT BUSINESS IN THE STATE OF Washington

DURING THE YEAR 2018

NAIC	Group Code 0008	L	FE INSURANCE		NAIC Company Code 60186		
		1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1.	Life insurance	8,715,897				8,956,443	
2.	Annuity considerations	958,879		2,400		961,279	
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	9,674,776		242,946		9,917,722	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life ir	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	9,035,122		262,616		9,297,738	
10.	Matured endowments	34,864				34,864	
11.	Annuity benefits			3,670,575		8,859,035	
12.	Surrender values and withdrawals for life contracts	9,807,327		2,033,802		11,841,129	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health					17,975	
15.	Totals	24,083,748		5,966,993		30,050,741	
	DETAILS OF WRITE-INS						
	·						
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life	1				

			_	redit Life						
		Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior vear	19	933.085				9.065			19	942.150
year	140	9,456,669			1	255,465			141	9,712,134
18.1 By payment in full	142	9,069,986			1	262,616			143	9,332,602
18.2 By payment on compromised claims	,									
18.3 Totals paid 18.4 Reduction by compromise										9,332,602
18.5 Amount rejected					L					
18.6 Total settlements	142	9,069,986			1	262,616			143	9,332,602
19. Unpaid Dec. 31, current year (16+17-18.6)	17	1,319,768				1,914			17	1,321,681
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	15,303	1,556,140,200		(a)	1	18,057,020			15,304	1,574,197,220
21. Issued during year										65,349,877
22. Other changes to in force (Net)	(1,220)	(123,362,756)				(1,580,086)			(1,220)	(124,942,842
23. In force December 31 of current year	14,859	1,498,127,321		(a)	1	16,476,934			14,860	1,514,604,255

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.. , current year \$

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	ACCIDEINT AIND	HEALIH MOOF	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	145,370	144,404		211,750	204,368
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		381			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1.032	1.032			
25.5 All other (b)	, .	2.523			
25.6 Totals (sum of Lines 25.1 to 25.5)		3.936			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		148 340		211 750	

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons ...42 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF West Virginia

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		1,685,238		04.057		1,750,095
2.		90.793				90.793
3.	_ :					
4.	2.1 21					
5.	Totals (Sum of Lines 1 to 4)	1.776.031		64.857		1.840.889
	DIRECT DIVIDENDS TO POLICYHOLDERS	, , ,		, -		, , ,
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2						
7.3						
7.4 8.	, , , , , , , , , , , , , , , , , , , ,					
8.	Grand Totals (Lines 6.5 plus 7.4) DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	4 470 000		04 040		4 504 005
9. 10.				,		
11.		1,047,676				8,318
12.	Surrender values and withdrawals for life contracts					, ,
13.	Aggregate write-ins for miscellaneous direct claims	2,252,765				4,059,710
14.	All other benefits, except accident and health	30,585				
15.		4.809.669		2.769.726		7.579.395
	DETAILS OF WRITE-INS	, , , ,		, -,		, , , , , , , , , , , , , , , , , , , ,
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	Ord		(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	4	359,998				4,275				364,273
17. Incurred during current year	39	1,251,335				57 , 198			39	1,308,533
Settled during current year:										
18.1 By payment in full	40	1,478,626				61,018			40	1,539,643
18.2 By payment on										
compromised claims										
18.3 Totals paid	40	1,478,626				61,018			40	1,539,643
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	40	1,478,626				61,018			40	1,539,643
19. Unpaid Dec. 31, current										
year (16+17-18.6)	3	132,707				455			3	133, 162
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
vear	3,763	255,763,682		(a)	1	4,531,916			3,764	260,295,598
21. Issued during year	104	8,087,812							104	8,087,812
22. Other changes to in force										
(Net)	(252)	(20, 195, 409)				(612,384)			(252)	(20,807,793)
23. In force December 31 of										
current year	3,615	243,656,085		(a)	1	3,919,532			3,616	247,575,617

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	110,933	110,468		154,236	156,913
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or f	ees				
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		516			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		293			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		809			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 2		111.277		154.236	156.913

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products _____21 .



DIRECT BUSINESS IN THE STATE OF Wisconsin

DURING THE YEAR 2018

NAIC G	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1. L		3,068,581	and marriadary	470.000		3,548,50	
	Annuity considerations						
					XXX		
	' - *'						
	Totals (Sum of Lines 1 to 4)	3.283.302		549.420		3.832.72	
	DIRECT DIVIDENDS TO POLICYHOLDERS	-, -,-		/		-, - ,	
Life insu	urance:						
6.1 F	Paid in cash or left on deposit						
6.2 A	Applied to pay renewal premiums						
6.3 A	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
Annuitie							
	Paid in cash or left on deposit						
	Totals (Sum of Lines 7.1 to 7.3)						
	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9. [Death benefits	4 240 651		1 695 723		5 936 37	
		20,078					
	Annuity benefits					17,038,41	
		5,729,891				27,013,36	
	Aggregate write-ins for miscellaneous direct claims			, ,			
	All other benefits, except accident and health	8,244				8,24	
15. 7	Totals	15,114,750		34,901,726		50,016,47	
	DETAILS OF WRITE-INS						
1301							
1302							
1303							
1398. 5							
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Credit Life					

	C	Ordinary	-	redit Life and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	15	592,529				22,045			15	614,573
17. Incurred during current year Settled during current year:	97	4,893,188			2	1,708,426			99	6,601,614
18.1 By payment in full	95	4,260,729			1	1,695,723			96	5,956,452
18.2 By payment on compromised claims										
compromised claims	95	4 , 260 , 729			1	1,695,723			96	5,956,452
18.5 Amount rejected										
19. Unpaid Dec. 31, current year (16+17-18.6)	17	1,224,987			1	34,748			18	1,259,735
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,722	581,266,749		(a)	1	30,367,188			7,723	611,633,937
21. Issued during year22. Other changes to in force										
22. Other changes to in force (Net)	(468)	(36,332,707)				(2,743,576)			(468)	(39,076,283)
current year	7,430	558,097,464		(a)	1	27,623,612			7,431	585,721,076

ACCIDENT AND HEALTH INSURANCE

	A	CCIDEINI AND	HEALTH INSUR	TANCE		
		1	2	3	4	5
Ī				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Gro	oup Policies (b)	230,333	229,098		253,327	249,585
	deral Employees Health Benefits Plan remium (b)					
	edit (Group and Individual)					
24.3 Coll	llectively renewable policies (b)					
24.4 Med	dicare Title XVIII exempt from state taxes or fees					
Oth	ner Individual Policies:					
25.1 Nor	n-cancelable (b)					
	aranteed renewable (b)	956	919			
	n-renewable for stated reasons only (b)					
	ner accident only	705	705			
	other (b)	700				
	tals (sum of Lines 25.1 to 25.5)	1.661	1 624			
	tals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	231.994	230.722		253.327	249.585

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products _____140 .



DIRECT BUSINESS IN THE STATE OF Wyoming

LIFE INSURANCE

DURING THE YEAR 2018

NAIC Group Code 0008	L	LIFE INSURANCE			NAIC Company Code 60186		
	1	2	3	4	5		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total		
1. Life insurance	493, 162		74,861		568,022		
Annuity considerations	15, 175		12,600		27,775		
Deposit-type contract funds		XXX		XXX			
Other considerations							
5. Totals (Sum of Lines 1 to 4)	508,337		87,461		595,797		
DIRECT DIVIDENDS TO POLICYHOLDERS							
Life insurance:							
6.1 Paid in cash or left on deposit							
6.2 Applied to pay renewal premiums							
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period							
6.4 Other							
6.5 Totals (Sum of Lines 6.1 to 6.4)							
Annuities:							
7.1 Paid in cash or left on deposit							
7.2 Applied to provide paid-up annuities							
7.3 Other							
7.4 Totals (Sum of Lines 7.1 to 7.3)							
8. Grand Totals (Lines 6.5 plus 7.4)							
DIRECT CLAIMS AND BENEFITS PAID							
Death benefits	372,116		62,141		434 , 257		
10. Matured endowments							
11. Annuity benefits							
12. Surrender values and withdrawals for life contracts	397,436		575,558		972,994		
Aggregate write-ins for miscellaneous direct claims and benefits paid							
14. All other benefits, except accident and health	906				906		
15. Totals	882,490		884,954		1,767,444		
DETAILS OF WRITE-INS							
1301.							
1302.							
1303.							
1398. Summary of Line 13 from overflow page							
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)							
	Crodit Life						

				Credit Life						
	С	rdinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4	5	6	7	8	9	10
MATURED ENDOWMENTS INCURRED	No.	Amount	Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INU.	Amount	Gertiis.	Amount	Gertiis.	Airiount	INO.	Amount	INO.	Aillouill
year	1	94,666				3,050			1	97,715
17. Incurred during current year	6	292 , 186				59,722				351,908
Settled during current year:										
18.1 By payment in full	6	372,116				62,141			6	434,257
18.2 By payment on compromised claims										
18.3 Totals paid	6	372,116				62,141			6	434,257
18.4 Reduction by compromise,										
18.5 Amount rejected										
18.6 Total settlements	6	372,116				62,141			6	434,257
19. Unpaid Dec. 31, current year (16+17-18.6)	1	14,736				630			1	15,367
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year	946	83,495,331		(a)	1	6,074,024			947	
21. Issued during year	82	5,671,166							82	5,671,166
22. Other changes to in force (Net)	(55)	(6, 126, 252)				(635,067)			(55)	(6,761,319)
23. In force December 31 of current year	973	83,040,245		(a)	1	5,438,957			974	88,479,202

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE									
	1	2	3	4	5				
			Dividends Paid Or						
		Direct Premiums	Credited On Direct		Direct Losses				
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred				
24. Group Policies (b)	46,830	46,046		5,048	1,586				
24.1 Federal Employees Health Benefits Plan premium (b)									
24.2 Credit (Group and Individual)									
24.3 Collectively renewable policies (b)									
24.4 Medicare Title XVIII exempt from state taxes or fees									
Other Individual Policies:									
25.1 Non-cancelable (b)									
25.2 Guaranteed renewable (b)									
25.3 Non-renewable for stated reasons only (b)									
25.4 Other accident only	214	214							
25.5 All other (b)		- · ·							
25.6 Totals (sum of Lines 25.1 to 25.5)	214	214							
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	47.043	46.259		5.048	1.586				

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______13 .



DIRECT BUSINESS IN THE NAIC Group Code 0008	STATE C	F American S	amoa	LI	IFE II	NSUR!	ANCI	E				YEAR 2018 Code 60186
·	PREMIUMS	6		1		2 dit Life (G			3	4		5
AND ANNUITY C 1. Life insurance				inary	an	<u>ıd Individu</u>	ıal)	Gr	oup	Industria		Total
Annuity considerations								İ				
Deposit-type contract fund												
 Other considerations Totals (Sum of Lines 1 to 4) 								ł				
DIRECT DIVIDENDS	,	YHOLDERS										
Life insurance: 6.1 Paid in cash or left on dep	ocit											
6.2 Applied to pay renewal pre												
6.3 Applied to provide paid-up												
endowment or premiu 6.4 Other								İ				
6.5 Totals (Sum of Lines 6.1 to	o 6.4)											
Annuities: 7.1 Paid in cash or left on dep	nsit											
7.2 Applied to provide paid-up	annuities							‡				
7.3 Other					}		\-					
8. Grand Totals (Lines 6.5 pl							W					
DIRECT CLAIMS A	ND BENE	_										
Death benefits Matured endowments												
11. Annuity benefits												
12. Surrender values and with					<u> </u>			 		-		
Aggregate write-ins for mis and benefits paid			ļ 		ļ							
All other benefits, except a					<u> </u>			 				
15. Totals DETAILS OF WRITE-INS												
1301.								ļ				
1302.												
1303 1398. Summary of Line 13 from												
1399. Totals (Lines 1301 thru 13	03 plus 13	98) (Line 13										
above)	ı		1			T			I			
		Ordinary		Credit Life and Individ	ual)		Grou	р	ı	ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4		5		6	7	8	9	10
MATURED			Ind.Pols.									
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amou	nt	No. of Certifs.	Δ	mount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	140.	Airiount	OCITIIS.	7111001		Octuis.	,	unount	140.	7 tillount	140.	Amount
year 17. Incurred during current year												
Settled during current year:												
18.1 By payment in full												
compromised claims												
18.3 Totals paid			\									
18.5 Amount rejected						1 /						
18.6 Total settlements	ļ 						\					
19. Unpaid Dec. 31, current year (16+17-18.6)												
						No. of						
POLICY EXHIBIT 20. In force December 31, prior						Policies						
year	 	<u> </u>		(a)		 	<u> </u>					
21. Issued during year22. Other changes to in force												
(Net)23. In force December 31 of	<u> </u>											
current year				(a)								
(a) Includes Individual Credit Life I Includes Group Credit Life Insu										urrant voor ¢		
Loans greater than 60 months			•							ırrent year \$ ırrent year \$		
		Δ	CCIDE	NT AND	HΕΔ	I TH I	NSUI	RANCE				
				1		2	100.		3	4		5
					Dire	ect Premiu	ıms		s Paid Or On Direct			Direct Losses
04 0 0 0 0			Direct P	remiums		Earned			ness	Direct Losses	Paid	Incurred
24. Group Policies (b) 24.1 Federal Employees Health					 			 				
premium (b)					 							
24.2 Credit (Group and Individu24.3 Collectively renewable pol	,				 			 				
24.4 Medicare Title XVIII exemp	. ,											
Other Individual Policies:									_			
25.1 Non-cancelable (b)						17		† 				
25.3 Non-renewable for stated	reasons or	nly (b)	W		J		V					
25.4 Other accident only			\									
25.5 All other (b)					<u> </u>			1				
26. Totals (Lines 24 + 24.1 + 2	24.2 + 24.3	3 + 24.4 + 25.6)										
(b) For health business on indi-	cated lines	report: Number	of persons	insured unde	er PPO	managed	d care r	oroducts		and	number o	f persons

24.AS

insured under indemnity only products



	ANNUAL STATEMENT FOR THE YEAR 2018 OF T	HE ALLSTATE LIFE INSURANCE COMPANY	
DIRECT BUSIN	NESS IN THE STATE OF Guam	DURING THE YEAR	2018

NAIC Group Code 0008		LI	FE INSURANCE	NAIC Company Code 60186		
	<u> </u>	1 2 3			4	5
	DIRECT PREMIUMS		Credit Life (Group		·	•
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
		7,749		263		8,012
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	7,749		263		8,012
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life ins	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annuit	ies:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits			247		247
12.	Surrender values and withdrawals for life contracts	3				3
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health					
-	Totals	3		247		250
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					

9 nt No.	Total 10
	10
nt No.	
nt No.	
nt No.	
TII INO.	Amount
	Amount
	337
	55
	393
16	2.267.543
10	2,201,343
(1)	(51,744)
	2,215,799
	16

above)

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.. , current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

•	ACCIDEINI AIND	IILALIII IIIOOI	IAIIOL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	503	499			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26 Totals (Lines 24 + 24 1 + 24 2 + 24 3 + 24 4 + 25 6)	503	499	l		ĺ

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ...0 and number of persons ...0 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Puerto Rico

DURING THE YEAR 2018

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18 , 138		2,530		20,66
2. Annuity considerations					
Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,138		2,530		20,66
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
Annuities:					
7.1 Paid in cash or left on deposit					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits			96,936		96,93
12. Surrender values and withdrawals for life contracts	74,101		608,098		682 , 19
Aggregate write-ins for miscellaneous direct claims and benefits paid					
15. Totals	74,101		705,033		779,13
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1000 0 (11 10 ()					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

						l .			·	
	Ordinary		Credit Life (Group and Individual)			Group	lr	ndustrial		Total
DIRECT DEATH	1 2		3	4	5	6	7	8	9	10
BENEFITS AND MATURED			No. of Ind.Pols.							
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year						74				70
Incurred during current year Settled during current year: Settled from the settled during current year: 18.1 By payment in full		282				(58)				22
18.2 By payment on compromised claims										
8.4 Reduction by compromise										
8.5 Amount rejected										
19. Unpaid Dec. 31, current year (16+17-18.6)		971				16				98
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	48	4,629,061		(a)	1	149,000			49	4,778,06
21. Issued during year	4	2,300,000							4	2,300,00
22. Other changes to in force (Net)	(13)	(1,451,676)				(21,000)			(13)	(1,472,67
23. In force December 31 of current year	39	5.477.386		(a)	1	128.000			40	5.605.38

 current year
 39
 5,477,386
 (a)
 1
 128,000
 40

 (a) Includes Individual Credit Life Insurance prior year \$
 , current year \$

 Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$
 , current year \$

 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$
 , current year \$

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	CCIDEINI AIND	HEALTH INSUI	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	8,256	8,092			(988
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	202	107			
25.5 All other (b)	202	131			
	202	107			
25.6 Totals (sum of Lines 25.1 to 25.5)		197			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	8 458	8 290			I (988



DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands

DURING THE YEAR 2018

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	16,755				16,755
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	16,755				16,75
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	98,309				
10.		·				· · · · · · · · · · · · · · · · · · ·
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	6,232		61,927		68 , 159
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid			·		
14.	All other benefits, except accident and health					
15.	Totals	104,541		61,927		166,468
	DETAILS OF WRITE-INS					
1301.						
1302.	·					
1303.	·					
1398.	. Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

			(Credit Life						
	C	Ordinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		412								412
17. Incurred during current year Settled during current year:	1	98,385							1	98,385
18.1 By payment in full	1	98,309							1	98,309
18.2 By payment on compromised claims										
18.3 Totals paid	1	98,309					ļ		1	98,309
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	1	98,309							1	98,309
19. Unpaid Dec. 31, current year (16+17-18.6)		488								488
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	30	2,765,930		(a)					30	2,765,930
21. Issued during year										
22. Other changes to in force (Net)	(5)	(19,240)							(5)	(19,240)
23. In force December 31 of current year	25	2,746,690		(a)					25	2,746,690

ACCIDENT AND HEALTH INSURANCE

F	CCIDEINI AIND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	2,290	2,245			
24.1 Federal Employees Health Benefits Plan premium (b)		· 			
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
		0.045			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2 290	2 245	1	1	1



DIRECT BUSINESS IN	THE STATE OF	Northern Mariana Islands	

DURING THE YEAR 2018 NAIC Com

NAIC	Group Code 0008	LI	FE INSURANCE	E	NAIC Comp	any Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	5,256	una marriada)	Group	madoman	5.256
2.	Annuity considerations	5,200				,
3.	Deposit-type contract funds		XXX			
4.	Other considerations			-		-
5.	Totals (Sum of Lines 1 to 4)	5.256				5.256
	DIRECT DIVIDENDS TO POLICYHOLDERS	0,200				0,200
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4) DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
12.	Annuity benefits					
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health					
15.	Totals					
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		0 111 1 15-				

		0 "		Credit Life						
	(Ordinary	(Group and Individual)		Group		Industrial			Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year										3
17. Incurred during current year		7								
Settled during current year:										
18.1 By payment in full										
18.2 By payment on										
compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current										
vear (16+17-18.6)		40								4(
year (10+17-10.0)		10			N. C					
BOLIOV EVIUDIT					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	4	225.000		(a)					4	225.00
year			····	(a)					-	223,00
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of		225 000		(a)					4	225 00

current year 1 225
(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Canada

DURING THE YEAR 2018

Life insurar Annuity cor Deposit-typ Other cons Totals (Sur	DIRECT PREMIUMS ND ANNUITY CONSIDERATIONS	1	2	3	4	
Life insurar Annuity cor Deposit-typ Other cons Totals (Sur				U	4	5
Life insurar Annuity cor Deposit-typ Other cons Totals (Sur	ID ANNUITY CONCIDED ATIONS		Credit Life (Group			
Annuity cor Deposit-typ Other cons Totals (Sur		Ordinary	and Individual)	Group	Industrial	Total
Deposit-typ Other cons Totals (Sur DIRECT	nce					55,629
Other cons Totals (Sur DIRECT	nsiderations					
5. Totals (Sur	e contract funds		XXX		XXX	
DIREC	iderations					
	m of Lines 1 to 4)	70,430				70,430
Life insurance:	T DIVIDENDS TO POLICYHOLDERS					
6.1 Paid in cas	h or left on deposit					
6.2 Applied to	pay renewal premiums					
	provide paid-up additions or shorten the ment or premium-paying period					
6.4 Other						
6.5 Totals (Sur	m of Lines 6.1 to 6.4)					
Annuities:						
7.1 Paid in cas	h or left on deposit					
7.2 Applied to	provide paid-up annuities					
7.3 Other						
7.4 Totals (Sur	m of Lines 7.1 to 7.3)					
	als (Lines 6.5 plus 7.4)					
	ECT CLAIMS AND BENEFITS PAID					
9. Death bene	efits	8.400				8.400
	dowments					,
	nefits			134,754		189.914
	values and withdrawals for life contracts					480.031
	write-ins for miscellaneous direct claims					
14. All other be	enefits, except accident and health					
15. Totals		498,592		179,754		678,346
DETAILS (OF WRITE-INS	·		·		
1301.						
1302.						
1303.						
1398. Summary of	of Line 13 from overflow page					
	es 1301 thru 1303 plus 1398) (Line 13					

			_	Credit Life						
	C	Ordinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		216								216
17. Incurred during current year Settled during current year:	1	8,432							1	8,432
18.1 By payment in full	1	8,400							1	8,400
18.2 By payment on compromised claims										
18.3 Totals paid	1	8,400							1	8,400
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	1	8,400							1	8,400
19. Unpaid Dec. 31, current year (16+17-18.6)		249								249
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18	1,461,803		(a)					18	1,461,803
21. Issued during year										
22. Other changes to in force (Net)	(1)	(52,259)							(1)	(52,259)
23. In force December 31 of current year	17	1,409,544		(a)					17	1,409,544

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$. , current year \$

ACCIDENT AND HEALTH INSURANCE

F	CCIDEINI AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	2,465	2,465			
24.1 Federal Employees Health Benefits Plan premium (b)		· 			
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	78	70			
	10	10			
25.5 All other (b)	70	70			
25.6 Totals (sum of Lines 25.1 to 25.5)	/8	/8			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2.543	2.543			

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons ...0 . insured under indemnity only products



DIRECT	BUSINESS	IN THE	STATE OF	Other Alien
D (E-O .	000		01711 - 01	Othion / mon

DURING THE YEAR 2018

	Group Code 0008	- 11	FE INSURANCE			= YEAR 2018 any Code 60186
INAIC	Gloup Code 0008	1	2	3	4	5
	DIRECT PREMIUMS	'	Credit Life (Group	3	7	3
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	341,916		2,474		344,390
2.	Annuity considerations			1,992		2,492
3.	Deposit-type contract funds		XXX		XXX	,
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	342,416		4,466		346,882
	DIRECT DIVIDENDS TO POLICYHOLDERS	,		, i		,
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	40,000				40,000
10.		·				, , , , , , , , , , , , , , , , , , ,
11.	Annuity benefits	5,377,359		431,028		
12.	Surrender values and withdrawals for life contracts	655,454				1, 173, 369
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	1,006				1,006
15.	Totals	6,073,819		948,944		7,022,763
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	1	40,000							1	40,000
Settled during current year:										
18.1 By payment in full	1	40,000							1	40,000
18.2 By payment on										,
compromised claims		40.000								40.000
									I	40,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		40,000							1	40,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	712	86,436,649		(a)	1	183,000				
21. Issued during year	6	750 , 139							6	750 , 139
22. Other changes to in force	(00)	(= (= 00=)				/ /			(22)	(0.10.00=)
(Net)	(20)	(717,697)				(125,000)			(20)	(842,697)
23. In force December 31 of current year	698	86.469.092		(a)	1	58.000			699	86.527.092

ACCIDENT AND HEALTH INSURANCE

F	CCIDEINI AIND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	8,499	8,218			
24.1 Federal Employees Health Benefits Plan premium (b)		· 			
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	535	705			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		705			
		0.000			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9 034	8 923	1	1	1

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______6.



DIRECT BUSINESS IN THE STATE OF Other Aliens

DURING THE YEAR 2018

LI	FE INSURANCE		NAIC Compa	ny Code 60186
1	2	3	4	5
Ordinary	and Individual)	Group	Industrial	Total
341,916		2,474		344,390
500		1,992		2,492
	xxx			
342,416		4,466		346,88
40,000				40,000
5,377,359		431,028		5,808,38
655,454				
1,006				1,000
6,073,819		948,944		7,022,760
Cradit Life				
	1 Ordinary	Ordinary Credit Life (Group and Individual) 341,916 500 XXX 342,416 40,000 5,377,359 655,454 1,006 6,073,819	1	1 Credit Life (Group and Individual) 341,916 2,474 2,500 11,992 XXX 342,416 4,466 40,000 4,000 4,000 4,000 4,000 5,377,359 4,31,028 6,55,454 5,17,915 5,17,915 5,17,915 5,17,915

			(Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	1	40,000							1	40,000
Settled during current year:										
18.1 By payment in full	1	40,000							1	40,000
18.2 By payment on										,
compromised claims		40.000								40.000
									I	40,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		40,000							1	40,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	712	86,436,649		(a)	1	183,000				
21. Issued during year	6	750 , 139							6	750 , 139
22. Other changes to in force	(00)	(= (= 00=)				/ /			(22)	(0.10.00=)
(Net)	(20)	(717,697)				(125,000)			(20)	(842,697)
23. In force December 31 of current year	698	86.469.092		(a)	1	58.000			699	86.527.092

ACCIDENT AND HEALTH INSURANCE

	•	ACCIDEINI AIND	IILALIII IIIOOI	IAITOL		
		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	8,499	8,218			
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
25.4	Other accident only	535	705			
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		705			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		8,923			



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2018

VAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.		388,411,561				411,049,943
2.	Annuity considerations	23,335,500		3,302,123		26,637,624
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	411,747,062		25,940,505		437,687,566
	DIRECT DIVIDENDS TO POLICYHOLDERS					
_ife ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
nnu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	,					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.		1 , 182 , 254				1, 182, 254
11.		665,571,715		320,254,947		985,826,662
12.		648,701,764		374 , 180 , 258		1,022,882,022
		1,456,413				1,456,413
15.		1,702,435,537		719,703,450		2,422,138,987
	DETAILS OF WRITE-INS					
1301.						
1302.	·					
303.	·					
398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Lifa				

			(Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.	_	No. of	_				
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	000	EO CO4 74E			45	1 041 045			000	EE COE 700
year	883	53,684,745			15	1,941,045				55,625,790
17. Incurred during current year	/,56/	387,830,016			80	24,563,746			/,64/	412,393,762
Settled during current year:										
18.1 By payment in full	7,599	386,706,291			81	25,268,246			7,680	411,974,537
18.2 By payment on										
compromised claims										
18.3 Totals paid	7,599	386,706,291			81	25,268,246			7,680	411,974,537
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	7,599	386,706,291			81	25,268,246			7,680	411,974,537
19. Unpaid Dec. 31, current										
year (16+17-18.6)	851	54,808,470			14	1,236,545			865	56,045,015
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	715,428	70,686,088,361		(a)	64	1,801,077,973			715,492	72,487,166,333
21. Issued during year	43,904								43,904	3,593,133,599
22. Other changes to in force										
(Net)	(56,651)	(5,208,062,300)				(172,441,575)			(56,651)	(5,380,503,874)
23. In force December 31 of					l					
current year	702,681	69,071,159,660		(a)	64	1,628,636,398			702,745	70,699,796,058

ACCIDENT AND HEALTH INSURANCE

,	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	17,645,121	17,595,124		22,610,546	13,783,263
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		701, 192		965,694	740,792
25.3 Non-renewable for stated reasons only (b)		, , , , , , , , , , , , , , , , , , ,			
25.4 Other accident only	600.034	596.919		335,774	
25.5 All other (b)	20,893	20,566		1,159	979
25.6 Totals (sum of Lines 25.1 to 25.5)	1,333,519	1,318,677		1,302,626	1,561,301
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)				23,913,172	

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

				\'	ed for Amounts of I						
		Indu	strial		inary	Credit Life (Grou	up and Individual)		Group		10
		1	2	3	4	5 Number of Individual	6	Numbe 7	er of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
-	In force end of prior year	Number of Folicies	Amount of insurance	2,056,550	383,364,498	Certificates	Amount of insurance	Policies 87	227.714	10,511,108	393,875,606
				43,904	3,593,134			01	221 ,1 14	10,511,100	3,593,134
2.	Issued during year			23,083	2,479,290				53,587	3,622,355	6,101,646
3.	Reinsurance assumed								55,567		
4.	Revived during year			1,249	312,927					1,035	313,962
5.	Increased during year (net)				0.005.054					0.000.004	40,000,740
6.	Subtotals, Lines 2 to 5			68,236	6,385,351				53,642	3,623,391	10,008,742
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			2, 124, 786	389,749,848			87	281,356	14 , 134 , 499	403,884,347
	Deductions during year:										
10.	Death			12,959	909,708			XXX	2,592	35,950	945,658
11.	Maturity			512	3,630			XXX			3,630
12.	Disability							XXX			
13.	Expiry			1,074	68,480				133	2,581	71,061
14.	Surrender			43,146	6,562,030				1,942	122,315	6,684,345
15.	Lapse			103,752	19,233,651				49,290	3,378,056	22,611,707
16.	Conversion			1,525	268,665			XXX	XXX	XXX	268,665
17.	Decreased (net)			211	1,091,191				1,714	138,581	1,229,772
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			163,179	28, 137, 355				55,671	3,677,483	31,814,838
21.	In force end of year (Line 9 minus Line 20)			1,961,607	361,612,493			87	225,685	10,457,016	372,069,509
22.	Reinsurance ceded end of year	XXX		XXX	241, 183, 091	XXX		XXX	XXX	1,565,817	242,748,908
23.	Line 21 minus Line 22	XXX		XXX	120,429,402	XXX	(a)	XXX	XXX	8,891,199	129,320,601
	DETAILS OF WRITE-INS				, -,		(/			, , , , , ,	- , - ,
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow										
0000.	page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8										
	above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										
	above)					1				l .	

(a) Group \$; Individual \$

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordinary		
		1	2	3	4	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
24.	Additions by dividends	XXX		XXX	423	
25.	Other paid-up insurance			59,034	1,374,558	
26.	Debit ordinary insurance	XXX	XXX			

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)		End of Year in Line 21)	
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing			10,042	561,651	
28.	Term policies - other		2,267,388	906,221	216,932,886	
29.	Other term insurance - decreasing			XXX	4,774	
30.	Other term insurance	XXX	3,474	XXX	30,063,827	
31.	Totals (Lines 27 to 30)	27,400	2,270,862	916,263	247,563,137	
	Reconciliation to Lines 2 and 21:	,	, ,	,	, ,	
32.	Term additions	XXX		XXX		
33.	Totals, extended term insurance	XXX	XXX	15,253	165,046	
34.	Totals, whole life and endowment		1,322,272	1,030,091	113,884,310	
35.	Totals (Lines 31 to 34)	43.904	3.593.134	1.961.607	361,612,493	

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued Du (Included		In Force End of Year (Included in Line 21)		
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating	
36	Industrial	Non-Farticipating				
37.	Ordinary	3,593,134		361,581,999		
38.	Credit Life (Group and Individual)					
39.	Group			10,457,016		
40.	Totals (Lines 36 to 39)	3,593,134		372,039,015	30,495	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL IN CHIMATION ON CHEDIT LILE AND GROOT INCOMANCE									
		Cred	it Life	Gro	oup					
		1	2	3	4					
		Number of Individual								
		Policies and Group								
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance					
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX						
42.	Number in force end of year if the number under shared groups is counted									
	on a pro-rata basis		XXX	6,469	XXX					
43.	Federal Employees' Group Life Insurance included in Line 21									
44.	Servicemen's Group Life Insurance included in Line 21									
45.	Group Permanent Insurance included in Line 21			135	615					

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end	of year under ordinary policies	4,534,808

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

- State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
 Commuted value as of issue for business and as of last anniversary for inforce.
 - 47.2 Commuted value as of issue for business and as of year end for inforce.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary			Credit	Group		
		1	2	3	4	5	6	7	8	
								Number of		
		Number of		Number of		Number of		Certifi-	Amount of Ins	
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance	
48.	Waiver of Premium			158,979	20, 190, 839			19,440	1,010,496	
	Disability Income			1,758	120,868					
50.	Extended Benefits			XXX	XXX					
51.	Other									
52.	Total		(a)	160,737	(a) 20,311,707		(a)	19,440	(a) 1,010,496	

 $[\]hbox{(a) See the Annual Audited Financial Reports section of the annual statement instructions}\\$

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

	SUPPLEMENTARY CONTRACTS									
		Ordi	nary	Gr	oup					
		1	2	3	4					
		Involving Life	Not Involving Life	Involving Life	Not Involving Life					
		Contingencies	Contingencies	Contingencies	Contingencies					
1.	In force end of prior year	34	1,782							
2.	Issued during year		263							
3.	Reinsurance assumed									
4.	Increased during year (net)									
5.	Total (Lines 1 to 4)	34	2,045							
	Deductions during year:									
6.	Decreased (net)	4	392							
7.	Reinsurance ceded									
8.	Totals (Lines 6 and 7)	4	392							
9.	In force end of year	30	1,653							
10.	Amount on deposit		(a)111,378,687		(a)					
11.	Income now payable		1,366							
12.	Amount of income payable	(a) 139,845	(a) 708,959	(a)	(a)					

ANNUITIES

		INNUITIES					
		Ordinary Group					
		1	2	3	4		
		Immediate	Deferred	Contracts	Certificates		
1.	In force end of prior year	50,639	112, 184	531	93 , 138		
2.	Issued during year	423			142		
3.	Reinsurance assumed						
4.	Increased during year (net)						
5.	Totals (Lines 1 to 4)	51,062	112, 184	531	93,280		
	Deductions during year:						
6.	Decreased (net)	3,655	11,679		8,126		
7.	Reinsurance ceded	1					
8.	Totals (Lines 6 and 7)		11,679		8,126		
9.	In force end of year	47,407	100,505	531	85 , 154		
	Income now payable:						
10.	Amount of income payable	(a) 754,761,610	XXX	XXX	(a) 160,246,573		
	Deferred fully paid:						
11.	Account balance	XXX	(a) 5,100,409,629	XXX	(a) 2,897,381,044		
	Deferred not fully paid:						
12.	Account balance	XXX	(a) 51,425	XXX	(a)		

ACCIDENT AND HEALTH INSURANCE

		Group Credit					her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	229,548	45,270,059			92,682	53,021,045
2.	Issued during year						
3.	Reinsurance assumed	29,616	4,447,816			14,926	(3,011,929)
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	259,164	XXX		XXX	107,608	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	21,987	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	. 35,876	XXX		XXX	21,987	XXX
10.	In force end of year	223,288	(a) 49,717,875		(a)	85,621	(a) 50,009,116

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,835	1,232
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	. 1,835	1,232
	Deductions During Year:		
6.	Decreased (net)	132	59
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	132	59
9.	In force end of year	1,703	1,173
10.	Amount of account balance	(a) 183,756,394	(a) 2,063,708

⁽a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(268,729,688)
2.	Current year's realized pre-tax capital gains/(losses) of \$(33,858,818) transferred into the reserve net of taxes of \$(7,110,352)	(26,748,466)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(295,478,154)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	11,478,708
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(306,956,862)

AMORTIZATION

	-	1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2018	16,906,847	(5,428,139)		11,478,708
2.	2019	10,767,910	(6,790,135)		3,977,775
3.	2020	4,223,405	(5,405,016)		(1,181,611)
4.	2021	(2,615,490)	(4, 172, 886)		(6,788,376)
5.	2022	(8,118,931)	(2,911,579)		(11,030,510)
6.	2023	(12,142,270)	(1,603,893)		(13,746,163)
7.	2024	(14,932,589)	(822,958)		(15,755,548)
8.	2025	(16,684,899)	(627, 126)		(17,312,025)
9.	2026	(18,899,527)	(421,922)		(19,321,449)
10.	2027	(20,812,128)	(202,832)		(21,014,960)
11.	2028	(22,685,820)	25,535		(22,660,285)
12.	2029	(24,008,834)	151,756		(23,857,079)
13.	2030	(24,275,720)	163,337		(24,112,383)
14.	2031	(24,209,987)	182,681		(24,027,306)
15.	2032	(24,421,487)	199,207		(24,222,280)
16.	2033	(24,382,246)	221,463		(24, 160, 784)
17.	2034	(22,850,942)	208,364		(22,642,578)
18.	2035	(18,662,483)	167,805		(18,494,678)
19.	2036	(13,447,558)	124,321		(13,323,237)
20.	2037	(7,945,828)	77,708		(7,868,120)
21.	2038	(2,783,504)	34,014		(2,749,490)
22.	2039		9,398		774,874
23.	2040	1,357,509	9,899		1,367,408
24.	2041		10,204		693,890
25.	2042	414,165	10,936		425, 102
26.	2043	236,394	11,235		247,629
27.	2044	66,002	10,631		76,633
28.	2045	(106,038)	8,461		(97,577)
29.	2046	(138,049)			(131,974)
30.	2047	(26,750)	3,688		(23,062)
31.	2048 and Later		1,302		1,302
32.	Total (Lines 1 to 31)	(268,729,688)	(26,748,466)		(295,478,154)

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

ASSET VALUATION RESERVE

		Default Component		Equity Component			
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	249,877,256	30,053,841	279,931,097	177,616,267	469,872,082	647,488,349	927,419,446
Realized capital gains/(losses) net of taxes - General Account	(9,342,639)		(9,342,639)	1,340,967	(9,927,704)	(8,586,737)	(17,929,376)
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account	12,297,136		12,297,136	(81,001,776)	10,100,528	(70,901,248)	(58,604,112)
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	56,970,920	7,188,760	64,159,681		2,567,600	2,567,600	66,727,281
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	309,802,673	37,242,601	347,045,274	97,955,459	472,612,506	570,567,965	917,613,239
9. Maximum reserve	240,318,689	31,843,560	272, 162, 249	141,010,725	493,525,661	634,536,386	906,698,635
10. Reserve objective	166,603,354	24,512,604	191, 115, 958	141,010,725	490,553,813	631,564,539	822,680,497
11. 20% of (Line 10 - Line 8)	(28,639,864)	(2,546,000)	(31, 185, 863)	8,611,053	3,588,261	12,199,315	(18,986,548)
12. Balance before transfers (Lines 8 + 11)	281, 162,809	34,696,602	315,859,411	106,566,512	476,200,768	582,767,280	898,626,690
13. Transfers							
14. Voluntary contribution				34,400,000	17,300,000	51,700,000	51,700,000
15. Adjustment down to maximum/up to zero	(40,844,120)	(2,853,042)	(43,697,162)				(43,697,162)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	240,318,689	31,843,560	272,162,249	140,966,512	493,500,768	634,467,280	906,629,528

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

		<u> </u>	_			OWN ONE						
			1	2	3	4		Contribution	Reserv	re Objective		m Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve				_		
Num-	Desig-	D	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	424, 181,848	XXX	XXX	424,181,848	0.000		0.0000		0.0000	
2.	1	Highest Quality	7, 144, 748, 493	XXX	XXX	7,144,748,493	0.0004	2,857,899	0.0023	16,432,922	0.0030	21,434,245
3.	2	High Quality	6,488,129,132	XXX	XXX	6,488,129,132	0.0019	12,327,445	0.0058	37,631,149	0.0090	58,393,162
4.	3	Medium Quality	1,802,513,804	XXX	XXX	1,802,513,804	0.0093	16,763,378	0.0230	41,457,817	0.0340	61,285,469
5.	4	Low Quality	883,966,316	XXX	XXX	883,966,316	0.0213	18,828,483	0.0530	46,850,215	0.0750	66,297,474
6.	5	Lower Quality	122,053,865	XXX	XXX	122,053,865	0.0432	5,272,727	0.1100	13,425,925	0.1700	20,749,157
7.	6	In or Near Default	40,330,225	XXX	XXX	40,330,225	0.000		0.2000	8,066,045	0.2000	8,066,045
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	16,905,923,684	XXX	XXX	16,905,923,684	XXX	56,049,933	XXX	163,864,073	XXX	236,225,553
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.004		0.0023		0.0030	
11.	2	High Quality	7,218,787	XXX	XXX	7,218,787	0.0019	13,716	0.0058	41.869	0.0090	64,969
12.	3	Medium Quality	12,012,346	XXX	XXX	12,012,346	0.0093	111,715	0.0230	276,284	0.0340	408,420
13.	4	Low Quality	518,453	XXX	XXX	518,453	0.0213	11,043	0.0530	27,478	0.0750	38,884
14.	5	Lower Quality	10,469,250	XXX	XXX	10.469.250	0.0432	452,272	0.1100	1,151,618	0.1700	1,779,773
15.	6	In or Near Default	,,	XXX	XXX		0.0000		0.2000		0.2000	,,
16.	Ü	Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	30,218,836	XXX	XXX	30,218,836	XXX	588,745	XXX	1,497,248	XXX	2,292,045
		SHORT - TERM BONDS	00,210,000	XXX	XXX	00,210,000	XXX	000,140	XXX	1,401,240	XXX	2,202,040
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	4	Highest Quality		XXX	XXX	84.086.418	0.0004	33.635	0.0023	193.399	0.0030	252.259
20.	2	High Quality	48,167,262	XXX	XXX	48, 167, 262	0.0019	91,518	0.0058	279.370	0.0090	433,505
21.	3	Medium Quality	847.419	XXX	XXX	847.419	0.0093	7.881	0.0230	19.491	0.0340	28.812
	3	Low Quality	047,413	XXX	XXX		0.0213		0.0530		0.0750	20,012
22. 23.	4	•		XXX	XXX		0.0432		0.1100		0.1700	
23. 24.	5	Lower Quality		XXX	XXX		0.0000		0.2000		0.2000	
	ь		133.101.099			100 101 000		133.033		492.260		714 577
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	133, 101,099	XXX	XXX	133, 101, 099	XXX	133,033	XXX	492,200	XXX	714,577
		DERIVATIVE INSTRUMENTS	10, 400, 540	1007	1004	10, 400, 540	0.0004	7 070	0.0000	40,000	0.0000	FF 000
26.		Exchange Traded	18,429,540	XXX	XXX	18,429,540	0.0004	7,372	0.0023	42,388	0.0030	55,289
27.	1	Highest Quality	903,353	XXX	XXX	903,353	0.0004	361	0.0023	2,078	0.0030	2,710
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX	ļ ļ-	0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	19,332,893	XXX	XXX	19,332,893	XXX	7,733	XXX	44,466	XXX	57,999
34.		Total (Lines 9 + 17 + 25 + 33)	17,088,576,512	XXX	XXX	17,088,576,512	XXX	56,779,444	XXX	165,898,047	XXX	239,290,174

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS **DEFAULT COMPONENT**

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

			,			OWN CIVELY		-4-11	D	Objective	Mandania	D
			1	2	3	4 Balance for	Basic Co	ntribution 6	Heserve	Objective 8	Maximur 9	n Reserve 10
Line	NAIC			Reclassify		AVR Reserve	5	ь	/	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS	, 0			(00:0: : : = : 0)		(00:0::::0)	. 5.5151	(50.51 1111)		(00:0: : :: 0)
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed	,		XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,783,719,315		XXX	1,783,719,315	0.0010	1,783,719	0.0050	8,918,597	0.0065	11,594,176
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,348,677,215		XXX	1,348,677,215	0.0035	4,720,370	0.0100	13,486,772	0.0130	17,532,804
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	91,300,467		XXX	91,300,467	0.0060	547,803	0.0175	1,597,758	0.0225	2,054,260
46.		Commercial Mortgages - All Other - CM4 - Low Medium										
		Quality			XXX	ļ	0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed	,		XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX	 	0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,223,696,997		XXX	3,223,696,997	XXX	7,051,892	XXX	24,003,127	XXX	31, 181, 240
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,223,696,997		XXX	3,223,696,997	XXX	7,051,892	XXX	24,003,127	XXX	31, 181, 240

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

					1	125 7.00		OIIEII				
			1	2	3	4		Contribution	Reserve	Objective		m Reserve
						Balance for	5	6	7	8	9	10
Line				Reclassify		AVR Reserve						
Num-			Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	953,618,217	XXX	XXX	953,618,217	0.000		0.1303 (a)	124,242,276	0.1303 (a)	124,242,276
2.		Unaffiliated - Private	104,802,809	XXX	XXX	104,802,809	0.000		0.1600	16,768,449	0.1600	16,768,449
3.		Federal Home Loan Bank		XXX	XXX		0.000		0.0050		0.0080	
4.		Affiliated - Life with AVR	644,474,101	XXX	XXX	644,474,101	0.000		0.000		0.000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations			***************************************		XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				-	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures					(D)		(b)		(U)	
13.		Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	1.702.895.127	7000	7000	1.702.895.127	XXX		XXX	141,010,725	XXX	141,010,725
17.		REAL ESTATE	1,702,000,127			1,702,000,127	***		^^^	141,010,720	^^^	141,010,720
18.							0.0000		0.0750		0.0750	
		Home Office Property (General Account only)	124,306,119		61,660,000	185,966,119	0.000		0.0750	13,947,459	0.0750	13,947,459
19.			124,300,119		000,000		0.0000		0.1100		0.1100	13,947,439
20.		Properties Acquired in Satisfaction of Debt	104 000 110		04 000 000	105 000 110				40.047.450		40.047.450
21.		Total Real Estate (Sum of Lines 18 through 20)	124,306,119		61,660,000	185,966,119	XXX		XXX	13,947,459	XXX	13,947,459
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality	ļ ļ	XXX	XXX	······	0.0019		0.0058		0.0090	
25.	3	Medium Quality	·	XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality	8,959,440	XXX	XXX	8,959,440	0.0432	387,048	0.1100	985,538	0.1700	1,523,105
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	8,959,440	XXX	XXX	8,959,440	XXX	387,048	XXX	985,538	XXX	1,523,105

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

				AIND OTH		DIED ASS						
			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximu	m Reserve
						Balance for	5	6	7	8	9	10
Line				Reclassify		AVR Reserve						_
Num-	Desig-	D 1.0	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS	44 705 050			44 705 050	0.0004	47.044	0.0000	400 007	0.0000	404.050
30.	1	Highest Quality	44,785,850	XXX	XXX	44,785,850	0.0004	17,914	0.0023	103,007	0.0030	134,358
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30	44,785,850	V 0/V/	\\\\\\	44,785,850	V 004	17,914	V00/	103,007	V 0/0/	134,358
-		through 36) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	44,760,600	XXX	XXX	44,760,600	XXX	17,914	XXX	103,007	XXX	134,338
		OF MORTGAGE LOANS										
		In Good Standing Affiliated:			2004		0.0010		0.0050		0.0005	
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010 0.0035		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX				0.0100 0.0175		0.0130 0.0225	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060 0.0105					
41.		Mortgages - CM4 - Low Medium Quality			XXX				0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.006 0.0030		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0006		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.003				0.0010	
40		Overdue, Not in Process Affiliated:			xxx		0.0420		0.0760		0.1200	
46. 47.		Farm Mortgages					0.0420		0.0760		0.0020	
					XXX		0.0025		0.0058		0.0090	
48. 49.		Residential Mortgages - All Other			XXXXXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0420		0.0760		0.1200	
50.					XXX							
E 4		In Process of Foreclosure Affiliated: Farm Mortgages			xxx		0.0000		0.1700		0.1700	
51. 52.		Residential Mortgages - Insured or Guaranteed			XXX		0.000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53. 54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - Ill Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		` ,			XXX							
		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing Primarily Serior			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue. Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	
04.	1	Frotal with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		λλλ		XXX	

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Co	ontribution	Reserv	e Objective	Maximu	m Reserve
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
Dei	Hation	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Lilicumbrances	Liteumbrances	(0013. 1 + 2 + 3)	i actor	(OOI3.4 X 3)	i actor	(OOI3. 4 X I)	i actor	(0013. 4 x 3)
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.	l l	Unaffiliated Private	2.404.483.640	XXX	XXX	2.404.483.640	0.0000		0.1600 (a)	384.717.382	0.1600 (a)	
67.		Affiliated Life with AVR		XXX	XXX	Σ, τοτ, του, στο	0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
00.		Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other	276,114,330	XXX	XXX	276, 114, 330	0.0000		0.1600	44,178,293	0.1600	44,178,293
70.		Total with Common Stock Characteristics (Sum of Lines 65	, ,			, ,				,		, ,
		through 69)	2,680,597,970	XXX	XXX	2,680,597,970	XXX		XXX	428,895,675	XXX	428,895,675
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	420,430,076			420,430,076	0.0000		0.0750	31,532,256	0.0750	31,532,256
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	420,430,076			420,430,076	XXX		XXX	31,532,256	XXX	31,532,256
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.003		0.006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	343,275,902			343,275,902	0.0063	2,162,638	0.0120	4,119,311	0.0190	6,522,242
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	343,275,902			343,275,902	XXX	2,162,638	XXX	4,119,311	XXX	6,522,242
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	84,388,975	XXX		84,388,975	0.0000		0 . 1300	10,970,567	0.1300	10,970,567
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	84,388,975	XXX		84,388,975	XXX		XXX	10,970,567	XXX	10,970,567
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	3,582,438,213			3,582,438,213	XXX	2,567,600	XXX	476,606,354	XXX	479,578,202

⁽a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

⁽b) Determined using the same factors and breakdowns used for directly owned real estate.

⁽c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCUL ATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
RSAT Number	туре	CUSIP	CALL OPTION on EQUITY JUN19 SPX C @ 2475.000000, effective 06/19/2018,	Other Description of Asset	value of Asset	Basic Contribution	Reserve Objective	waximum Reserve
78482#AC3R			attached to Cash Security-TREASURY NOTE	1	5.650.069	2.260	12.995	16.950
0+02#/100			CALL OPTION on EQUITY JUN19 SPX C @ 2750.000000, effective 06/19/2018,	I	,0,000,000	2,200		
78482#AB5			attached to Cash Security-TREASURY NOTE	1	5,300,357	2.120	12, 191	15,901
			CDS SINGLE SWAP CDS (OLN), effective 06/28/2017, attached to Cash		, , , , , , , , , , , , , , , , , , , ,	,	,	,
680665B#2 R			Security-OLIN CORP	3	491,028	4,567	11,294	16,695
			CALL OPTION on EQUITY SEP19 SPX C @ 2900.000000, effective 09/20/2018,					
78482#AD1 R	L		attached to Cash Security-TREASURY NOTE	1Z	2,816,306	1, 127	6,478	8,449
70400#450			CALL OPTION on EQUITY SEP19 SPX C @ 2600.000000, effective 09/20/2018,	47	0 000 000	4 000	0.054	0.00
78482#AE9 R	L		attached to Cash Security-TREASURY NOTE	12	3,022,299	1,209	6,951	9,067
78482#AF6	,		CALL OPTION on EQUITY SEP19 SPX C @ 2600.000000, effective 09/26/2018, attached to Cash Security-NESTLE HOLDINGS INC.	17	8,946,980	3,579	20,578	26,841
78482#AF0			CALL OPTION on EQUITY SEP19 SPX C @ 2900.000000, effective 09/26/2018,	12		3,3/9	20,378	∠0,84
78482#AJ8 R			attached to Cash Security-NESTLE HOLDINGS INC.	17	2,162,437	865	4.974	6,487
70 IOLIMOO			SWAP 31-Jan-2019 Pay USD Float US1MLIB +0.33 Rcv USD Float MSIMI US + 0.	16			1,071	, 10/
PENDING R			effective 10/29/2018, attached to Cash Security-TREASURY NOTE	1Z	5,317,013	2.127	12.229	15,951
			SWAP 31-Jan-2019 Pay USD Float US1MLIB +0.33 Rcv USD Float MSIMI US + 0,		, ,	,	,	, , ,
PENDING R	L		effective 10/29/2018, attached to Cash Security-TREASURY NOTE	1Z	5,236,353	2,095	12,044	15,709
			SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IB0XXUSLHY + 0,					
PENDING R	L		effective 11/07/2018, attached to Cash Security-TREASURY NOTE	1Z	1,593,906	638	3,666	4,782
			SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0,	_				
PENDINGR			effective 11/07/2018, attached to Cash Security-TREASURY NOTE	1Z	1,593,906	638	3,666	4,782
PEND I NG			SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0,	47	1.992.383	797	4.582	F 077
PENDING R			effective 11/08/2018, attached to Cash Security-TREASURY NOTE	12	1,992,383	197	4,582	5,977
PENDING R	,		effective 11/08/2018, attached to Cash Security-TREASURY NOTE	17	1,992,383	797	4.582	5,977
renulinan			FUTURE US 10YR NOTE MAR 19, effective 11/28/2018, attached to Cash	12	1,332,303	131	4,302	
PENDING R			Security-TREASURY NOTE	17	159.893	64	368	480
. 2.0			FUTURE US 10YR NOTE MAR 19. effective 11/28/2018. attached to Cash					
PENDINGR			Security-TREASURY NOTE	1Z	169,481	68	390	508
			CALL OPTION on EQUITY DEC19 SPX C @ 2375.000000, effective 12/13/2018,		•			
PENDINGR			attached to Cash Security-TREASURY NOTE	17	5,433,984	2, 174	12,498	16,302
			CALL OPTION on EQUITY DEC19 SPX C @ 2650.000000, effective 12/13/2018,					
PENDING R			attached to Cash Security-TREASURY NOTE	1Z	8,228,402	3,291	18,925	24,685
78482#AC3 C	N	912828-4T-4	TREASURY NOTE	1	4,976,869			
78482#AB5 C	N	912828-4L-1	TREASURY NOTE	1	4,981,757			
680665B#2 C	" 	680665-AJ-5 680665-AK-2	OLIN CORP	3FE	250,000 251,717			
	N N	912828-4T-4	TREASURY NOTE	1	2.639.906			
78482#AE9 C	··	912828-4L-1	TREASURY NOTE	1	2,642,499			
78482#AF6 C	N	641062-AE-4	NESTLE HOLDINGS INC.	1FE	7,825,130			
78482#AJ8 C	N	641062-AE-4	NESTLE HOLDINGS INC.	1FE	2,028,737			
PENDING C	N	912828-4X-5	TREASURY NOTE	1	319,050			
PENDINGC	N	912828-Y4-6	TREASURY NOTE	1	4,997,963			
PENDINGC	N	742651-DJ-8	PRIVATE EXPORT FUNDING	1	5,223,935			
PENDINGC	N	912828-4X-5	TREASURY NOTE	1	12,418			
PENDINGC	N	912828-4W-7	TREASURY NOTE	1	1,593,906			
PENDINGC	N	912828-4W-7	TREASURY NOTE	1	1,593,906			
1 LIND III 0	N	912828-4W-7	TREASURY NOTE	1	1,992,383			
PENDING	N.	912828-4W-7 912828-4W-7	TREASURY NOTE TREASURY NOTE	1	1,992,383			
PENDINGC	N.	912828-4W-7 912828-4X-5	TREASURY NOTE	1	159,893 169,481			
PENDINGC	N.	912828-47-0	TREASURY NOTE	1	4,731,984			L
PENDINGC	N	912828-4Z-0	TREASURY NOTE	1	4,731,984			
0199999. Subtotal Def	ault Component O			1	116, 114, 851	28.413	148.411	195,543
0599999 - Total	auit Guilipulielit - U	the man wortgage	-		116, 114, 851	28,413	148.411	195,543

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	an claims for o	Jean ioss	es and an other cont	raci ciaims resisted	December 31 of curr 7	ent year 8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
		- Januari	Diodomity	7 0	Damig are rear	Curront rous	Trily Comprehensed of Freedom
		-					
		·					
		···					
		1			+		
							
					1		
						-	
		 					
		-		<u> </u>			
		-					
							100
399999 - Totals							XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

						Credit		OOIDL						Other Individual C	ontracts				
				Group Acc		Accident and								Non-Renewable					
		Tota		and Hea		(Group and In		Collectively Re		Non-Can		Guaranteed Re		Reasons (Other Accident	, ,	All Other	
		1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
-		Amount	%	Amount	%	Amount	% DT 1 - Λ	Amount NALYSIS OF U	%	Amount	% RATIONS	Amount	%	Amount	%	Amount	%	Amount	%
				1		ГА	111 1 7	INAL I SIS OF C	INDENN	THITING OF LI	IATIONS								1
1.	Premiums written	77,589,214	XXX	31, 176, 857	XXX		XXX		XXX	11,261	XXX	46,391,546	XXX	9,549	XXX		XXX		XXX
2.	Premiums earned	77,580,014	XXX	31,222,427	XXX		XXX		XXX	11,827	XXX	46,335,961	XXX	9,800	XXX		XXX		XXX
3.	Incurred claims	35,535,756	45.8	16,051,490	51.4					5,808	49.1	19,477,627	42.0	830	8.5				
4.	Cost containment expenses	103,611	0.1	36,070	0.1							67,541	0.1						
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	35,639,367	45.9	16,087,560	51.5					5,808	49.1	19,545,168	42.2	830	8.5				
6.	Increase in contract reserves	(2,899,011)	(3.7))(3, 199, 690)	(10.2)					(4,417)	(37.3)	305,372	0.7	(277)	(2.8)				
7.	Commissions (a)	17,549,131	22.6	8,213,817	26.3					599	5.1	9,357,818	20.2			(23, 104)			
8.	Other general insurance expenses	15,428,553	19.9	6,021,060	19.3					658	5.6	9,370,669	20.2	6,917	70.6	28,265		984	
9.	Taxes, licenses and fees	2,357,436	3.0	1, 131, 657	3.6					140	1.2	1,200,567	2.6	159	1.6	24,789		124	
10.	Total other expenses incurred	35,335,120	45.5	15,366,534	49.2					1,397	11.8	19,929,054	43.0	7,076	72.2	29,950		1, 108	
11.	Aggregate write-ins for deductions																		
12.	Gain from underwriting before dividends or refunds	9,504,538	12.3	2,968,022	9.5					9,038	76.4	6,556,366	14 . 1	2, 171	22.1	(29,950)		(1,108))
13.	Dividends or refunds																		
14.	Gain from underwriting after dividends or refunds	9,504,538	12.3	2,968,022	9.5					9,038	76.4	6,556,366	14.1	2, 171	22.1	(29,950)		(1, 108))
	DETAILS OF WRITE-INS																		
1101.																			
1102.																			
1103.					 				ļ										
1198.	Summary of remaining write-ins for Line 11 from overflow page																		
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes \$ reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

		2	2	4	\		ther Individual Contracts	`	
	'	2	Credit	4	-			0	
			Accident and Health		5	6	/	8	9
		Craum Assidant		Collectively		0	Non-Renewable	O41 A:-14	
	Total	Group Accident and Health	(Group and Individual)	Renewable	Non-Cancelable	Guaranteed Renewable	for Stated	Other Accident	All Other
	Total		/		Non-Gancelable	Renewable	Reasons Only	Only	All Other
		PART 2.	- RESERVES AND I	LIABILITIE5					T
A. Premium Reserves:									
Unearned premiums	862,453	497,791				363,904	925		
Advance premiums	1, 182, 662	276,263				906,022	204		
Reserve for rate credits									
Total premium reserves, current year	2,045,115	774,054				1,269,926	1 , 129		
5. Total premium reserves, prior year	2,035,914	819,623				1,214,341	1,380		
Increase in total premium reserves	9,200	(45,569)			(565)	55,586	(251)		
B. Contract Reserves:									
Additional reserves (a)	68,207,965	43, 109, 290			5,759	25,092,032	883		
Reserve for future contingent benefits									
Total contract reserves, current year		43,109,290			5,759	25,092,032	883		
Total contract reserves, prior year	71,106,976	46,308,979			10 , 176	24,786,660	1,161		
Increase in contract reserves	(2,899,011)	(3, 199, 690)			(4,417)	305,372	(277)		
C. Claim Reserves and Liabilities:									
Total current year	35,442,715	26,734,350			60,077	8,644,911	3,377		
2. Total prior year	42,865,020	33,014,424			63,596	9,783,374	3,627		
3. Increase	(7,422,306)	(6,280,073)			(3,520)	(1, 138, 463)	(250)		

	PART	3 TEST OF PRIOR YEAR'S CLAIM F	RESERVES AND LIABILITIES			
Claims paid during the year:						
1.1 On claims incurred prior to current year	21,455,720	12,918,451	3,928	8,527,471	5,870	
1.2 On claims incurred during current year	21,502,341	9,413,112	5,400	12,088,620	(4,790)	
2. Claim reserves and liabilities, December 31, current year:						
2.1 On claims incurred prior to current year	16,559,452	14,968,559	262	1,573,009	17,622	
2.2 On claims incurred during current year	18,883,263	11,765,791	59,815	7,071,902	(14,245)	
3. Test:						
3.1 Lines 1.1 and 2.1	38,015,172	27,887,010	4,190	10,100,479	23,493	
3.2 Claim reserves and liabilities, December 31, prior year	42,865,020	33,014,424	63,596	9,783,374	3,627	
3.3 Line 3.1 minus Line 3.2	(4,849,848)	(5,127,413)	(59,407)	317, 106	19,866	

		PART 4 REINSUR	ANCE			
A. Reinsurance Assumed:						
1. Premiums written	76,022,899	29,642,539	11,505	46,359,306	9,549	
2. Premiums earned	75,965,797	29,638,398	12,071	46,305,529	9,800	
3. Incurred claims	31,616,011	12,163,934	8,124	19,443,122	830	
4. Commissions	17,856,407	8,497,977	626	9,357,804		
B. Reinsurance Ceded:						
Premiums written	17,165,684	15,885,319	244	668,221	591,477	20,423
2. Premiums earned	17,299,583	16,011,095	244	670,760		20,566
3. Incurred claims	11,424,818	9,895,706	2,316	706,287	819,530	979
4. Commissions	307,556	284,417	27		23,112	

(a) Includes \$ _____ premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	ct:				
1.	Incurred Claims	(28, 124)		15,372,688	15,344,564
2.	Beginning Claim Reserves and Liabilities	136,993		35,087,035	35,224,028
3.	Ending Claim Reserves and Liabilities	105,749		26,549,671	26,655,420
4.	Claims Paid	3,120		23,910,052	23,913,172
B. Assi	umed Reinsurance:				
5.	Incurred Claims	177,626		31,438,385	31,616,011
6.	Beginning Claim Reserves and Liabilities	168,661		14,233,347	14,402,007
7.	Ending Claim Reserves and Liabilities	157,935		13,411,358	13,569,294
8.	Claims Paid	188,352		32,260,373	32,448,724
C. Ced	ed Reinsurance:				
9.	Incurred Claims	(69,850)		11,494,668	11,424,818
10.	Beginning Claim Reserves and Liabilities	177,314		6,586,401	6,763,716
11.	Ending Claim Reserves and Liabilities	107,464		4,675,884	4,783,349
12.	Claims Paid			13,405,185	13,405,185
D. Net:					
13.	Incurred Claims	219,352		35,316,405	35,535,757
14.	Beginning Claim Reserves and Liabilities	128,339		42,733,980	42,862,319
15.	Ending Claim Reserves and Liabilities	156,220		35,285,145	35,441,365
16.	Claims Paid	191,472		42,765,240	42,956,712
E. Net	Incurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses	219,352		35,420,017	35,639,369
18.	Beginning Reserves and Liabilities	128,339		42,733,980	42,862,319
19.	Ending Reserves and Liabilities	156,220		35,285,145	35,441,365
20.	Paid Claims and Cost Containment Expenses	191,472		42,868,851	43,060,323

SCHEDULE S - PART 1 - SECTION 1

		Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other	Liabilities Wit	thout Life or [Disability Cor	tingencies, and Relate	ed Benefits Listed by	Reinsured Compa	any as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
70866	42-0930962	01/01/2017	Allstate Assurance Company	IL	0/I	XXXL_	42,034,374,266	222,697,130	91,246,282	7, 166, 491		
70874	36-2608394	12/31/2001	Allstate Life Insurance Company of New York	NY	0TH/I	OA			3,409,773			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	AXXX	232,948,982	1,393,173	1,489,472			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	OL.	14,675,349	104,851	98,219	912		
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	XXXL0	261,513,635	380,403	373,800	ļ ļ.		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	1\002	FA	ļ ļ.	26,533,441	212,461	ļ		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	1\00	0L	123, 196	70,783	5,356	10,000		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	0/1	FA	-	16,035,497		13,662		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL		0L	2,284,558	230,065	22, 129			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	0/I	OL	1,064,083,445	130,265,766	9,344,958	2,093,822		
60534	59-0781901	07/01/2010	American Heritage Life Insurance Company	FL	CO/I	OL	36,569,142	2,083,177	334,919			
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/G	OL.	7,600,255,494		17,940,355	4,663,628		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/I	0L	8,547,240,157		39, 118, 394	14,377,297		
	General Accou						59,794,068,223	399,794,286	163,596,118	28,325,812		
	Total General A						59,794,068,223	399,794,286	163,596,118	28,325,812		
	Total General <i>F</i>											
	Total General A						59,794,068,223	399,794,286	163,596,118	28,325,812		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT		OA		6,418,942		5,692		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	0/1	OA		394,036				
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	00/G	VA		3,845,650	21,500			
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	0/I	VA		170, 198	17,871			
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	00/G	FA		13,770,194				
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	00/I	FA	-	43,027		·		
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	. MI	CO/G	FA	- 	1,808,572		·		
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	. MI	20/1	FA	-	120,075,054	399,603	·		
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	. MI	0/1	OA		5,820,974		·		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	. MI		OL	609,375	386,854	5,636	l		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	00/1	OL	475,826,897	105,606,552	4,824,438	1,716,612		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	OA	·	26,014,488		70,830		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	VA	 	1,838,606		·		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	0/1	OA	 	529,608,029	722,051	101,077		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NF	CO/I	VA		76,459,624 52,924,952	3.636.606	101,077		
65595	47-0221457	12/31/1986	Lincoln Benefit Life CompanyLincoln Benefit Life Company	NE		OL	26,247,869	3,798,824		·		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE		XXXL	20,247,869	1,016,017	287 , 174	l		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/d	AXXX	57,989,134,963	2,809,031,574	412.878.800	21.343.174		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company Lincoln Benefit Life Company	NE		OL	5,660,405,116	2,809,031,574	24,356,682	10,720,362		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE		XXXL	161,836,151,614	2,426,593,552	309,736,209	23,446,829		
65676	35-0472300	12/31/1980	Lincoln National Life Insurance	IN.	CO/I			2,374,873		20, 440,023		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN	00/1	VA		6,118,053	4.048			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE NE		FA	<u> </u>	16,696,553	139.989			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE		IA		51,484				
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE		IA		1,484,823	20.900			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE		OA		14,303				
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	OA		5,086,867		12, 124		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/G	OL.	76,681,771	4,002,493	79,542			
69310	87-0198108		Surety Life Insurance Company	NE	CO/I	OL	3,960,355,549	314,170,616	31,976,919	4,549,072		
0899999.	General Accou						230,784,953,299	6,739,127,848	789,239,923	61,965,771		
	Total General A						230,784,953,299	6,739,127,848	789.239.923	61.965.771		
	Total General <i>F</i>						290,579,021,523	7, 138, 922, 134	952,836,041	90,291,583		
	Total Separate		S Affiliates				200,070,021,020	., 100,022, 101	00E,000,041	00,201,000		
			on-U.S. Affiliates				+			+		
	Total Separate						+					
81213		01/02/2001	American Maturity Life Insurance Company	CT	MCO/G.	VA	+		16.353		10,707,331	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company American Maturity Life Insurance Company	CT	MCO/I	VAVA					10,707,331	
65595	47-0221457	01/02/2001	Lincoln Benefit Life Company	NE.	MCO/G	VAVA	-				23,880,289	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NF	MCO/I	VA			2,345,784		422,043,659	
	17 022 1431	01/01/1004		TILL	JWOU/ I	VM			∠,∪4∪,704		422,043,039	

SCHEDULE S - PART 1 - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G	OL.	362,760,411		1,799,674		21,323,810	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I	OL	10,427,931,247		57,438,209		475,767,585	
1999999. S	eparate Accou	nts - U.S. Nor	-Affiliates				10,790,691,658		61,699,885		953,914,588	
2199999. To	otal Separate	Accounts - No	n-Affiliates				10,790,691,658		61,699,885		953,914,588	
2299999. To	otal Separate	Accounts					10,790,691,658		61,699,885		953,914,588	
2399999. To	otal U.S. (Sum	of 0399999, 0	0899999, 1499999 and 1999999)				301,369,713,181	7, 138, 922, 134	1,014,535,926	90,291,583	953,914,588	
2499999. To	otal Non-U.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)									
9999999 - T	otals						301,369,713,181	7, 138, 922, 134	1,014,535,926	90,291,583	953,914,588	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
70874	36-2608394		Allstate Life Insurance Company of New York	NY	QA/I	OH	17,380	2, 161	5,744	15,225		
60534	59-0781901		American Heritage Life Insurance Company	FL	QA/G	STD1	29,640,227	31,264	2,484,552			
60534			American Heritage Life Insurance Company	FL	QA/I	STD1	46,041,348	311,281	25,234,047	6,404,045		
0299999. U	J.S. Affiliates -	Other					75,698,955	344,706	27,724,343	10,412,603		
0399999. T	otal - U.S. Aff	iliates					75,698,955	344,706	27,724,343	10,412,603		
0699999. T	otal - Non-U.S	S. Affiliates										
	otal - Affiliates						75,698,955	344,706	27,724,343	10,412,603		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	QA/I	OH	218,240	38,237	816,373	81,802		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	QA/G	OH	8,826					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	QA/I	OH	41,182					
0899999. U	J.S. Non-Affilia	ates					268,248	38,237	816,373	81,802		
1099999. T	otal - Non-Aff	iliates					268,248	38,237	816,373	81,802		
1199999. T	otal U.S. (Sur	n of 0399999 a	and 0899999)				75,967,203	382,943	28,540,717	10,494,404		
1299999. T	otal Non-U.S.	(Sum of 0699	999 and 0999999)									
										L		
										1		
	·											
9999999 - 7	Totals						75,967,203	382,943	28,540,717	10,494,404		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	verable on Paid and Unpaid Losses Listed by Reinsuri	5	6	7
NAIC			7		0	,
Company	ID November	Effective	Name of Commonwe	Domiciliary	Daid Lassas	Hamaid Lagran
Code 10773	Number 20-2114557	Date 07/01/2005	Name of Company ALIC Reinsurance Company	Jurisdiction SC	Paid Losses	Unpaid Losses 28,529,530
	Life and Annuit			00		28,529,530
70866	42-0930962		Allstate Assurance Company	IL		5,960,502
	Life and Annuit					5,960,502
	Total Life and A					34,490,031
	Total Life and A Total Life and A					34,490,031
60518		01/01/2004	Res American Health and Life Insurance Co	TX		34,490,031
60895	35-0145825	10/05/2001	American United Life	IN		308,000
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI		141,263
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS		
68276 86258		01/15/2001	Employers Reassurance Corporation			113,000
86258 93610	13-2572994	12/01/2000	General Re Life Corporation	l		343,953
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN L		7,345
65676		05/01/1995	Lincoln National Life Insurance	IN		102,000
65676		03/01/1999	Lincoln National Life Insurance			614,000
65676	35-0472300	01/01/2000	Lincoln National Life Insurance			27,500
66346 66346	58-0828824	05/01/1998	Munich American Reassurance			100,000 735,500
66346	58-0828824	01/01/2000	Munich American Reassurance			841,000
66346	58-0828824	01/17/2005	Munich American Reassurance	GA		378,315
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	1,250	·
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO		351,500
93572 93572	43-1235868	10/01/1991 05/01/1997	RGA Reinsurance Company			507,345
93572	43-1235868	05/01/1997	RGA Reinsurance Company		, , , , , , , , , , , , , , , ,	100,000
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO		1,429,500
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO L		685,500
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO		1,793,452
93572 93572	43-1235868	01/15/2001	RGA Reinsurance Company			319,000 520,713
93572	43-1235868	04/16/2011	RGA Reinsurance Company			520,713
93572	43-1235868	01/15/1999	RGA Reinsurance Company			141.263
87017	62-1003368	02/15/2000	SCOR Global Life Reins Co of Delaware	NC		
97071		10/01/1991	SCOR Global Life USA Reinsurance Company	KS		3,672
97071		07/01/1994	SCOR Global Life USA Reinsurance Company	KS		
97071 97071	13-3126819 13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company			318,000
87572	23-2038295	05/01/1997	Scottish Re (U.S.) Inc	DE	108, 108	
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc	DE		544,000
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		586,420
68713	84-0499703	10/01/1991	Security Life of Denver			3,672
68713 68713	84-0499703	05/01/1995	Security Life of Denver			004 F00
68713		01/01/2000	Security Life of Denver	00.		291,500 707,200
68713		12/31/2002	Security Life of Denver			549.458
68713	84-0499703	12/01/1991	Security Life of Denver	CO	1,250	
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	MO		7,345
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.			40,000
82627 82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc		187, 116	
82627		03/01/1999	Swiss Re Life & Health America, Inc.		· ·	464,000
82627		01/01/2000	Swiss Re Life & Health America, Inc.		586, 127	473,000
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.		2,006,242	1,637,500
82627		05/01/2009			250,014	225,000
82627 82627		01/01/2015	Swiss Re Life & Health America, Inc.		1,296,893	46,924
70688		06/24/2013	Transamerica Financial Life Insurance		558, 176	476,500
70688		01/01/2000	Transamerica Financial Life Insurance		204, 100	458,499
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	1,818	(6,639
86231		10/01/1995	Transamerica Life Insurance Company		27 , 142	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA		4, 138
	Life and Annuit Total Life and A	•			13,590,685 13,590,685	17,968,59 17,968,59
	Total Life and A		Annates		13,590,685	52,458,62
	Total Accident		LS Affiliates		10,000,000	02,400,020
			Ion-U.S. Affiliates			
	Total Accident					
65676	35-0472300	01/01/1965	Lincoln National Life Insurance			1,71
87572			Scottish Re (U.S.) Inc	DE		2,740,000
82627			Swiss Re Life & Health America, Inc.		1,350	
41211	59-2174734		Triton Insurance Company	TX	4 000	1,897,662
	Accident and H Total Accident				1,350 1,350	4,639,378 4,639,378
	Total Accident		ion-Anniaces		1,350	4,639,378
			0899999, 1499999 and 1999999)		13,592,035	57,098,006
			999, 0999999, 1799999 and 2099999)		,302,000	2.,555,600
			ident and Health		13,592,035	57,098,006

SCHEDULE S - PART 3 - SECTION 1

	•	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life or Disabi							Year	
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		!
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
10773	20-2114557		ALIC Reinsurance Company	SC	00/I	OL		4,069						
10773	20-2114557		ALIC Reinsurance Company	SC	0/I	XXXL	167,988,081,326	1,986,227,196	1,812,147,582	342,303,933				712,865,230
0199999.			zed U.S. Affiliates - Captive				167,988,081,326	1,986,231,265	1,812,147,582	342,303,933				712,865,230
70866			Allstate Assurance Company	IL		OL	52,546,684	4,021,075	4,149,006	22, 129				
70866			Allstate Assurance Company	IL	0/I	OL	4,787,605,608	412,929,636	429,904,150	37,378,056				
			zed U.S. Affiliates - Other				4,840,152,292	416,950,711	434,053,156	37,400,185				
0399999.	Total General	Account - A	uthorized U.S. Affiliates				172,828,233,618	2,403,181,976	2,246,200,738	379,704,118				712,865,230
0699999.	Total General	Account - A	uthorized Non-U.S. Affiliates											
0799999.	Total General	Account - A	uthorized Affiliates				172,828,233,618	2,403,181,976	2,246,200,738	379,704,118				712,865,230
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT		OL	19,033,636	2,546,638	2,646,943	944, 179				
60518			American Health and Life Insurance Co	TX	CO/G	OL	493,373,210	34,086,050	36,542,952	9,279,379				
60518			American Health and Life Insurance Co	TX		DL	41, 144, 120	106,594	124,268	562,084				
60895	35-0145825		American United Life	IN	CO/G	AXXX	1,457,813	1,862	1,773	2, 187				
60895	35-0145825		American United Life	IN	CO/G	OL	155,000	720	657	254				
60895	35-0145825	.10/05/2001	American United Life	IN	CO/G.	XXXL	9,960,950	63,242	62,032	13,579				
60895	35-0145825	.10/05/2001	American United Life	IN	0/1	AXXX	77,501,851	159,854	174,773	138,469				
60895	35-0145825		American United Life	IN	00/1	OL	19,270,431	57,881	41,525	15,488				
60895	35-0145825	10/05/2001	American United Life	IN	00/I	XXXL	1,530,030,913	21,377,685	23,569,657	1,857,226				
62065	23-1628836		Colonial Penn Life Insurance Company	PA	CO/I	VA		432,321	435,957					
62065			Colonial Penn Life Insurance Company	PA	00/1	OL	534,877	270,425	264,358					
80659	38-0397420		Canada Life Assurance Company	MI	YRT/I	AXXX	13,339,008	69,564	67,729	53,775				
80659			Canada Life Assurance Company	MI	YRT/I	AXXX	38,497,586	216,074	191,754	148, 174				
80659 80659	38-0397420		Canada Life Assurance Company	MI	YRT/I	AXXX	22,325,118	51,154	48,557 6.104	38,570				
	38-0397420 38-0397420		Canada Life Assurance Company Canada Life Assurance Company	MI	YRT/I CO/I	AXXX	5,000,000 5,552,300	7,311		6,296 13,233				
80659 68276	48-1024691			KS.		AXXX	5,552,300	1,021 1,982	1,930	1,891				
68276	48-1024691		Employers Reassurance Corporation	KS		OL		187		135				
68276	48-1024691		Employers Reassurance Corporation	KS		XXXL	50,000 6,019,700	37.029	41,325	8,893				
68276	48-1024691		Employers Reassurance Corporation	KS		AXXX	34,138,538	82,194	110,445	115,335				
68276	48-1024691		Employers Reassurance Corporation	KS.		0L	4,576,521	18.006	13,967	11,473				
68276	48-1024691		Employers Reassurance Corporation	KS		XXXL	406,337,508	5.938.842	7,023,053	823.409				
68276			Employers Reassurance Corporation	KS	CO/I	AXXX	16,896,206	32.921	39,446	41.013				
68276			Employers Reassurance Corporation	KS		OL.	2,087,259	24,250	21,500	4, 137				
68276	48-1024691		Employers Reassurance Corporation	KS		XXXL	257,112,550	1,648,484	1,838,872	426,347				
68276			Employers Reassurance Corporation	KS	YRT/I	AXXX	1,279,688	6,878	6,242	5,333				
68276	48-1024691		Employers Reassurance Corporation	KS	YRT/I	XXXL0	10,871,191	35,271	32,207	35, 108				
68276	48-1024691		Employers Reassurance Corporation	KS	YRT/I	OL	1,208,637	7,590	7,142	3,612				
86258	13-2572994		General Re Life Corporation	CT		AXXX	502,500	142	132	256				
86258	13-2572994	.12/01/2000	General Re Life Corporation	CT	CO/G	OL	148,500	175	293	101				
86258	13-2572994		General Re Life Corporation	CT	CO/G	XXXL	5,298,750	21,053	20,751	3,857				
86258	13-2572994		General Re Life Corporation	CT	00/I	AXXX	5,016,456	18,690	19,488	31,900				
86258	13-2572994		General Re Life Corporation	CT	00/I	OL	4,327,699	9,045	8,278	20,026				
86258	13-2572994		General Re Life Corporation	CT	00/I	XXXL	152,586,553	821,218	791,529	93,262				
86258	13-2572994		General Re Life Corporation	CT	00/I	AXXX	4,010,310	5,358	5,087	5,336				
86258	13-2572994		General Re Life Corporation	CT	00/I	OL.	650,769	3,247	3,257	876				
86258	13-2572994		General Re Life Corporation	CT	00/I	XXXL	157,456,322	818,204	774,090	170,909				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	OL	1,036,470	33,043	37,874	12,950				
86258	13-2572994		General Re Life Corporation	Cf	YRT/I	AXXX	1,500,000	7,263	6,622	17,422				
86258	13-2572994	.03/01/1980	General Re Life Corporation	CI	YRT/I	OL	5,417,187	97,266	95,403	208,877				
86258	13-2572994		General Re Life Corporation	UI	YRT/I	XXXL0	50,000	547	493	1,309				
86258	13-2572994		General Re Life Corporation	UI	YRT/I	OL	6,015,216	43,886	51,659	40,479				
86258	13-2572994		General Re Life Corporation	UI	YRT/I	AXXX	27,590,811	109,294	102,670	95,040				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	OL	7,022,540	6,976	8,533	7,743				ļ'
86258 88340	13-2572994 59-2859797		General Re Life Corporation	CI	YRT/I YRT/I	AXXXAXXX	12,351,950	34,345 925	33,091	37,816 689				
88340			Hannover Life Reassurance Company of America	[FL	YRT/I	AXXX	3,960,113 1,823,715	925	630 692	1,865				
00340	L39-2039/9/	LU1/UZ/ZU1Z	Indiliover Life neassurance company of America	IFL	IIKI/ I	I	. L	406 L.	092 [L	L'

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia		Life or Disabil								
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
		1		Domi-		1		9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	. FL	YRT/I	OL	428,003	297	268	337				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	. FL	YRT/I	XXXL0	164,397,992	205,457	187,098	179,390				
93610	13-3072894	.06/23/1993	John Hancock Life & Health Insurance Company	MA	CO/I	0L	19,755,223	14,446,434	15,507,303					
65676	35-0472300	.05/01/1995	Lincoln National Life Insurance	. IN	CO/G	AXXX	147,000	1,644	1,489	4,209				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	. IN	CO/G.	0L	12,000	440	401	620				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G.	AXXX	1, 177, 135	2,394	2,258	7,672				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN		0L	122,568	671	616	1,550				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G.	XXXL	450,000	3,677	3,046	655				
65676	35-0472300	05/01/1978	Lincoln National Life Insurance	IN		0L	279,963		64,313	861				
65676	35-0472300	05/01/1989	Lincoln National Life Insurance	IN	C0/I	AXXX	231,361	991	906	2,345				
65676	35-0472300	.05/01/1989	Lincoln National Life Insurance	IN	CO/I	XXXL	150,000	2.684	2,866	458				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN		AXXX	4,510,000	7,913	6,629					
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	0L	3,750,000	37,772	62,050	37,168				***************************************
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN		AXXX	94,293,023	381,604	364,292	905,440				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance			OL	451,734,578	3,939,753	4, 193, 063	1,892,391			<u> </u>	
65676	35-0472300	.05/01/1995	Lincoln National Life Insurance	IN		XXXL	10,000	3, 939, 733	3,203	93				
65676	35-0472300	.03/01/1999	Lincoln National Life Insurance	IN			36,655,192	215,903	206,337	381,860				
65676	35-0472300	.03/01/1999	Lincoln National Life Insurance	IN			1,268,741,688	9,861,101	9,524,843	1,711,124				
65676	35-0472300		Lincoln National Life Insurance	. IN	00/1	XXXL		4,253	9,524,843	1,711,124				
							132,000							
65676	35-0472300	.01/01/2000	Lincoln National Life Insurance	. IN	00/1	AXXX	21,615,101	88,673	83,762	189,856				
65676	35-0472300	.01/01/2000	Lincoln National Life Insurance	. IN	0/1	OL	5,109,025	33,156	32,481	33,470				
65676	35-0472300	_01/01/2000	Lincoln National Life Insurance	. IN	0/I	XXXL	165,480,692	1,557,370	1,853,207	204 , 143				
65676	35-0472300	04/01/1977	Lincoln National Life Insurance	. IN	YRT/I	OL			539					
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	. IN	YRT/I	AXXX	1,282,757			23 , 162				
65676	35-0472300	.06/01/1983	Lincoln National Life Insurance	. IN	YRT/I	OL	22,031,492	283,674	268,723	566,020				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	. IN	YRT/I	XXXL0	100,000	489	445	1,026				
65676	35-0472300	.10/01/1985	Lincoln National Life Insurance	. IN	YRT/I	OL			8,735	(8,563)				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	. IN	YRT/I		768,366			17,932				
65676	35-0472300	_01/01/1987	Lincoln National Life Insurance	. IN	YRT/I	OL	1,600,000	21,874	24,651	43,365				
65676	35-0472300	_01/01/1987	Lincoln National Life Insurance	. IN	YRT/I	XXXL0	500,000	6,050	5,468	9,620				
65676	35-0472300	06/01/1988	Lincoln National Life Insurance	. IN	YRT/I	AXXX	125,000	75	68	948				
65676	35-0472300	06/15/1991	Lincoln National Life Insurance	. IN	YRT/I	OL	5,658,271	6, 190	5,649	33,327				
65676	35-0472300	.10/01/1991	Lincoln National Life Insurance	. IN	YRT/I	OL	8,567,429	56,982	55,464	85,949				
65676	35-0472300	.06/01/1996	Lincoln National Life Insurance	. IN	YRT/I	AXXX	50,001	157	143	2,252				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance	. IN	YRT/I	AXXX	62,500			665				
65676	35-0472300	05/01/1999	Lincoln National Life Insurance	. IN	YRT/I	0L		457	378	407				
65978	13-5581829	03/01/1982	Metropolitan Life Insurance Company	NY	CO/G	VA		146,886	155, 162					
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	NY	CO/G.	OL.		299,606	311,364					
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/G.	AXXX	3,904,730	4,495	4,154	5, 134				
66346		01/01/2000	Munich American Reassurance	GA		OL.	303,750	3,291	1,768	492				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA		XXXL	25.578.100	172,610	162.099	36.931				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA		AXXX	709,309	1,916	1,747	(60,473)				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA		XXXL	150.000	2.684	3,070	8				
66346		07/01/1994	Munich American Reassurance	GA		OL.	350, 110	2.847	3.981	1.118				
66346		05/01/1998	Munich American Reassurance	GA		AXXX	97.285.132	190,207	218, 205	430,686				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA		0L	634,780,669	5.544.567	5,947,926	2,571,270				***************************************
66346		05/01/1998	Munich American Reassurance	GA	CO/I	XXXL	31,256	520	5,947,920	1,858				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	AXXX	59,334,068	141.476	134,443	1,638				
66346	58-0828824	.03/01/1999	Munich American Reassurance	GA	CO/I	AXXX	1,511,508,749	11,432,696	11,242,294	2,285,225			<u> </u>	
66346		.03/01/1999		GA				256,901	11,242,294				<u> </u>	
			Munich American Reassurance	GA	0/1	XXXL	4,456,921							
66346	58-0828824	.01/01/2000	Munich American Reassurance	w. c	0/1	AXXX	305,778,475	612,770	590,428	611,034				
66346	58-0828824	.01/01/2000	Munich American Reassurance	GA	0/1	OL	41,240,065	207,773	169,573	60,842				
66346	58-0828824	.01/01/2000	Munich American Reassurance	GA	0/I	XXXL	4,466,852,012	56,845,466	61,945,356	6,406,840				
66346	58-0828824	.01/17/2005	Munich American Reassurance	GA	YRT/G	AXXX	174,336	373	359	245				
66346	58-0828824	_01/01/2000	Munich American Reassurance	GA	YRT/I	OL	1, 168, 236			14,592				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/I	AXXX	76,099,434	278,567	257,065	181,462			ļ	ļ

SCHEDULE S - PART 3 - SECTION 1

		Reins	urance Ceded Life Insurance, Annuities, Deposit Funds an	id Other Lia	abilities Without	Life or Disabili	ty Contingencies,			Reinsuring Compa	any as of Decem	nber 31, Current	t Year	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	. 01/17/2005 .	Munich American Reassurance	GA	YRT/I	01	32,897,533	59,454		51,545				1
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	OL.	335,750	441	403	551				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	XXXLO	52.464.913	91.462	87.917	85.922				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	CO/G	VA		680,491,592	660,576,920	704,812				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	CO/I	VA	***************************************	562,473,753	547,673,646	8, 133, 995				
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL.	2,710,000			38,111				
93572	43-1235868	. 05/01/1989	RGA Reinsurance Company	MO	CO/G.	AXXX	1,672,330	2,533	3.020	(1,346)				
93572	43-1235868	. 05/01/1989	RGA Reinsurance Company	MO	CO/G	0L	2.849.700	80.584	105.497	10.773				
93572	43-1235868	. 05/01/1989 .	RGA Reinsurance Company	MO	CO/G	XXXL	2,043,700		202	1				
93572	43-1235868	. 05/01/1997 .	RGA Reinsurance Company	MO	CO/G	AXXX	1,672,330	2,533	3,020	(1,346)				
93572	43-1235868	. 05/01/1997 .	RGA Reinsurance Company	IWO	CO/G	0L	2,849,700	34,781	105.497	10,773				
93572	43-1235868	. 05/01/1997 .	RGA Reinsurance Company	INIO	CO/G	XXXL	2,049,700	,4,701	202	10,773				
				INIO	CO/G	AXXX	1,928,460	0.710		0.765				
93572	43-1235868	. 01/01/2000 .	RGA Reinsurance Company	MO				2,710	2,532	2,765				
93572	43-1235868	_01/01/2000 _	RGA Reinsurance Company	MO		OL	148,750	2,118	952	246				}
93572	43-1235868	01/01/2000 .	RGA Reinsurance Company	MO		XXXL	12,285,700	88,688	84,286	18,837		 	 	}
93572	43-1235868	. 12/01/2000 .	RGA Reinsurance Company	MO		AXXX	3,617,570	4,849	4,594	5,206				·
93572	43-1235868	. 12/01/2000 .	RGA Reinsurance Company	MO	00/G	OL	420,000	1,344	1, 156	434				
93572	43-1235868	. 12/01/2000 .	RGA Reinsurance Company	MO		XXXL	25,745,100	143,239	142,035	32,484				
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO	00/I	AXXX	174,983,563	377,502	401,219	597,493				
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO	CO/I	OL	715,640,207	6,371,839	9,895,299	2,200,575				
93572	43-1235868	05/01/1989 _	RGA Reinsurance Company	MO	00/I	XXXL	2,828,756	51,110	64,858	9,786				
93572	43-1235868	_01/01/1992 _	RGA Reinsurance Company	MO	00/I	OL	2,390,000	11,376	11,879	12,213				
93572	43-1235868	_07/01/1994 .	RGA Reinsurance Company	MO	00/I	OL	700,221	5,694	7,961	2,236				
93572	43-1235868	_05/01/1997 .	RGA Reinsurance Company	MO	00/I	AXXX	60,397,065	139,422	136 , 154	136, 170				
93572	43-1235868	05/01/1997 .	RGA Reinsurance Company	MO		OL	33,253,014	407,490	3,524,313	(411, 138)				
93572	43-1235868	05/01/1997 .	RGA Reinsurance Company	MO	C0/I	XXXL	1,965,000	32, 106	39,982	5,068				
93572	43-1235868	_05/01/1998 _	RGA Reinsurance Company	MO		AXXX	74,426,212	159,050	188,994	394,004				
93572	43-1235868	. 05/01/1998 .	RGA Reinsurance Company	MO	CO/I	OL	579,983,875	5, 172, 853	5,565,078	2,512,769				
93572	43-1235868	_05/01/1998 _	RGA Reinsurance Company	MO	CO/I	XXXL	31,256	520	5,639	1,843				
93572	43-1235868	_03/01/1999 _	RGA Reinsurance Company	MO	CO/I	AXXX	120,675,890	323,320	307,670	253,531				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	0L	2,996,590,730	23, 195, 722	22,596,097	4,304,515				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	XXXL	10, 105, 714	624.025	433,336	22,416				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	AXXX	289,746,335	548,057	529,740	563,786				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL.	38,430,804	190 , 150	150 , 151	53,259				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	4,201,676,129	54,916,074	63,783,991	5,539,015				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	AXXX	446,006,212	773.733	734,648	1,418,605				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	OL.	54,103,298	289.170	136,303	81.074				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	9,831,414,741	207,395,571	216,810,158	12,633,804				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	AXXX	61,328,098	120,604	121,467	126,726				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	IMO		OL	4,623,281	46,285	39,090	7,794		·····		ļ
93572	43-1235868	01/15/2001 .	RGA Reinsurance Company	MO.		XXXL	1,202,662,633	7,009,392	6.819.517	1,720,035				<u> </u>
93572	43-1235868	04/18/2011 .	RGA Reinsurance Company	Iwo		AXXX	48,962,698	2,888	2.122	58,837				
93572	43-1235868	. 04/18/2011 .	RGA Reinsurance Company	MO		XXXL	1,685,985,889	3,527,733	2,889,496	5,852,636				
93572	43-1235868	. 01/01/1994 .	RGA Reinsurance Company	MO	YRT/G	AXXX	341,300		2,009,490	(3, 167)				
93572	43-1235868	. 01/01/1994 .	RGA Reinsurance Company	IWO	YRT/G	OL	341,300	1,400	2, 133	(3, 167)				
93572	43-1235868	11/01/1994	RGA Reinsurance Company	MO	YRT/I	AXXX	230,000	10.188	9.148	28,354				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	6,658,416	68,773	9, 148	28,354				
				MO	YRT/I	XXXLO								·
93572	43-1235868	. 11/01/1987 .	RGA Reinsurance Company				525, 190	552	4,339	7,255		}	 	·
93572	43-1235868	06/01/1988 .	RGA Reinsurance Company	MO	YRT/I	OL	1,285,420			20,827		}		·
93572	43-1235868	08/01/1989 .	RGA Reinsurance Company	MO	YRT/I	OL	2,035,598	22,640	77,928	29,863				
93572	43-1235868	. 10/01/1991 .	RGA Reinsurance Company	MO	YRT/I	OL	15, 107, 599	128,498	127 , 175	168,620				
93572	43-1235868	01/01/1992 .	RGA Reinsurance Company	MO	YRT/I	OL	9,312,152			82,428				
93572	43-1235868	_01/01/1994 .	RGA Reinsurance Company	MO	YRT/I	AXXX	29,468,293	75,512	73,037	(655, 356)				
93572	43-1235868	_01/01/1994 .	RGA Reinsurance Company	MO	YRT/I	OL	9, 115, 652	133,602	122,082	(64, 126)				
93572	43-1235868	_01/01/1994 _	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,590,000	30,042	37,516	3, 120		ļ		ļ
93572	43-1235868	_L05/01/1994 _	RGA Reinsurance Company	MO	YRT/I	OL	9,826	68	135	287	L	L	L	L

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The company Company			Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life or Disabil								1
Company Comp	1	2	3	4	5	6	7	8	Reserve Cre		11			14	15
Consequence Consequence					_				9	10		12	13		
Decision Control Number Control Nu															
1977 1978 1979															
1872 - 0. Common									Current Year	Prior Year		Current Year	Prior Year	Reserve	Coinsurance
3827 61-5789 101															
1872 6-12390 1011-070 101															
Section Sect															
1872 18-1288 2010000 2010000 201000 201000 201000 201000 201000 201000 2010000 201000 201000 201000 201000 201000 201000 2010000 201000 201000 201000 201000 201000 201000 20100000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 20100000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 2010000 201000000 20100000 201000000 201000000 201000000 2010000000000									32,985	28,454					
48-1988 41-17925 53 Aminimate Contents 52 Amin															
1807 A. 1808 Col. 18															
1887 18 1888 18 1889 18 18															
June 17-1000-10 17-1000-1															
June 1988 75-00004 1997 1998 199															
5888 73-6008 071-2009 00 doubt life harter as fernament Organy 12 9977, 95, 22 29, 370 20, 576 40, 66 50 40, 66 40															
June June			.10/12/2009												
1977 19-10038 197-200 197-20			.10/12/2009												
\$1,000 \$1,000 \$2,000 \$1,000 \$															
Section Sect															
Part Part								356,800	416	497					
2007 1-3-1989 2007/201 2008 2007/201 2008 2007/201 2008								00 044 050	40.450						
197071 13 1889 1970/2001 2076 1981 1970/2001 2076 1981 1970/2001 2076 1981 1970/2001 2076 1981 1970/2001 2076 1981 1970/2001 2076 1981 1970/2001 2076 1981 1970/2001 2076 1981 1981 1981 1970/2001 2076 1981 1981 1981 1981 2076 1981 2076 1981 2076 1981 2076 1981 2076 1981 2076 1981 2076															
197071 13-316889 MOSCOZOT SCR Blocal Life SS Reinsurance Corpusy SS COV CL SS CC CL SS COV CL SS CC				SCOR GLODAL LIFE HEINSURANCE COMPANY OF DELAWARE											
15-7707 15-379899 07/07/2005 5078 (1648) Life ER Reinsurance Corpany KS 0.074 0.0 82 676 8.2 88 9.887 4.5 54 9.8 7077 15-379899 07/07/1005 5078 (1648) Life ER Reinsurance Corpany KS 0.071 0.1 22 776 662 758 428 20 508 116			10/05/2001	SCUR GIODAI LITE USA Reinsurance Company											
19-10/19-19-19-19-19-19-19-19-19-19-19-19-19-1				SCUR GIODAI LITE USA Reinsurance Company											
STOP STOP				SCOR Clabal Life USA Reinsurance Company											
1977 13-12891 1970/52001 200 folio Life ISA Peinsurance Corpany KS CO/I AUXI 8,114.700 151,189 177,470 177,470 179,771 13-12891 1970/52001 200 folio Life ISA Peinsurance Corpany KS CO/I AUXI 1,267 70,000 2,444,484 22,767,814 1,685,613 4,0117 1,747 1,															
1000 1000															
Section Sect															
37717 3-5108919 07/10/2005 S08 Global Life USA Reinarunance Company KS															
1977 13-17889 20/07/200 20 6 6 1 1 1 2 2 4 6 6 2 2 2 4 6 6 2 2 2 4 6 6 2 4 4 4 4 4 4 4 4 4															
99701 13-3128819 09/01/2008 SQR Global Life USA Reinsurance Corpany KS CO/L CO.															
SPTOT .39-302899 07/01/1994 SDR Global Life USR Peinsurance Company SS															
								122,410,100							
97071 13-3726819 05/01/1994 05/01/1995 05/01/19				SCOR Global Life USA Reinsurance Company				11 173 204							
BF572 23-0000005 05/01/1997 Sottish RE (U.S.) Inc. DE 00/6 AAXX 1.505,580 2.486 3.002 (2.910)									, ,						
B7572 22-3038295 50/11/997 50/11/9															
B7572 22-2088255 05/01/1987 Sott ish RE (U.S.) Inc. DE									,						
B7572 23-2008295 07/01/2014 Sottish RE (U.S.) Inc. DE			05/01/1997	Scottish RE (U.S.) Inc.				2,040,700	,701		1				
B7572 22-038285 07/01/1981 Scottish RE (U.S.) Inc. DE CO/I D. C. C. C. C. C. C. C.			01/01/2004	Scattish RE (U.S.) Inc				668 121 000	32 231 305		10 842 586				
8/7572 23-2038285 07/01/1991 Scottish RE (U.S.) Inc. DE										20, 440, 100	10,042,000				
B7572 23-2038295 04/01/1994 Scottish RE (U.S.) Inc. DE									1 330	1 206	101 322				
87572 23-2038295 04/01/1994 Sottish RE (U.S.) Inc. DE								,							
B7572 23-2038295 04/01/1995 Scottish RE (U.S.) Inc. DE CO/I D. 364,815 3,657 4,287 1,333								, ,							
S7772 23-2038295 09/01/1996 Scottish RE (U.S.) Inc. DE															
87572 23-2038295 09/01/1996 Scottish RE (U.S.) Inc. DE CO/1 OL 4,250,000 32,048 27,568 72,653 Scottish RE (U.S.) Inc. DE CO/1 AXXX 118,244,039 296,888 315,455 256,604 Scottish RE (U.S.) Inc. DE CO/1 AXXX 118,244,039 296,888 315,455 256,604 Scottish RE (U.S.) Inc. DE CO/1 OL A77,081,179 4,312,863 7,683,622 1,350,794 Scottish RE (U.S.) Inc. DE CO/1 AXXX 13,900,000 32,445 44,870 6,358 Scottish RE (U.S.) Inc. DE CO/1 AXXX Scottish RE (U.S.) Inc. Scottish RE (U.S.) Inc. DE CO/1 AXXX Axis Ax									,,	1,201					
87572 23-2038295 05/01/1997 Scottish RE (U.S.) Inc. DE									32.048	27 568					
87572 23-2038295 05/01/1997 Scottish RE (U.S.) Inc. DE CO/I OL 477,081,179 4,312,863 7,683,622 1,350,794															
87572 23-2038295 05/01/1997 Scottish RE (U.S.) Inc. DE CO/I XXXL 1,980,000 32,445 44,870 6,358															
87572 23-2038295 03/01/1999 Scottish RE (U.S.) Inc. DE CO/I AXXX 53,079,946 150,004 143,631 118,676															
87572 23-2038295 03/01/1999 Scottish RE (U.S.) Inc. DE CO/I OL 1,224,610,361 9,758,175 9,453,868 1,809,117 10,865 1,809,117 10,865 1,809,117 10,865 1,809,117 1,805 1,809,117 1,805 1,809,117 1,805 1,809,117 1,805 1,809,117 1,805 1,809,117 1,805 1,809,117 1,															
87572 23-2038295 01/01/2004 Scottish RE (U.S.) Inc. DE CO/I XXXL 4,367,571 269,305 191,647 10,865 10,865 191,647 10,865 1		23-2038295	03/01/1999				OL								
87572 23-2038295 01/01/2004 Scottish RE (U.S.) Inc. DE CO/I OL 73,880,000 221,827 170,805 828,989		23-2038295	03/01/1999												
87572 23-2038295 09/09/1987 Scottish RE (U.S.) Inc. DE YRT/I OL 23,508,515 179,175 131,652 238,496	87572		.01/01/2004		DE		OL		221,827						
87572 23-2038295 05/01/1988 Scottish RE (U.S.) Inc. DE YRT/I QL 494,870 4,061 2,536 5,529 87572 23-2038295 07/01/1991 Scottish RE (U.S.) Inc. DE YRT/I AXXX 93,000 1,421 87572 23-2038295 07/01/1991 Scottish RE (U.S.) Inc. DE YRT/I QL 3,832,618 76,677 78,138 182,542 87572 23-2038295 07/01/1991 Scottish RE (U.S.) Inc. DE YRT/I XXXLO 924			09/09/1987	Scottish RE (U.S.) Inc.		YRT/I	OL								
87572 23-2038295 07/01/1991 Scottish RE (U.S.) Inc. DE YRT/I AXXX 93,000 1,421			.05/01/1988	Scottish RE (U.S.) Inc.											
87572 23-2038295 07/01/1991 Scottish RE (U.S.) Inc. DE YRT/I OL 3,832,618 76,677 78,138 182,542 87572 23-2038295 07/01/1991 Scottish RE (U.S.) Inc. DE YRT/I XXXLO 924 Scottish RE (U.S.) Inc. DE YRT/I XXXLO 924 Scottish RE (U.S.) Inc. DE YRT/I XXXLO Scottish RE (U.S.) Inc. DE XXXLO Scottish RE (U.S.) Inc. DE XXXLO Scottish RE (U.S.) Inc. DE XXXLO Scottish RE (U.S.)			.07/01/1991	Scottish RE (U.S.) Inc.						,					
87572 23-2038295 07/01/1991 Scottish RE (U.S.) Inc. DE YRT/I XXXLO 924					DE	YRT/I	OL		76,677						
					DE		XXXL0	<u> </u>							
	87572	23-2038295			DE	YRT/I	0L	9,826	68	135	310				

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	•	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and					and Related Ben	efits Listed by R					
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
87572	23-2038295	.09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	XXXX	383,308			6,720				
87572	23-2038295	.09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	QL	3,904,683	44,543	66,879	94,380				
68713	84-0499703		Security Life of Denver	CO	CO/G	AXXX	341,300	606	705	(3, 167)				
68713	84-0499703		Security Life of Denver	CO	CO/G	OL	230,000	1,400	2, 135	811				
68713			Security Life of Denver	CO	CO/G	AXXX	1,657,921	2,025	1,848	2, 194				
68713			Security Life of Denver	CO	CO/G	OL	95,000	449	410	153				
68713			Security Life of Denver	CO		XXXL	9,931,100	59,882	56,442	13,041				
68713	84-0499703		Security Life of Denver	CO	0/1	AXXX	709,309	1,916	1,747	(60,473)				
68713	84-0499703		Security Life of Denver	CO	00/1	AXXX	150,000	2,684	3,070	8				
68713 68713	84-0499703 84-0499703		Security Life of Denver	CO				75,512	73,037	(40.961)				
68713			Security Life of Denver	CO		XXXL	9,350,652	135,728	124,617 37,516	(40,961)				
68713			Security Life of Denver	CO		AXXX	40,000	30,042	38	3,040				
68713			Security Life of Denver	CO	CO/I	0L	1,552,500	17.443	22,674	(200,096)				
68713			Security Life of Denver	CO		AXXX	116,976,006	214.508	211,460	266,608				
68713			Security Life of Denver	CO		OL	15.588.342	79.506	54.960	20,925				
68713			Security Life of Denver	CO		XXXL	2,430,753,011	37,937,384	43,084,431	3,136,784				
68713	84-0499703		Security Life of Denver	CO	YRT/G	AXXX	98,904,772	4,320,730	4,296,331	755, 171				
68713	84-0499703		Security Life of Denver	CO	YRT/G	AXXX	73, 106, 413	1.637.923	1,933,978	827,767				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	XXXLO		1,007,020	12	(766)				
68713			Security Life of Denver	CO	YRT/I	AXXX	125,000	75	68	948				
68713			Security Life of Denver	CO	YRT/I	0L	109,809	122	124	358				
68713			Security Life of Denver	CO	YRT/I	0L	6,897,310	54,589	45.701	69,920				
68713			Security Life of Denver	CO	YRT/I	OL.	7,466,533	177.050	154,608	110.014				
68713	84-0499703		Security Life of Denver	CO.	YRT/I	0L	80.691	831	684	1.022				
68713			Security Life of Denver	CO.	YRT/I	AXXX	2,952,894	45.322	40.846	52.735				
68713			Security Life of Denver	CO	YRT/I	0L	6,817,520	99,263	92,290	85,983				
68713			Security Life of Denver	CO.	YRT/I	XXXLO	480,000	2,127	7,753	8,719				
68713			Security Life of Denver	CO	YRT/I	AXXX	15,875,670	53,741	44,768	10,737				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	AXXX	62,500			665				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	0L	3,077,618	14,552	13,539	8,082				
68713	84-0499703	01/15/1999	Security Life of Denver	CO	YRT/I	AXXX	1,414,764	9, 116	8,340	5,719				
68713	84-0499703	.05/15/1999	Security Life of Denver	CO	YRT/I	0L	3,593,993	44,995	41,336	35,523				
68713	84-0499703	.10/15/2002	Security Life of Denver	CO	YRT/I	XXXA	2,225,190,652	82,929,351	82,437,901	16, 129, 537				
68713	84-0499703	.10/15/2002	Security Life of Denver	CO	YRT/I	OL	147 , 780		463	(44,383)				
68713	84-0499703		Security Life of Denver	CO	YRT/I	XXXL0			12	(980)				
68713	84-0499703		Security Life of Denver	CO	YRT/I	AXXX	2,316,126,649	31,625,899	37,298,331	19,666,299				
68713	84-0499703		Security Life of Denver	CO	YRT/I	0L	559,980			(7,031)				
68713	84-0499703		Security Life of Denver	CO	YRT/I	XXXL0	-	ļ	105	(4,495)				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		AXXX	1,497,330	5,043	4,585	14,606				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		OL	2,851,450	34,847	105,931	12,793				
82627		.01/01/2000	Swiss Re Life & Health America, Inc.	MO	00/G	AXXX	4, 184, 782	8,305	7,912	24,029				
82627			Swiss Re Life & Health America, Inc.	MO	00/G	OL	544,590	3,064	2,504	4,504				
82627			Swiss Re Life & Health America, Inc.	MO	00/G	XXXL	8,822,000	64,411	61,240	12,828				
82627			Swiss Re Life & Health America, Inc.	MO		AXXX OL	121,470,334	455,695 4.135.480	440,118	1, 133, 939 1, 494, 163				
82627 82627			Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	457,487,469 1.975.000	4,135,480	7,526,893 32,552	5,001				
82627			Swiss Re Life & Health America, Inc.	MO		AXXX		32, 138		5,001				
82627			Swiss Re Life & Health America, Inc.	MO		AXXXOL	1,000,098,623	7.728.406	7,525,378	295, 188				
82627			Swiss Re Life & Health America, Inc.	MO		XXXL	122.000	4,003	9,177	1,445,670				
82627		.03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	188.663.412	673.847	9, 177	1, 132				
82627			Swiss Re Life & Health America, Inc.	MO		OL	41.970.027	210.898	196.445					
82627			Swiss Re Life & Health America, Inc.	MO.		XXXL	2,558,032,826	33,519,473	39,350,012	3,415,880				
82627		09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	247,588,377	145.761	136,502	998,847				***************************************
82627			Swiss Re Life & Health America, Inc.	MO	CO/I	OL.	40,265,419	145.041	87.904	254.535				
82627			Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	9,523,766,262	173,738,464	170,816,428	10.217.764				

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		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	l Other Lia	ibilities Without	: Life or Disabili	ty Contingencies,	and Related Ben	efits Listed by F	Reinsuring Compa	any as of Decem	iber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of		,			· -		Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
											Culletti feat	FIIOI TEAI	Reserve	Comsulance
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/I	AXXX	2,636,995	282	102	4,815				
82627	06-0839705	.06/24/2013	Swiss Re Life & Health America, Inc.	MO	00/I	XXXL	700,081,456	12,616,260	11,655,144	1,211,042				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/G	XXX	651,300	1,106	1, 184	6,356				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	230,000	1,400	2, 135	1,235				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	1,497,330	5,043	4,585	14,606				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	0L	2.851.450	34,847	105.931	12.793				
82627	06-0839705		Swiss Re Life & Health America. Inc.	MO	YRT/I	OL.	72,661	418	383	566				
82627	06-0839705		Swiss Re Life & Health America. Inc.	MO	YRT/I	OL.	409.349	6.017	7.652	13.684				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	150,000	2,674	2,420	7.757				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	0L	8,539,519	68,557	133,708	105, 119				
	06-0839705			MO	YRT/I	OL		116.839		148,498				
82627			Swiss Re Life & Health America, Inc.				13,509,977							
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	11,226,048	75,944	82,091	120,585				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,073,700	10, 136	8,304	24,514				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	57,000	405	370	571				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	390,000	13,462	12,323	6,942				ļ
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	555,000	12,323	12,081	1,876				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	31,525,144	164.808	160.469	326,216				
82627	06-0839705	,	Swiss Re Life & Health America. Inc.	MO	YRT/I	OL.	13.078.899	152.313	156,636	133.013				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO.	YRT/I	XXXLO	1,590,000	30.042	27.584	4.647				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO.	YRT/I	AXXX	47,628,274	201.613	196,336	488,072				
82627	06-0839705			MO	YRT/I		33.664.205	408.270	3.545.730	(307,733)				
			Swiss Re Life & Health America, Inc.			OL								
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	1,965,000	32,106	30,093	4,704				
82627	06-0839705	_05/01/1998	Swiss Re Life & Health America, Inc	MO	YRT/I	AXXX	35,721,553	143,764	136,635	338 , 154				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	490,095,959	4,582,881	4,944,828	2,393,256				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	15,000	48	2,357	277				
82627	06-0839705	.06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	62,500			665				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL.	702,100	4.733	4.292	3.534				
82627	06-0839705	09/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	0L	50,000	242	221	926				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	1,253,333	6,782	6,155	4,185				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	890,942	457	378	407				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	26,692,054	75,758	68.613	90,712				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	17,326,832	14.938	13.765	16,053				
				MO	YRT/I	AXXX								
82627	06-0839705		Swiss Re Life & Health America, Inc.				55, 169, 654	29,111	26,686	116,712				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	8,748,619	43,807	14,732	19 , 108				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	2,440,337,524	25,819,748	24,698,243	3,046,255				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	5,359,285	1,281	1,940	9,658				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,645,872	1,171	1,060	2,059				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	463,426,389	596, 178	555,800	553,229				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	39,438,998	45,254	35, 169	40,237				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	29,067,528	94,606	180.784	3,406,690				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL.	20,099,223	23.005	37,737	391,872				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO				4.618				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY		AXXX	80.544.456	227.695	219.577	389,885				
70688	36-6071399	.03/01/1999	Transamerica Financial Life Insurance	NY		OL	999,310,684	7,727,487	7,519,441	1,422,412				
				NY										
70688	36-6071399	.03/01/1999	Transamerica Financial Life Insurance		00/1	XXXL	4,093,039	261,472	196,592	21,862				
70688	36-6071399	.01/01/2000	Transamerica Financial Life Insurance	NY	00/I	AXXX	295,435,517	525,854	490,688	884,476				
70688	36-6071399	_01/01/2000	Transamerica Financial Life Insurance	NY	00/I	OL	13,599,212	92, 105	61,487	29,813			ļ	ļ
70688	36-6071399	_01/01/2000	Transamerica Financial Life Insurance	NY	00/I	XXXL	1,504,835,187	9,480,789	8,997,602	2,201,332				
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	YRT/I	OL	8,431,389	164 , 747	170,482	57,065				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	OL	28,985,316	304,698	333,581	525,700				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	XXXLO	100,000	5,524	8.338	15.244				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	0L	45.940.502	948.396	1.088.152	1.948.963				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	CO/G	VA	10,010,002	2.307.713	2.545.297	189.483				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	CO/G	VA		2,307,713		4,967				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	11/	CO/I	VAVA		759.644	912.623					
				IA										
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA		VA	L	2,329	2,308	473	L	L	L	L

SCHEDULE S - PART 3 - SECTION 1

		<u>R</u> einsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	<u>abilities</u> Withou	<u>t Life or</u> Disabili	ty Contingencies,	and Related Bene	<u>efits Lis</u> ted by R	<u>teinsuring</u> Compa	ny as of Decem	ber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre	dit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13	1	
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
86231	39-0989781	.11/01/1997	Transamerica Life Insurance Company	IA	YRT/G	OL	2,978,886	52,073	48,277	136,562				
86231	39-0989781	.09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	9, 111, 675	99,206	119, 127	137,301				
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	22,788,371	661,998	760, 106	421,281				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	80,513,560	184,856	243,890	298,466				
0899999.	General Acco	unt - Authoriz	zed U.S. Non-Affiliates				69,847,777,496	2,256,794,207	2,278,780,704	184,060,299				
1099999.	Total General	Account - A	uthorized Non-Affiliates				69,847,777,496	2,256,794,207	2,278,780,704	184,060,299				
1199999.	Total General	Account Aut	horized				242,676,011,113	4,659,976,184	4,524,981,442	563,764,417				712,865,230
1499999.	Total Genera	Account - U	nauthorized U.S. Affiliates				, , ,		, , ,	, ,				, ,
			nauthorized Non-U.S. Affiliates											
			nauthorized Affiliates											
1000000.			Arch Reinsurance Ltd.	BMU	YRT/I	AXXX	911,859	203	346	828				
				BMU.	YRT/I	OL.	213,997	149	134	173				
				BMU	YRT/I	XXXLO	71,770,997	81.862	76,598	180,073				
2099999			orized Non-U.S. Non-Affiliates	Dillo			72.896.853	82.214	77.078	181.074				
			nauthorized Non-Affiliates				72,896,853	82,214	77,078	181,074				
	Total General						72,896,853	82.214	77.078	181.074				
			ertified U.S. Affiliates				72,000,000	02,214	11,010	101,014				
			ertified Non-U.S. Affiliates											
			ertified Affiliates											
			ertified Non-Affiliates											
	Total General													
			horized, Unauthorized and Certified				242,748,907,966	4,660,058,398	4,525,058,520	563,945,491				712,865,230
			Authorized U.S. Affiliates				242,748,907,900	4,000,008,398	4,323,038,320	303,943,491				/ 12,800,230
			Authorized Non-U.S. Affiliates											
			Authorized Affiliates	N. I	1100 (0					4 007 000			4 500 705 005	
68241	22-12116/0		Prudential Insurance Company of America	NJ NJ	MCO/G					1,967,623			1,509,795,835	
				NJ	MCO/I	VA				7,943,251			1,351,083,955	
			orized U.S. Non-Affiliates							9,910,873			2,860,879,790	
			Authorized Non-Affiliates							9,910,873			2,860,879,790	
	Total Separat									9,910,873			2,860,879,790	
			Unauthorized U.S. Affiliates											
			Unauthorized Non-U.S. Affiliates											
			Unauthorized Affiliates											
			Unauthorized Non-Affiliates											
	Total Separat													
			Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates											
			Certified Affiliates											
6699999.	Total Separat	e Accounts -	Certified Non-Affiliates											
6799999.	Total Separat	e Accounts C	Certified											
			Authorized, Unauthorized and Certified							9,910,873			2,860,879,790	
6999999.	Total U.S. (Si	um of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299	999, 48999	999, 5399999, 59	99999 and				_				
	6499999)						242,676,011,113	4,659,976,184	4,524,981,442	573,675,290			2,860,879,790	712,865,230
7099999.	Total Non-U.S	S. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999,	4399999, 5	199999, 5499999	9, 6299999 and								
	6599999)		, , , , , , , , , , , , , , , , , , , ,	,			72,896,853	82,214	77,078	181,074				1
9999999 -	Totals						242,748,907,966	4,660,058,398	4,525,058,520	573,856,364			2,860,879,790	712,865,230

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

			neilisula	liice Ceded Accid	eni and nean	I IIIsurance Lis	ted by helitsuiling Co	ilipally as of Decel	nber 31, Current Yea	al .			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates	diction	Ocaca	Ocaca	1 Termanis	(Estimated)	1 Territarii 3	Odifort Todi	i noi reai	TICOCIVC	Combutance
			uthorized 0.S. Affiliates uthorized Non-U.S. Affiliates										
		Account - A	uthorized Affiliates	1	20.71				70.004				
65676	35-0472300		Lincoln National Life Insurance	IN	SS/I	OH		2,424	70,831				
65978	13-5581829		Metropolitan Life Insurance Company	NY	QA/G	LTDI			105,749				
87572	23-2038295		Scottish Re (U.S.) Inc	DE	QA/G	OH	1,668,735		4,540,879				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	QA/I	OH	115,259		273,614				
82627	06-0839705		Swiss Re Life & Health America, Inc	MO	SS/I	LTDI	244						
41211			Triton Insurance Company	TX	QA/G	DH	14,213,356	1,547,246	39,651,415				
41211			Triton Insurance Company	TX	QA/I	OH	1,163,666	117,902	3,760,699				
			zed U.S. Non-Affiliates				17, 161, 260	1,667,572	48,403,187				
			uthorized Non-Affiliates				17, 161, 260	1,667,572	48,403,187				
1199999.	Total General	Account Aut	thorized				17,161,260	1,667,572	48,403,187				
1499999.	Total General	Account - U	nauthorized U.S. Affiliates										
			nauthorized Non-U.S. Affiliates										
			nauthorized Affiliates										
			nauthorized Non-Affiliates										
	Total General												
			ertified U.S. Affiliates										
			ertified Non-U.S. Affiliates										
			ertified Affiliates										
			ertified Non-Affiliates										
	Total General												
3499999.	Total General	Account Aut	thorized, Unauthorized and Certified				17, 161, 260	1,667,572	48,403,187				
3799999.	Total Separat	e Accounts -	Authorized U.S. Affiliates										
4099999.	Total Separat	e Accounts -	Authorized Non-U.S. Affiliates										
4199999.	Total Separat	e Accounts -	Authorized Affiliates										
			Authorized Non-Affiliates										
	Total Separat												
			Unauthorized U.S. Affiliates										
			Unauthorized Non-U.S. Affiliates										
			Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
			Certified U.S. Affiliates										
6299999.	Total Separat	e Accounts -	Certified Non-U.S. Affiliates										
6399999.	Total Separat	e Accounts -	Certified Affiliates									-	
6699999.	Total Separat	e Accounts -	Certified Non-Affiliates										
6799999.	Total Separat	e Accounts C	Certified										
			Authorized, Unauthorized and Certified										
			99. 0899999. 1499999. 1999999. 2599999. 3099999. 379	9999 4299999 480	9999 539999	5999999 and							
0000000	6499999)	ann on 000000	, 0000000, 1 1 00000, 1000000, 2000000, 0000000, 010	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	oooooo and	17.161.260	1.667.572	48.403.187				
700000		S (Sum of 06	699999, 0999999, 1799999, 2099999, 2899999, 3199999	1000000 1300000	5100000 5400	000 6200000	17,101,200	1,007,072	70, 700, 107				
1033333.	and 6599999		, 200000, 0000000, 1700000, 20000000, 20000000, 31000000	,, -,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 5133333, 3438	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
0000000		(1					17 101 000	1 007 570	40 400 407				
9999999	· i utais						17, 161, 260	1,667,572	48,403,187				1

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 2 3 4	5	6	7	8	9	10 Issuing or	11	12 Funds	13	14	15 Sum of Cols.
		Paid and				Confirming		Deposited by			9+11+12+13
NAIC NAIC		Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID Effective	Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates						XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates						XXX					
0799999. Total General Account - Life and Annuity Affiliates						XXX					
98-049388407/02/2012	82,214			82,214	120,000	0001					82,214
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates	82,214			82,214	120,000	XXX					82,214
1099999. Total General Account - Life and Annuity Non-Affiliates	82,214			82,214	120,000	XXX					82,214
1199999. Total General Account Life and Annuity	82,214			82,214	120,000	XXX					82,214
1499999. Total General Account - Accident and Health U.S. Affiliates						XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates						XXX					
1899999. Total General Account - Accident and Health Affiliates						XXX					
2199999. Total General Account - Accident and Health Non-Affiliates						XXX					
2299999. Total General Account Accident and Health						XXX					
2399999. Total General Account	82,214			82,214	120,000	XXX					82,214
2699999. Total Separate Accounts - U.S. Affiliates						XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates						XXX					
3099999. Total Separate Accounts - Affiliates						XXX					
339999. Total Separate Accounts - Non-Affiliates						XXX					
349999. Total Separate Accounts						XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)						XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	82,214			82,214	120,000	XXX					82,214
9999999 - Totals	82,214			82,214	120,000	XXX					82,214

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
		2	031202084	Bank of America, N. A.	28, 125
		2	071000013	J.P. Morgan Chase Bank, N. A.	15,375
		2		CitiBank, N.A	12,750
		2	071904779	U.S. Bank, National Association	12,750
		2	031000503	Wells Fargo Bank, National Association	12,750
		2	026002574	Barclays Bank PLC	12,750
		2	021000018	The Bank of New York Mellon	12,750
		2	066010296	Lloyds TSB Bank PLC	12,750

Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE**

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business (\$000 Omitted)

	1	1 (\$000 0	Omitted) 2	3	4	5
		2018	2017	2016	2015	2014
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	591,018	918,209	354,965	872,729	372,844
2.	Commissions and reinsurance expense allowances	96,112	179,450	47,987	47,842	62,520
3.	Contract claims	589,156	614 , 186	491,777	514,017	499 , 120
4.	Surrender benefits and withdrawals for life contracts	372,944	392,483	386,587	548,617	779,720
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(475, 188)	(490,012)	(484,934)	(666,530)	(946,537)
7.	Increase in aggregate reserve for life and accident and health contracts	110,397	902,822	(21,645)	518,860	885,588
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	163 338	170 368	49 115	53 438	51 892
9.	Aggregate reserves for life and accident and health					
0.	contracts	4,710,125	4,599,728	3,696,907	3,700,123	3, 181, 263
10.	Liability for deposit-type contracts	4	4	13	13	14
11.	Contract claims unpaid	57,098	66,328	41,687	45,614	39,294
12.	Amounts recoverable on reinsurance	13,592	15,853	15,902	15,748	10,294
13.	Experience rating refunds due or unpaid		24,621	75,982	26,744	30,000
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	4 , 137	4,033	4,122	4,263	4,574
16.	Unauthorized reinsurance offset					32
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	120	125	125	125	50
20.	Trust agreements (T)				762,711	765,701
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

	Restatement of Balance Sheet to Identify Net Credit	1 As Reported	2 Restatement	3 Restated
	ACCETC (Page 2, Cal. 2)	(net of ceded)	Adjustments	(gross of ceded)
1.	ASSETS (Page 2, Col. 3) Cash and invested assets (Line 12)	26,777,992,245	38 310 630	26 816 311 88
2.	Reinsurance (Line 16)		(93, 104, 979)	
	Premiums and considerations (Line 15)		` ' ' '	
3.	Net credit for ceded reinsurance			
4.			1,150,774	280,977,54
5.	All other admitted assets (balance)		4,054,713,607	
6.	Total assets excluding Separate Accounts (Line 26)		4,054,713,607	
7.	Separate Account assets (Line 27)		4 054 740 007	2,755,342,22
8.	Total assets (Line 28)	30,130,108,630	4,054,713,607	34,184,822,23
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)			
10.	Liability for deposit-type contracts (Line 3)		4,069	
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)		2,339,408	
14.	Other contract liabilities (Line 9)	15,604,714	(1,778,703)	13,826,01
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,446,879,937	(713,074,261)	1,733,805,67
20.	Total liabilities excluding Separate Accounts (Line 26)	23,903,589,945	4,054,713,607	27,958,303,55
21.	Separate Account liabilities (Line 27)	2,755,342,224		2,755,342,22
22.	Total liabilities (Line 28)	26,658,932,169	4,054,713,607	30,713,645,77
23.	Capital & surplus (Line 38)	3,471,176,461	XXX	3,471,176,46
24.	Total liabilities, capital & surplus (Line 39)	30,130,108,630	4,054,713,607	34,184,822,23
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,710,125,088		
26.	Claim reserves	57,098,006		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	2,339,408		
29.	Liability for deposit-type contracts	4,069		
30.	Other contract liabilities	(1,778,703)		
31.	Reinsurance ceded assets	93, 104, 979		
32.	Other ceded reinsurance recoverables	(39,470,413)		
33.	Total ceded reinsurance recoverables	4,821,422,434		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
	•			

713,074,261

876,412,023

3,945,010,411

36. Funds held under reinsurance treaties with unauthorized reinsurers ...

38. Funds held under reinsurance treaties with Certified Reinsurers

37. Reinsurance with Certified Reinsurers ...

39. Other ceded reinsurance payables/offsets

40. Total ceded reinsurance payable/offsets

Total net credit for ceded reinsurance

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1		A	located by State	es and remione		noon Only		1
		1	Life Co	ntracts	Direct Busi 4	ness Only 5	6	7
			2	3	Accident and	3		′
					Health Insurance			
					Premiums, Including Policy,		Total	
		Active Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
<u></u>	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	2 through 5	Contracts
1. 2.	Alaska AK	L	7,577,142	463,651	369,649		8,410,442 1,426,826	
3.	Arizona	<u>-</u>	1,334,540 7,752,808	27,600 547,138	64,685 285,606		1,426,826 8,585,552	
3. 4.	Arkansas AR	L	2,991,311	547 , 138	302,184			
5.	California	L	, ,	5,385,985	2,373,840		' '	
6.	Colorado		6, 131, 726	878,945	2,373,640		7,254,319	
7.	Connecticut	L	6,553,827	377,885	201,667		7,133,380	
8.	Delaware			13,526	49,410		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
9.	District of Columbia		378,981	158,854	23, 163			
10.	FloridaFL	L	30,222,597	1,674,552	2,071,481		33,968,630	
11.	Georgia GA	L	16,341,817	342,070	745 , 190		17,429,077	
12.	Hawaii HI	L	2,570,946	67,458	210,292		2,848,695	
13.	IdahoID	L	1,798,580	121,332	83 , 197		2,003,109	
14.	IllinoisIL	L	33, 137, 630	1,039,737	794,410		34,971,778	
15.	Indiana IN	ļ	8,272,820	183,239	346,888		8,802,947	
16.	lowa IA	ļĻ	1,542,948	289,447	99,981			
17.	Kansas KS	ļ	2,034,416	271, 189	157 , 182			
18.	Kentucky KY	L		337,424	347,592			
19.	Louisiana LA		1,871,987	161,361	374,231		, , ,	
20. 21.	Maine ME Maryland MD	L	1,332,129 10,659,648	129,861	49,885 302,972		1,511,875 11,261,570	
22.	Massachusetts	L	2,275,663	(137,916)			2,523,774	
23.	Michigan MI	l	11.599.881		459,705		12,924,061	
24.	Minnesota MN	L		1,294,019	217,432			
25.	Mississippi MS	L		77,705	231,097		., ,	
26.	Missouri MC		4,324,889	462,807	399,959		5, 187, 654	
27.	Montana MT			169,859	61,446		1,098,276	
28.	Nebraska NE	LL	1,571,189	141,401	80,476		1,793,066	
29.	Nevada NV	L	3,988,815	119,217	154,497		4,262,529	
30.	New HampshireNH	L		97,226	67,698			
31.	New Jersey NJ	L	8,721,600	1, 119, 219	843,427		10,684,246	
32.	New MexicoNM	L	3,055,373	79,514	146 , 136		3,281,023	
33.	New York NY	Q		601,715	316,944		2,264,696	
34.	North Carolina	<u>-</u>		417,841	526, 125			
35.	North Dakota	ļ	302,103	89,855	35,780		427,737	
36. 37.	Ohio OH Oklahoma OK		16,279,577	1,577,229	603,744 230,588		18,460,550	
38.	Oregon OR		4,236,769 4,308,737	161,835 177,627			4,629,192 4,535,664	
39.	Pennsylvania PA	L	00,000,000	1.638.849	49,300 1,081,956		22,816,508	
40.	Rhode Island	L	20,095,703 1,611,739	1,036,849	47,737		1,776,675	
41.	South Carolina SC		6,678,490	63,033	196,484		0 000 007	
42.	South Dakota		353 . 150	10.642	40 . 198		403.991	
43.	Tennessee TN		8,414,262	325,444	480,242		9.219.948	
44.	Texas TX		45,774,700	1,267,014	1,342,571		48,384,285	
45.	UtahUT		2,749,375	142,520	77,610		2,969,505	
46.	VermontVT	L	571,863	12,400	70,552		654,815	
47.	VirginiaVA	L	13,723,489	1,368,029	770,849		15,862,367	
48.	Washington WA			961,279	149,296		10,067,018	
49.	West Virginia WV		1,750,095	90,793	111,744			
50.	Wisconsin WI	L		284,221	231,994		4,064,716	
51.	WyomingWY		568,022	27,775			642,840	
52.	American Samoa AS	N						
53.	Guam	N	8,012		503		8,515	
54. 55	Puerto Rico PR U.S. Virgin Islands VI	LN	20,668 16,755		8,458 2,290		29,126	
55. 56.	Northern Mariana Islands	NN.					19,045 5,256	
56. 57.	Canada CA		5,256	14.801	2,543			
58.	Aggregate Other Alien	XXX	344,390	2,492	9.034		355.916	
59.	Subtotal		411,049,943	26,637,624	18.978.640		456,666,206	
90.	Reporting entity contributions for employee benef	ts		, ,	, ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	plans							
91.	Dividends or refunds applied to purchase paid-up	XXX						
92.	additions and annuities Dividends or refunds applied to shorten endowme		<u> </u>					
JZ.	or premium paying period							
93.	Premium or annuity considerations waived under							
<u> </u>	disability or other contract provisions		1,276,698				1,276,698	
94.	Aggregate or other amounts not allocable by State		440,000,041		10, 070, 040		457.040.005	
95. 96.	Totals (Direct Business)		412,326,641 1,014,422,184	26,637,624	18,978,640 75,985,263		457,942,905	
96. 97	Totals (All Business)		1,014,422,184 1,426,748,826	7,410,199 34,047,822	04 000 000		1,097,817,647 1,555,760,551	
98.	Less reinsurance ceded.		561,839,217		94,963,903 17,445,094		598,283,699	
99.	Totals (All Business) less Reinsurance Ceded	XXX	864,909,609	15,048,435			957,476,853	
- 30.	DETAILS OF WRITE-INS	7//	551,555,555	10,040,400	11,010,000		337, 473,000	
58001.	ZZZ Other Alien	XXX	344,390	2 492	9,034		355,916	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from							
F000	overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	344,390	2,492	9,034		355.916	
9401.	58998)(Line 58 above)	XXX	ত্রণ , তহাত	۷,432	3,004		000,810	
9402.		XXX						
9403.		XXX						
	Summary of remaining write-ins for Line 94 from							
1	overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line	VVV						
(-) A -1'	94 above) Status Counts:	XXX	j l				l	

R - Registered - Non-domiciled RRGs...51 Q - Qualified - Qualified or accredited reinsurer..... 15

ORDINARY INSURANCE AND ANNUITY CONSIDERATIONS ARE ALLOCATED TO THE ADDRESS OF THE POLICY OWNER. FOR GROUP POLICIES AND CONTRACTS COVERING LESS THAN 500 LIVES, PREMIUMS OR CONSIDERATIONS ARE ALLOCATED TO THE STATE IN WHICH THE EMPLOYEES ARE PRINCIPALLY LOCATED, OR IN WHICH THE PRINCIPAL OFFICE OF THE CREDITOR GROUP POLICYHOLDER IS LOCATED. FOR SUCH POLICIES AND CONTRACTS COVERING 500 LIVES OR MORE, THE PREMIUM OR CONSIDERATIONS ARE ALLOCATED ACCORDING TO THE LOCATIONS OF VARIOUS EMPLOYEES, OR THE LOCATIONS AND VOLUME OF BUSINESS OF THE VARIOUS AGENCIES OF THE CREDITOR GROUP POLICYHOLDERS.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

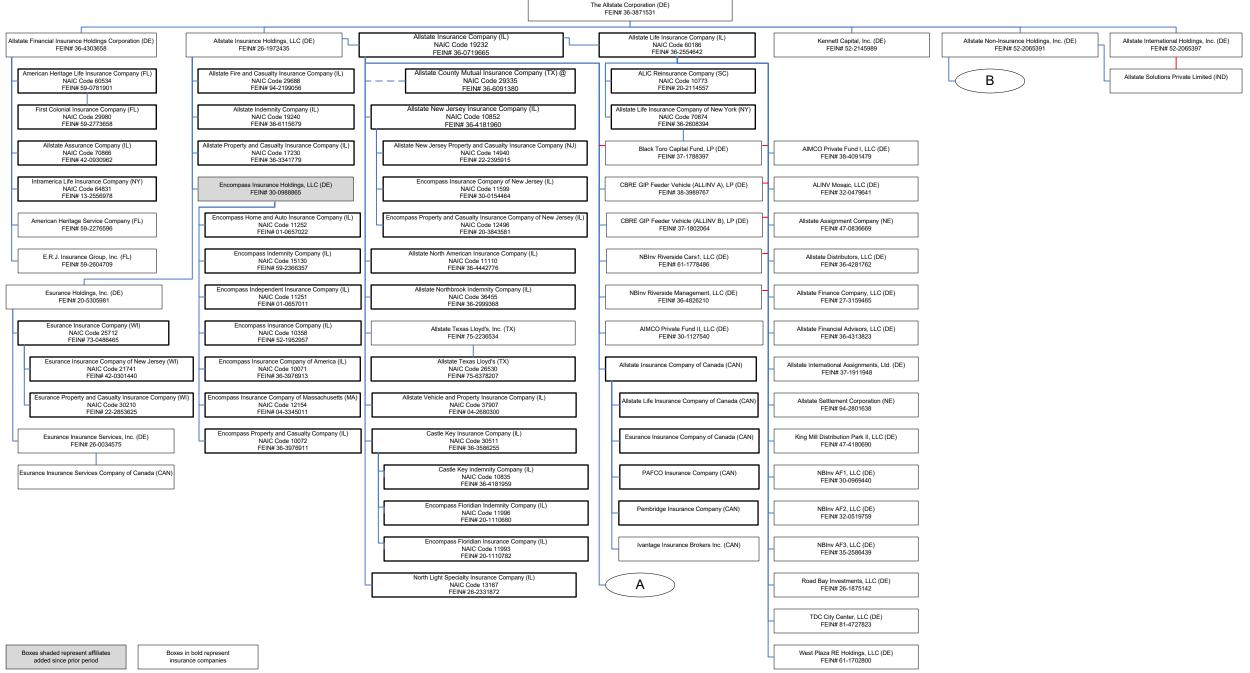
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

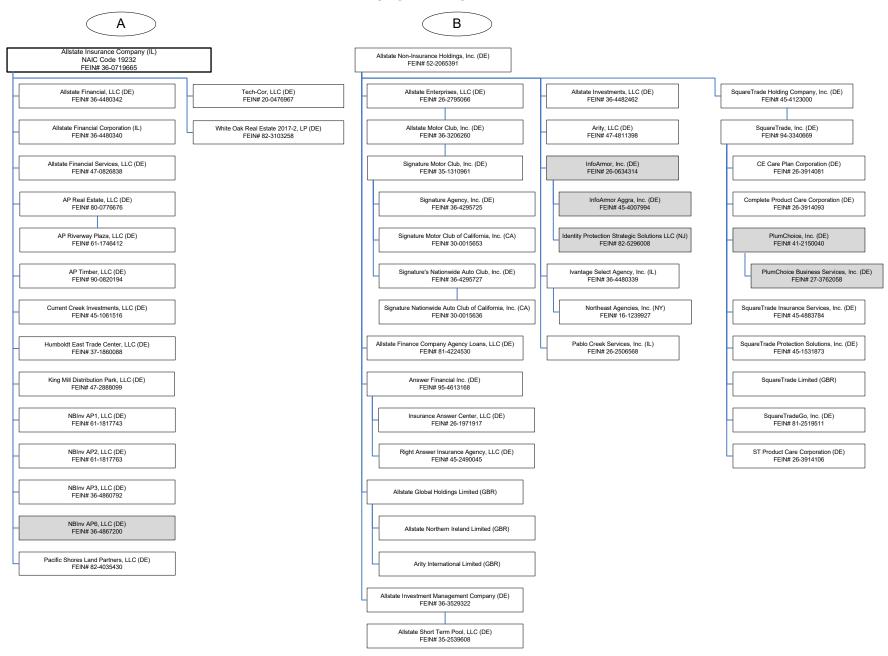
Direct Business Only

			Direct Business Only									
			1 Life (Group and	2 Annuities (Group and	3 Disability Income (Group and	4 Long-Term Care (Group and	5 Deposit-Type	6				
	States, Etc.	41	Individual)	Individual)	Individual)	Individual)	Contracts	Totals 8,056,277				
1.	Alabama		, ,	,		*						
2.	Alaska		1,334,540 7,752,808	27,600 547.138		3,068		1,365,209				
3.	Arizona			, .		46,051		8,345,996				
4.	Arkansas		1 1	227,300		686		3,219,297				
5.	California		50,671,855	5,385,985		26,697		56,084,536				
6.	Colorado		6,131,726	878,945		32,616		7,043,287				
7.	Connecticut		6,553,827	377,885		6,726		6,938,439				
8.	Delaware		1,223,734	13,526		4,930		1,242,191				
9.	District of Columbia		378,981	158,854		961		538,797				
10.	Florida		30,222,597	1,674,552		140,212		32,037,362				
11.	Georgia			342,070		15 , 196		16,699,083				
12.	Hawaii		2,570,946	67,458		, .		2,650,640				
13.	ldaho		1 1	121,332		1,998		1,921,910				
14.	Illinois		33, 137, 630	1,039,737		175,007		34,352,375				
15.	Indiana		8,272,820	183,239		30,469		8,486,528				
16.	lowa	IA	1,542,948	289,447				1,832,395				
17.	Kansas	KS	2,034,416	271, 189		2,762		2,308,367				
18.	Kentucky	KY	5,317,052	337,424		21,544		5,676,021				
19.	Louisiana	LA	11,871,987	161,361		15,213		12,048,561				
20.	Maine	ME	1,332,129	129,861		4,605		1,466,595				
21.	Maryland	MD	10,659,648	298,950		15,532		10,974,130				
22.	Massachusetts	MA	2,275,663	(137,916)		57,590		2, 195,338				
23.	Michigan	MI	11,599,881	864,476		104,920		12,569,277				
24.	Minnesota	MN	3,359,202	1,294,019		8,429		4,661,651				
25.	Mississippi	MS	4,096,114	77,705		8,405		4, 182,223				
26.	Missouri	МО	4,324,889	462,807		68,345		4,856,040				
27.	Montana	MT	866,972	169,859		(433)		1,036,398				
28.	Nebraska		1,571,189	141,401		8,349		1,720,939				
29.	Nevada		3,988,815	119,217		8,853		4,116,885				
30.	New Hampshire	NH	1,964,351	97,226		6,728		2,068,304				
31.	New Jersey		8,721,600	1,119,219		82,089		9,922,908				
32.	New Mexico	NM	3,055,373	79,514		3, 136		3, 138, 023				
33.	New York		1,346,036	601,715		5,692		1,953,444				
34.	North Carolina		13,787,633	417,841		37,544		14,243,018				
35.	North Dakota		302, 103	89,855				391,957				
36.	Ohio	ОН		1,577,229		115,706		17,972,513				
37.	Oklahoma		4,236,769	161,835		11,191		4,409,795				
38.	Oregon		4,308,737	177,627		3,007		4,489,372				
39.	Pennsylvania		20,095,703	1,638,849		142,026		21,876,578				
40.	Rhode Island			117, 199		2,500						
41.	South Carolina		6,678,490	63,033		11,466		6,752,989				
42.	South Dakota		353,150	10,642		1,044		364,837				
43.	Tennessee		8,414,262	325,444		47,744		8,787,450				
44.	Texas		45,774,700	1,267,014		105,077		47,146,791				
45.	Utah		2,749,375	142,520		9,902		2,901,797				
46.	Vermont		571,863	12,400		3,119		587,382				
47.	Virginia		,	1,368,029		68,084		15, 159, 602				
48.	Washington			961,279		21,199		9,938,922				
49.	West Virginia			90,793				1,840,889				
50.	Wisconsin			284,221		17,777		3,850,499				
50. 51.	Wyoming			204,221		1,683						
51. 52.	American Samoa			21,113		1,003						
52. 53.	Guam		8,012					8,012				
	Puerto Rico		20,668									
54.			20,668					20,668				
55.	U.S. Virgin Islands		5,256					5,256				
56.	Northern Mariana Islands			14 001		724						
57.	Canada			14,801				71, 153				
58.	Aggregate Other Alien	UΙ	344,390	2,492		1 500 000		346,882				
59.	Total		411,049,943	26,637,624		1,533,893		439,221,459				

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



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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
								-			Type	If		-	
											of Control	Control		,	
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP	,				N	
			38-4091479				AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-1127540				AIMCO Private Fund II, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	1.4	Allstate Financial Insurance Holdings	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	ΙΔ	Allstate Insurance Company	Board of Directors	100.000	The Allstate Corporation	N	
	ATTISTATE TIISUTAIICE GLOUP	23000	36-4281762		0001094466		Allstate Distributors, LLC	DE	DS.	Allstate Life Insurance Company	Ownership.	100.000	The Allstate Corporation	N	
			26-2795066		0001034400		Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530]			Allstate Finance Company Agency Loans, LLC	DE	NI A	Allstate Non-Insurance Holdings, Inc.	Ownership.	100.000	The Allstate Corporation	N]
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	.]
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
		.	36-4480340	.			Allstate Financial Corporation	IL	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Financial Insurance Holdings							,	
			36-4303658				Corporation	DE	NI A	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
		-	47-0826838	-	0000797152		Allstate Financial Services, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000		20000	04 0400050				Allstate Fire and Casualty Insurance Company				0 1:	400.000	T	.,	
8000	Allstate Insurance Group	29688	94-2199056				Allstate Global Holdings Limited	IL GBR	IA NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation The Allstate Corporation	NN	
8000	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NN	
8000	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
	militate modification of oup				0000011002		Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership.	100.000	The Allstate Corporation	ΥΥ	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			37-1911948				Allstate International Assignments, Ltd	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NI A	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NI A	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	N	
		-	36-4482462		0001206333		Allstate Investments, LLC	DE	NI A	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000	All-4-4- I O	70074	36-2608394		0000839759		Allstate Life Insurance Company of Canada	CAN NY	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NN	
8000	Allstate Insurance Group	70874	36-3206260		0000839759		Allstate Life Insurance Company of New York . Allstate Motor Club, Inc.	NY DE	DS NIA	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-3200200	1			Allstate New Jersey Insurance Company	IL	ΙΔ	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NN	1
0000	miliotate mourance droup	10002	0051017 00	1			Allstate New Jersey Property and Casualty			Mistate modification company	- Omnor Sirry		Allotate ourpolation		1
8000	Allstate Insurance Group	14940	22-2395915				Insurance Company	NJ	IA	Allstate New Jersey Insurance Company	Ownership.	100.000	The Allstate Corporation	N.]
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NI A	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	36455	36-2999368	.			Allstate Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NI A	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
				1	1		Allstate Property and Casualty Insurance				I				
8000	Allstate Insurance Group	17230	36-3341779				Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	·
		-	94-2801638	-			Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	ł
		-	35-2539608				Allstate Short Term Pool, LLC	DE	NI A NI A	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N N	·
0008	Allstate Insurance Group	26530	75–6378207				Allstate Texas Lloyd's	TX	IAIA	Allstate Non-Insurance Holdings, Inc Allstate Texas Lloyd's, Inc	Ownership	100.000	The Allstate Corporation The Allstate Corporation	NN	·
8000	ATTISTATE THOUTAINCE GLOUP		75-03/820/				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NN	
			10-2200004	1			Allstate Vehicle and Property Insurance	٠١٨		ATTISTATE THOUTAING COMPANY	omici sittp		. 1110 ATTOCATE OUTPOTALTOIT	NL	1
8000	Allstate Insurance Group	37907	04-2680300	1	1		Company	IL	IA	Allstate Insurance Company	. Ownership	100.000	The Allstate Corporation	N	
										Allstate Financial Insurance Holdings					
8000	Allstate Insurance Group	60534	59-0781901	.			American Heritage Life Insurance Company	FL	IA	Corporation	. Ownership	100.000	The Allstate Corporation	N	
	•				1					Allstate Financial Insurance Holdings				1 '	
		.	59-2276596				American Heritage Service Company	FL	NI A	Corporation	Ownership	100.000	The Allstate Corporation	N	.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART TA - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
	_			Ŭ		· ·					Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
			ID.							D: " O . " !!			1.00		
Group		Company	ID.	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
			95-4613168				Answer Financial Inc.	DE	NI A	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	NI A	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	J
			90-0820194				AP Timber LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership.	100.000	The Allstate Corporation	N	
	-		37-1788397				Black Toro Capital Fund. LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership.	37.500	The Allstate Corporation	N	
			. 37-1700397				Black foro Capital Fund, LF	UE			owner strip	37.300	The Afficiate Corporation	N	
								D=		Allstate Life Insurance Company of New York	٩	40.000		_ '	
			. 37-1788397				Black Toro Capital Fund, LP	DE	DS		Ownership	10.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10835	36-4181959	-		[Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS.	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS.	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade. Inc.	Ownership		The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NI A.	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000	Allatata Ingurana Crau-	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company		100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group										Ownership				
8000	Allstate Insurance Group	11993	20–1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	11252	01–0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	15130	59–2366357				Encompass Indemnity Company	IL	I A	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Encompass Insurance Company of Massachusetts								
8000	Allstate Insurance Group	12154	04-3345011					MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
	The tate modification at our		30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	14	Encompass Insurance Holdings, LLC	Ownership.	100.000	The Allstate Corporation	N	
0000	Arristate mourance droup	10072					Encompass Property and Casualty Company	۱		Lincompass misurance norumgs, LLC	Owner Sirrp		I THE ATTSTATE COTPORATION		
0000	Allstate Insurance Group	12496	20-3843581					IL	1.4	Allstate New Jersey Insurance Company	Ownership.	100.000	The Allstate Corporation	N	
8000	. All state insurance Group	12490	20-3043301				Company of New Jersey	IL	IA		Owner Strip	100.000	The Afficiate Corporation	N	
			FO. 000 1700				E.B. I. I. O. I.	_		Allstate Financial Insurance Holdings		400 000	T. 411.4.4.0	'	
			. 59-2604709				E.R.J. Insurance Group, Inc.	FL	NI A	Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NI A	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	. Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
	•						Esurance Insurance Services Company of Canada	a							
							,	CAN	NI A	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NI A	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Property and Casualty Insurance			Loui and initiality, initiality	отполотира				1
8000	Allstate Insurance Group	30210	22-2853625			1	Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	NN.	1
0000	ATTISTATE THISUITANCE GLOUP							PE	NIA					N	
	1		37-1860088				Humboldt East Trade Center, LLC			Allstate Insurance Company	Ownership	95.000	The Allstate Corporation		
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NI A	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
		-	26-0634314				InfoArmor, Inc.	DE	NI A	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4007994				InforArmor Aggra, Inc.	DE	NI A	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
	l		. 26-1971917				Insurance Answer Center, LLC	DE	NI A	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
1						1				Allstate Financial Insurance Holdings	Í			,	
8000	Allstate Insurance Group	64831	13-2556978	.			Intramerica Life Insurance Company	NY	IA	Corporation	Ownership	100.000	The Allstate Corporation	N	ll
							Ivantage Insurance Brokers Inc.	CAN	NI A	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
		l	36-4480339			1	Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership		The Allstate Corporation	N	J

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
		-		-	_						Type	lf			
											of Control	Control			1
											(Ownership,	is		ls an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
								D						Filing	1
						Exchange		Domi-			Management,	ship		3	1
_		NAIC				if Publicly Traded	Names of	ciliary			Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	NI A	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	l
			47-4180690			l	King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	Jl
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	Jl
			61-1778486			l	NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	Jl
			36-4826210			l	NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	Jl
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N]
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	1
			32-0519759				NBInv AF2. LLC	DE	DS	Allstate Life Insurance Company	Ownership	100,000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS.	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	NIA	Allstate Insurance Company	Ownership	100,000	The Allstate Corporation	N	
			61-1817763				NBIny AP2, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3. LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6. LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	[
0008 Allsta	te Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
	to mountaine droup		16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	1
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			. 02 1000100				PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			41-2150040				PlumChoice. Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3762058				PlumChoice Business Services. Inc.	DE	NIA	PlumChoice. Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club. Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			. 30-00 13033				Signature Nationwide Auto Club of California.	Un		Signature motor orub, inc.	Owner Sirrp	100.000	I THE ATTSTATE COIPOTATION		
			30-0015636				Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc	Ownership	100.000	The Allstate Corporation	N	1
			36-4295727				Signature's Nationwide Auto Club. Inc.	DE	NI A	Signature Motor Club. Inc.	Ownership	100.000	The Allstate Corporation	NN.	
			81-2519511				SquareTradeGo. Inc.	DE	NIA	SquareTrade. Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NI A	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NN.	
			94-3340669				SquareTrade Hording Company, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership.	100.000	The Allstate Corporation	NN	
			45-4883784				SquareTrade Insurance Services. Inc.	DE	NI A	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N.	
			40-4000/04				SquareTrade Limited		NI A	SquareTrade, Inc.	Ownership			IV	{
			45-1531873				SquareTrade Limited SquareTrade Protection Solutions, Inc.	GBR	NI A	SquareTrade, Inc.		100.000	The Allstate Corporation	N.	
								DE			Ownership	100.000	The Allstate Corporation	N	·
			26-3914106				ST Product Care Corporation	DE	NI A	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	{
			20-0476967				Tech-Cor, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	{
			82-3103258				White Oak Real Estate 2017-2, LP	DE	NI A	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
				I	i	1									1

Asteris	Explanation
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SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES											
1	2	3	4	5	6	7 Income/ (Disbursements)	8	9	10	11	12	13
					Purchases, Sales or Exchanges of Loans, Securities,	Incurred in Connection with		Income/		Any Other Material Activity Not in the		Reinsurance Recoverable/ (Payable) on
NAIC Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Real Estate, Mortgage Loans or	Guarantees or Undertakings for the Benefit of any	Management Agreements and	(Disbursements) Incurred Under Reinsurance		Ordinary Course of the Insurer's		Losses and/or Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
10073	. 20–2114557	ALIC Reinsurance Company										(2,014,760,795)
70866	42-0930962	Allstate Assurance Company		65,000,000						- 	65,000,000	(193,047,592)
	. 36-6091380	Allstate County Mutual Insurance Company .		75,000,000							75, 000, 000	234,266,348
	27-3159465 36-4303658	Allstate Finance Company, LLC Allstate Financial Insurance Holdings		75,000,000							75,000,000	
	30-4303038	Corporation	55,000,000	(65,000,000)							(10,000,000)	
	47-0826838	Allstate Financial Services, LLC	(285,517)	(65,000,000)							(5,750,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance	(200,017)	(3,404,403)						-	(5,750,000)	
29000	. 34-2 133030	Company	(3,800,000)				(1,969,288,800)	(3,455,265,105)			(5,428,353,905)	7, 101, 388, 357
19240	36-6115679	Allstate Indemnity Company	(3,800,000)				(649,718,243)	(3,453,263,163)		†	(2,000,256,771)	2,618,017,198
	36-0719665	Allstate Insurance Company	(2,294,648,176)	(65,683,560)			4,674,361,688	9,263,826,955			11,577,856,907	(20,461,109,798)
10202	. 00 07 10000	Allstate Insurance Company of Canada	(43, 175, 276)	(00,000,000)						-	(43, 175, 276)	(20,401,100,700)
	26-1972435	Allstate Insurance Holdings, LLC	2,896,055,000	96 , 169 , 899						<u> </u>	2,992,224,899	
60186	36-2554642	Allstate Life Insurance Company	(249.714.483)	(77.848.284)							(327.562.767)	1,971,070,258
70874	36-2608394	Allstate Life Insurance Company of New									(0=1,00=,101,101,101,101,101,101,101,101,	1,902,469
10852	36-4181960	Allstate New Jersey Insurance Company	(162,935,000)							-	(162,935,000)	(983.419.282)
	20-3560910	Allstate New Jersey Property and Casualty Insurance Company	(102,933,000)[.								(102,900,000)[.	821,816,299
11110	36-4442776	Allstate North American Insurance Company										DL 1,010,200
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(535,000)								(535,000)	
36455	36-2999368	Allstate Northbrook Indemnity Company	(4,300,000)				(501,970,583)	(900,061,410)			(1,406,331,993)	1,793,335,684
17230	36-3341779	Allstate Property and Casualty Insurance	, , ,				, , , , , , , , , , , , , , , , , , , ,	, , ,			, , , , , , , , , , , , , , , , , , , ,	,,,,
		Company	(17,300,000)				(1,093,406,803)	(2,125,323,368)			(3,236,030,171)	3,971,980,289
26530	75-6378207	Allstate Texas Lloyd's										236,265,995
37907	04-2680300	Allstate Vehicle and Property Insurance										
		Company	(5,300,000)				(459,977,259)	(1,035,074,625)			(1,500,351,884)	2,023,214,374
60534	. 59-0781901	American Heritage Life Insurance Company	(55,000,000)								(55,000,000)	234,835,660
	80-0776676	AP Real Estate, LLC	(2,140,536)	(859,464)							(3,000,000)	
	90-0820194	AP Timber, LLC	(4,000,000)								(4,000,000)	
10835	. 36-4181959	Castle Key Indemnity Company										58,668,337
30511	. 36-3586255	Castle Key Insurance Company										(58,939,555)
	45–1061516	Current Creek Investments, LLC	(71,324,189)	(28,675,811)							(100,000,000)	
11996	. 20-1110680	Encompass Floridian Indemnity Company									·····	149,996
	. 20-1110782	Encompass Floridian Insurance Company										603,208
11252	01-0657022	Encompass Home and Auto Insurance Company										442,784,395
15130	. 59-2366357	Encompass Indemnity Company										352,081,696
11251	01-0657011	Encompass Independent Insurance Company										13,375,590
10358	52-1952957	Encompass Insurance Company										119,044,347
10071	. 36-3976913	Encompass Insurance Company of America										114, 169, 301
12154	04-3345011	Encompass Insurance Company of										
		Massachusetts										10,915,636

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

17411 2 COMMUNITY OF INCOMENTO THE WITH ANY THE PROPERTY OF THE CONTROL OF THE CO											
2 3	4	5	6	7	8	9	10	11	12	13	
				Income/							
				(Disbursements)							
			Purchases, Sales	Incurred in						Reinsurance	
			or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/	
										(Payable) on	
										Losses and/or	
is income and income,										Reserve Credit	
	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)	
54464 Encompass Insurance Company of New Jersey											
	(2,400,000)								(2,400,000)	40,865,399	
76911 Encompass Property and Casualty Company										51,017,109	
43581Encompass Property and Casualty Insurance											
	(665,000)								(665,000)	47,932,258	
	, , ,								, , ,	, , , ,	
										372,501,874	
	(100,000)							T	(100,000)	72,805,326	
								- †			
	(1 100 000)					(200 E24 010)			(200 624 010)	942,388,367	
	(1,100,000)					(050, 324, 515)			(333,024,313)	(6, 199, 902)	
		7 100 700							7 100 700	(0, 199,902)	
								-+			
		1/5,000							1/5,000		
0 1 , , , , , , , , , , , , , , , , , ,										70,081,154	
' '									, , , , , , , , , , , , , , , , , , , ,		
Pembridge Insurance Company	(18, 179, 064)								(18, 179, 064)		
otals							XXX				
	43581 Encompass Property and Casualty Insurance Company of New Jersey 05981 Esurance Holdings, Inc. 86465 Esurance Insurance Company 01440 Esurance Insurance Company of New Jersey 53625 Esurance Property and Casualty Insurance Company 73658 First Colonial Insurance Company NBInv Riverside Cars1, LLC 26210 NBInv Riverside Management, LLC 31872 North Light Specialty Insurance Company PAFCO Insurance Company Pembridge Insurance Company	umber Subsidiaries or Affiliates Dividends 54464 Encompass Insurance Company of New Jersey (2,400,000) F0911 Encompass Property and Casualty Company 43581 Encompass Property and Casualty Insurance Company of New Jersey (665,000) 05981 Esurance Holdings, Inc. 1,200,000 86465 Esurance Insurance Company (100,000) 01440 Esurance Insurance Company of New Jersey 53625 Esurance Property and Casualty Insurance Company (1,100,000) 73658 First Colonial Insurance Company 78486 NBInv Riverside Cars1, LLC 26210 NBInv Riverside Management, LLC 31872 North Light Specialty Insurance Company PAFCO Insurance Company (14,391,759) Pembridge Insurance Company (18,179,064)	number Subsidiaries or Affiliates Dividends Contributions 54464 Encompass Insurance Company of New Jersey (2,400,000) 76911 Encompass Property and Casualty Company (2,400,000) 43581 Encompass Property and Casualty Insurance (665,000) Company of New Jersey (665,000) 05981 Esurance Holdings, Inc. 1,200,000 86465 Esurance Insurance Company (100,000) 01440 Esurance Insurance Company of New Jersey 53625 53625 Esurance Property and Casualty Insurance (1,100,000) 73658 First Colonial Insurance Company (1,100,000) 78486 MBInv Riverside Cars1, LLC 7,186,703 26210 MBInv Riverside Management, LLC 175,000 31872 North Light Specialty Insurance Company (14,391,759) PAFCO Insurance Company (14,391,759) Pembridge Insurance Company (18,179,064)	ID Names of Insurers and Parent, Shareholder Capital Contributions 54464 Encompass Insurance Company of New Jersey 64581 Encompass Property and Casualty Company 65981 Encompass Property and Casualty Insurance 65981 Company of New Jersey 65981 Esurance Holdings, Inc. 65981 Esurance Insurance Company 65982 Esurance Insurance Company 65985 Esurance Property and Casualty Insurance 659865 Company 659865 Company 659865 First Colonial Insurance Company 679868 NBInv Riverside Cars1, LLC 77,186,703 26210 NBInv Riverside Management, LLC 77,186,703 26210 NBInv Riverside Management, LLC 77,186,703 26210 NBInv Riverside Management, LLC 77,186,703 26210 NBInv Riverside Management, LLC 87,186,703 81872 North Light Specialty Insurance Company PAFCO Insurance Company (14,391,759) Pembridge Insurance Company (18,179,064)	Names of Insurers and Parent, subsidiaries or Affiliates Shareholder sumber Subsidiaries or Affiliates Shareholder subsidiaries or Contributions Shareholder subsidiaries or Affiliates or Undertakings for the Benefit of any Affiliates Shareholder subsidiaries or Affiliate	Dark Dark	Date Names of Insurers and Parent, Shareholder Dividends Capital Contributions Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Subsidiaries or Affiliates Contributions Shareholder Dividends Contributions Contributions Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Subsidiaries or Affiliates Contributions Management Agreements and Service Contracts Incurred Under Reinsurance Agreements Incurred Under Reinsurance Company of New Jersey (2,400,000)	ID	Description Purchases Sales of Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Dividends Contributions D Names of Insurers and Parent, Shareholder Dividends Contributions Purchases, Sales of Estate, Names of Insurers and Parent, Shareholder Dividends Contributions Purchases or Understakings for the Benefit of any Affiliates Affiliates or Management the Benefit of any Affiliates Affiliates Service Contracts Any Other Material Activity Not in the Ordinary Course of the Benefit of any Affiliates Ordinary Course of the Benefit of any Affiliates Purchases or Understakings for the Benefit of any Affiliates Ordinary Course of the Insurance Course of the Insurance Course of the Insura		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

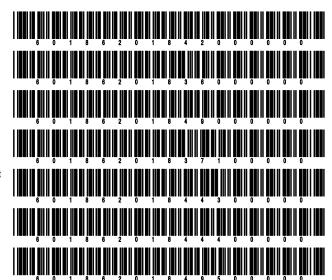
		Responses
1.	MARCH FILING Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
5.	APRIL FILING Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
suppler specific	owing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your response 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 whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions. MARCH FILING	onse of NO to the
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
21.	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 by March 1?	YES
22.	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 by March 1?	SEE EXPLANATION
23.	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 by March 1?	SEE EXPLANATION
24.	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 by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLAN
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLAN
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO NO
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
JZ.	AUGUST FILING	IES
		VE0
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
12. 13.		
14.		
15.		
18.		
19. 20.	The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically	
_0.	with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.	
22.	The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2	
23.	method. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company	
27.	uses a Type 2 method. The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile	
33.	and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities. The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.	
34.	Sompan, asso not assigned mortality tasks political by said model regulation, morellie, no definition is required.	
36.		
37.		
38. 20		
39. 44.		
48.		
49.		

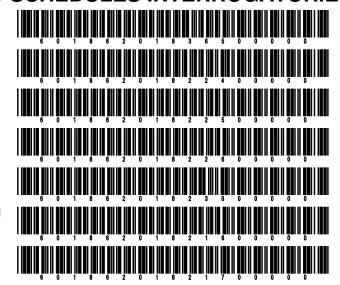
Bar Codes:

- 12. SIS Stockholder Information Supplement [Document Identifier 420]
- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 14. Trusteed Surplus Statement [Document Identifier 490]
- 15. Participating Opinion for Exhibit 5 [Document Identifier 371]
- 18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 44. Credit Insurance Experience Exhibit [Document Identifier 230]
- 48. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 49. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional	Write-ins	for Assets	Line 25
------------	-----------	------------	---------

			Current Year			
		1	1 2 3			
				Net Admitted Assets	Net Admitted	
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets	
2504.	Premium tax recoverable	1,072,426		1,072,426	1,066,718	
2505.	Negative interest maintenance reserve	306,956,863	306,956,863			
2506.	Prepaid commissions	8,447,257	8,447,257			
	Prepaid expenses		2,074,489		1,687,141	
2597.	Summary of remaining write-ins for Line 25 from overflow page	318,551,036	317,478,609	1,072,426	2,753,859	

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Accounts payable	2,453,951	2,509,199
2505.	Deferred fee income	1,533,075	1,672,445
2506.	Deposit-type fund suspense	649,059	1,373,623
2507.	Contingent financial guarantee	335 , 188	419,472
2508.	Discontinued operations	113,941	115,320
2597.	Summary of remaining write-ins for Line 25 from overflow page	5,085,214	6,090,059

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Allocated share of gain (loss) on sale of fixed assets	17,040	(38,443)
08.305. Service fees	(24)	(352)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	17,015	(38,795)

Additional Write-ins for Summary of Operations Line 27

		1	2
		Current Year	Prior Year
2704.	Transfer of IMR due to reinsurance agreement		957,269
2797.	Summary of remaining write-ins for Line 27 from overflow page		957,269

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

Additional White the for Exhibit of Normalimited Accordance and Eco								
		1	2	3				
				Change in Total				
		Current Year Total	Prior Year Total	Nonadmitted Assets				
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)				
2504.	Accounts receivable	35,899	5,885	(30,014)				
2597.	Summary of remaining write-ins for Line 25 from overflow page	35,899	5,885	(30,014)				

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

Additional Write-ins for Analysis of Operations Line 6.3	1	2		Ordinary		6	Gro	up		Accident and Health		12
			3	4	5] [7	8	9	10	11	Aggregate of All
					Supplementary	Credit Life (Group	Life Insurance			Credit (Group and		Other Lines of
	Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	(a)	Annuities	Group	Individual)	Other	Business
08.304. Allocated share of gain (loss) on fixed assets	17,040		14,831	1,548	13		381	259	5		3	
08.305. Service fees	(24)		(24)				(1)					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	17,015		14,808	1,548	13		380	259	5		3	

SUMMARY INVESTMENT SCHEDULE Admitted Assets as Reported

		Gross Investm	ent Holdings	Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
					Securities Lending		
					Reinvested Collateral	Total (Col. 3 + 4)	
	Investment Categories	Amount	Percentage	Amount	Amount	Amount	Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	351,081,615	1.311	351,081,615		351,081,615	1.311
	1.2 U.S. government agency obligations (excluding mortgage-backed						
	securities): 1.21 Issued by U.S. government agencies	64 202 102	0.240	64,202,192		64,202,192	0.240
	1.22 Issued by U.S. government sponsored agencies	1 ' '		194,938,173		194,938,173	
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed	101,000,170		101,000,110		101,000,110	
	securities)	57,713,964	0.216	57,713,964		57,713,964	0.216
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
	1.41 States, territories and possessions general obligations	92,412,479	0 345	92 412 479		92,412,479	0 345
	1.42 Political subdivisions of states, territories and possessions and	, ,					
	political subdivisions general obligations		1.710				
	1.43 Revenue and assessment obligations			819,415,596		819,415,596	3.060
	1.44 Industrial development and similar obligations						
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA					498,041	
	1.512 Issued or guaranteed by FNMA and FHLMC	8,722,706	0.033	8,722,706		8,722,706	0.033
	1.513 All other						
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	7,803,772	0.029	7,803,772		7,803,772	0.029
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by						
	agencies shown in Line 1.521						
	1.523 All other	148,078,572	0.553	148,078,572		148,078,572	0.553
2.	Other debt and other fixed income securities (excluding short-term):						
	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12.313.714.410	45.984	12,313,714,410		12,313,714,410	45.984
	2.2 Unaffiliated non-U.S. securities (including Canada)			2,389,487,431		2,389,487,431	
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds	358,529,714	1.339	358,529,714		358,529,714	1.339
	3.2 Preferred stocks:						
	3.21 Affiliated						
	3.22 Unaffiliated	30,218,836	0.113	30,218,836		30,218,836	0.113
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	627,520,141	2.343	627,520,141		627,520,141	2.343
	3.4 Other equity securities:	027,320,141	2.040	027,320,141		027 ,320 , 141	2.040
	3.41 Affiliated	644,474,101	2.407	644,474,101		644,474,101	2.407
	3.42 Unaffiliated	72,371,172		72,371,172		72,371,172	
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated						
	3.52 Unaffiliated						
4.	Mortgage loans:						
	4.1 Construction and land development						
	4.2 Agricultural						
	4.3 Single family residential properties						
	4.4 Multifamily residential properties			3,223,696,997		3,223,696,997	12.039
	4.6 Mezzanine real estate loans		12.000	9,220,000,001			12.000
5.	Real estate investments:	•					
	5.1 Property occupied by company						
	5.2 Property held for production of income (including						
	\$0 of property acquired in satisfaction of						
	debt)	124,306,119	0.464	124,306,119		124,306,119	0.464
	5.3 Property held for sale (including \$0						
	property acquired in satisfaction of debt)						
6.	Contract loans	558,569,430		558,569,430			2.086
7.	Derivatives		0.103	27,518,339		27,518,339	0.103
8. a	Receivables for securities Securities Lending (Line 10, Asset Page reinvested collateral)			5,143,243 5,232,008	XXX	5,143,243 XXX	0.019
9.	Cash, cash equivalents and short-term investments			612,050,249			2.305
11.	Other invested assets			3,582,438,212		3,582,438,212	
12.	Total invested assets	26,777,992,245		26,777,992,245	5,232,008	26,777,992,245	100.000
		, , , , 0		, , , , - . 0	.,,	, ,,	

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		109,800,299
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	46,850,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,825,665	48,675,665
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(28,110,000)	
	3.2 Totals, Part 3, Column 11		(28,110,000)
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	6,059,846	
	8.2 Totals, Part 3, Column 9		6,059,846
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		124,306,119
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		124,306,119

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,190,563,731
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	79
	2.2 Additional investment made after acquisition (Part 2, Column 8)	454,305,467
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12(48,0	37)
	3.2 Totals, Part 3, Column 1126,4	90(21,547)
4.	Accrual of discount	585,281
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	420,160,062
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,575,872
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,223,696,997
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	3,223,696,997
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	3,223,696,997

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	3,361,579,727
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	15
	2.2 Additional investment made after acquisition (Part 2, Column 9)	767, 165, 629
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 1353,745,62	?7
	5.2 Totals, Part 3, Column 9	i7)12,302,070
6.	Total gain (loss) on disposals, Part 3, Column 19	(4,338,899)
7.	Deduct amounts received on disposals, Part 3, Column 16	493,606,552
8.	Deduct amortization of premium and depreciation	49,715,673
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	18
	9.2 Totals, Part 3, Column 14	483,408
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	33
	10.2 Totals, Part 3, Column 11	328,227,815
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,585,641,894
12.	Deduct total nonadmitted amounts	3,203,682
13.	Statement value at end of current period (Line 11 minus Line 12)	3,582,438,213

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,350,267,410
3.	Accrual of discount		51,882,417
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,229,905)	
	4.2. Part 2, Section 1, Column 15	(175,000)	
	4.3. Part 2, Section 2, Column 13	88,920,176	
	4.4. Part 4, Column 11	(73,442,925)	13,072,346
5.	Total gain (loss) on disposals, Part 4, Column 19		8,739,368
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7, 262, 502, 148
7.	Deduct amortization of premium		22,952,169
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(148,753)	
	8.2. Part 2, Section 1, Column 19	(237,472)	
	8.3. Part 2, Section 2, Column 16	(7,545,433)	
	8.4. Part 4, Column 15	(1,433,010)	(9,364,667)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	6,209,636	
	9.2. Part 2, Section 1, Column 17	257,253	
	9.3. Part 2, Section 2, Column 14	36,792,803	
	9.4. Part 4, Column 13	4,567,516	47,827,209
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		17,899,954
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,734,624,726
12.	Deduct total nonadmitted amounts		95,587,081
13.	Statement value at end of current period (Line 11 minus Line 12)		18,639,037,645

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long-Term Donus and Stocks	CTTTLE BOOGHIBOI C			1
			1 Book/Adjusted	2	3	4
T	escripti	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	1 ' '	423,232,870	416,807,941	415,145,114
Governments	2.	Canada	24,956,149	25,369,480	24,696,850	25,000,000
(Including all obligations guaranteed	3.	Other Countries	32,757,815	32,780,679	33,085,171	32,744,621
by governments)	4.	Totals	473,495,812	481,383,029	474,589,962	472,889,735
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	92,412,479	95,498,649	92,403,702	92,125,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	457,854,733	497,294,522	335,442,059	586,070,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and	-			, ,	,	
their Political Subdivisions	7.	Totals	1,030,880,247	1,128,684,311	850,210,002	1,744,242,699
	8.	United States	12,461,792,982	12,500,871,869	12,515,216,778	12,581,298,323
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and	9.	Canada	347,873,486	351,122,856	348,585,339	347,013,651
Hybrid Securities (unaffiliated)	10.	Other Countries	2,041,613,946	2,036,966,274	2,026,426,175	2,059,766,662
rijona occanico (ananmaica)	11.	Totals	14,851,280,414	14,888,960,999	14,890,228,292	14,988,078,636
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	16,905,923,685	17,091,821,510	16,642,874,017	17,883,406,070
PREFERRED STOCKS	14.	United States	23,521,321	23,267,882	23,695,823	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	6,697,514	7,162,489	7,114,655	
	17.	Totals	30,218,835	30,430,371	30,810,478	
Parent, Subsidiaries and Affiliates	18.	Totals				
,	19.	Total Preferred Stocks	30,218,835	30,430,371	30,810,478	
COMMON STOCKS	20.	United States	687,070,115	687,070,115	559,626,581	
Industrial and Miscellaneous	21.	Canada	· [· · · · · · · · · · · · · · · · · ·	29,761,272	28,787,938	
(unaffiliated)	22.	Other Countries	341,589,640	341,589,640	307,568,061	
	23.	Totals	1,058,421,027	1,058,421,027	895,982,580	1
Parent, Subsidiaries and Affiliates	24.	Totals	740,061,182	740,061,182	161,988,367	1
,	25.	Total Common Stocks	1,798,482,209	1,798,482,209	1,057,970,947	1
	26.	Total Stocks	1,828,701,044	1,828,912,580	1,088,781,425	1
	27.	Total Bonds and Stocks	18,734,624,729	18,920,734,090	17,731,655,441	1
			, , , , , , , , , , , , , , , , , , , ,	, - , - ,	, - ,,	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8 0/ /	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,232,835	262,403,365	120,515,880	20,491,036	7 , 138 , 732	XXX	415,781,848	2.4	508,856,989	2.8	378,701,780	37,080,068
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	5,232,835	262,403,365	120,515,880	20,491,036	7,138,732	XXX	415,781,848	2.4	508,856,989	2.8	378,701,780	37,080,068
2. All Other Governments												
2.1 NAIC 1	48,562,193	6,300,000				XXX	54,862,193	0.3	101,614,171	0.6	38,369,343	16,492,850
2.2 NAIC 2		6,750,000	1,500,000			XXX	8,250,000	0.0	33,812,387	0.2		8,250,000
2.3 NAIC 3	1,704,043	9,390,577				XXX	11,094,621	0.1	361,567	0.0		11,094,621
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	50,266,237	22,440,577	1,500,000			XXX	74,206,814	0.4	135,788,126	0.7	38,369,343	35,837,471
3. U.S. States, Territories and Possessions etc	,	, ,					, ,		, ,		, ,	, ,
Guaranteed												
3.1 NAIC 1	9,820,901	11,897,381	12, 157, 892	53,634,596	4,901,709	XXX	92,412,479	0.5	81,173,886	0.4	92,412,479	
3.2 NAIC 2	,					XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	9,820,901	11,897,381	12,157,892	53,634,596	4,901,709	XXX	92,412,479	0.5	81,173,886	0.4	92,412,479	
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed												
4.1 NAIC 1	8,872,952	106,641,418	106,425,403	218,644,537	6,095,392	XXX	446,679,703	2.6	463,891,095	2.5	446,679,703	
4.2 NAIC 2		1,907,566	1, 152, 944	8,114,519		XXX	11, 175,029	0.1			11, 175,029	
4.3 NAIC 3						XXX						
4.4 NAIC 4	,					XXX						
4.5 NAIC 5	,					XXX						
4.6 NAIC 6						XXX						
4.7 Totals	8,872,952	108,548,985	107,578,347	226,759,056	6,095,392	XXX	457,854,733	2.7	463,891,095	2.5	457,854,733	
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	126,450,472	347,895,743	146,261,073	260,925,455	84,321,514	XXX	965.854.258	5.6	971, 153, 552	5.3	943.269.666	22.584.592
5.2 NAIC 2	67,696	316,670	32,439,916	22,976,630	2,286,203	XXX	58,087,115	0.3		0.1	45,933,298	12, 153,816
5.3 NAIC 3		, , , , ,	,,	,- , [, ,	XXX	, , ,		, ,		-,,-	,,
5.4 NAIC 4						XXX						
5.5 NAIC 5					7,140,808	XXX	7,140,808	0.0			7,140,808	
5.6 NAIC 6					, , , , ,	XXX	, , 5				, , , , , , ,	
5.7 Totals	126.518.168	348.212.413	178.700.990	283.902.086	93,748,525	XXX	1,031,082,180	6.0	998.151.939	5.5	996,343,772	34.738.409

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

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

	Quality and	Maturity Distribution	on of All Bonds O	wned December 3			es by Major Types	of issues and INA	NC Designations			1
	1	Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	/	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
Industrial & Miscellaneous (Unaffiliated)												1-7
6.1 NAIC 1	634,520,507	2,458,134,254	1,821,100,931	431,823,721	403, 172, 314	XXX	5,748,751,726	33.4	6,567,268,620	36.0		1,819,183,171
6.2 NAIC 2	601,464,947	2,938,656,437	2, 177, 156, 217	396,304,537	291,426,163	XXX	6,405,008,301	37.3	6,412,515,401	35.1	4,323,542,668	2,081,465,632
6.3 NAIC 3	42,766,755	743,045,809	813,554,411	89,065,955	33,728,901	XXX	1,722,161,830	10.0	1,806,746,388	9.9	1,025,391,951	696,769,879
6.4 NAIC 4	12,199,461	295,104,621	262 , 194 , 475	6,222,710		XXX	575,721,267	3.3	872,689,555	4.8	260,823,680	314,897,587
6.5 NAIC 5	4,201,644	29,425,060	10,868,976	8,940,035		XXX	53,435,715	0.3	150,975,080	0.8	12,365,402	41,070,313
6.6 NAIC 6	215,075	33,738,650	270,000		6,106,500	XXX	40,330,225	0.2	48,014,743	0.3		40,330,225
6.7 Totals	1,295,368,390	6,498,104,830	5,085,145,009	932,356,958	734,433,877	XXX	14,545,409,064	84.6	15,858,209,788	86.9	9,551,692,256	4,993,716,808
7. Hybrid Securities												
7.1 NAIC 1						XXX			7,999,726	0.0		
7.2 NAIC 2			15,860,373		61,697,243	XXX	77,557,616	0.5	48,476,969	0.3	17,976,576	59,581,040
7.3 NAIC 3			9,974,577		3,085,283	XXX	13,059,860	0.1	10,238,205	0.1	10,240,860	2,819,000
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			25,834,949		64,782,527	XXX	90,617,476	0.5	66,714,901	0.4	28,217,436	62,400,040
8. Parent. Subsidiaries and Affiliates							, ,				, ,	, ,
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	48.475.996	48.475.996	0.3	132.807.425	0.7	48.475.996	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	, , , , ,	, , , , ,				, , , , ,	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	8,916,215	8,916,215	0.1			8,916,215	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	57,392,211	57,392,211	0.3	132,807,425	0.7	57,392,211	
10. Bank Loans						, , , , ,	, , , ,		, , ,		,,,,,	
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2	71,711	4,644,436				XXX	4,716,146	0.0	XXX	XXX		4,716,146
10.3 NAIC 3		41,243,120	15.280.305			XXX	57,044,912	0.3	XXX	XXX		57,044,912
10.4 NAIC 4	1,861,735	189,822,339	107,644,761			XXX	299,328,835	1.7	XXX	XXX		299,328,835
10.5 NAIC 5	4,513,481	52,013,771	4,950,090			XXX	61,477,342	0.4	XXX	XXX		61,477,342
10.6 NAIC 6	, , , , , , , , , , , , , , , , , , , ,					XXX	.,,		XXX	XXX		
10.7 Totals	6.968.413	287,723,666	127,875,156			XXX	422,567,235	2.5		XXX		422,567,235

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

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately
11. Total Bonds Current Year	I Year or Less	Through 5 Years	Through to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	rraded	Placed (a)
11.1 NAIC 1	(d)833,459,859	3, 193, 272, 161	2,206,461,179	985,519,347	505,629,661		7,724,342,207	44.9	XXX	xxx	5,829,001,526	1,895,340,681
	(d)601,604,354	2,952,275,108	2,228,109,450	427,395,686	355,409,609	48,475,996	6,613,270,202	38.5			4,447,103,568	
11.2 NAIC 2			838.809.292			48,475,996			XXX	XXX		
11.3 NAIC 3	(d)44,992,286	793,679,506	. , . , .	89,065,955	36,814,184	0.040.045	1,803,361,223	10.5		XXX	1,035,632,811	767,728,412
11.4 NAIC 4	(d)14,061,196	484,926,959	369,839,236	6,222,710	7 440 000	8,916,215	883,966,316	5.1	XXX	XXX	269,739,895	
11.5 NAIC 5	(d)8,715,125	81,438,832	15,819,066	8,940,035	7,140,808		(c)122,053,865	0.7	XXX	XXX	19,506,210	
11.6 NAIC 6	(d) 215,075	33,738,650	270,000		6,106,500		(c) 40,330,225	0.2	XXX	XXX		40,330,225
11.7 Totals	1,503,047,895	7,539,331,217	5,659,308,224	1,517,143,732	911, 100, 761	57,392,211	(b) 17,187,324,039	100.0	XXX	XXX	11,600,984,010	5,586,340,030
11.8 Line 11.7 as a % of Col. 7	8.7	43.9	32.9	8.8	5.3	0.3	100.0	XXX	XXX	XXX	67.5	32.5
12. Total Bonds Prior Year												
12.1 NAIC 1	1, 116, 544, 000	3,741,813,207	2, 184, 662, 873	1,095,276,769	563,661,189		XXX	XXX	8,701,958,039	47.7	6,577,916,851	2, 124, 041, 188
12.2 NAIC 2	673,048,679	3,072,386,934	2,044,376,847	446,496,614	285,494,071	132,807,425	XXX	XXX	6,654,610,569	36.5	4,461,125,944	2, 193, 484, 625
12.3 NAIC 3	48,634,732	684,234,817	935, 102, 965	104,128,642	45,245,005		XXX	XXX	1,817,346,161	10.0	1,119,678,246	697,667,915
12.4 NAIC 4	3,690,108	322,493,640	530,616,441	15 , 181 , 183	708, 183		XXX	XXX	872,689,555	4.8	353,025,202	519,664,353
12.5 NAIC 5	4,426,665	100, 153, 391	37,907,796	6,859,144	1,628,085		XXX	XXX	(c)150,975,080	0.8	8,230,859	142,744,221
12.6 NAIC 6	300,318	32,623,975	8,854,783		6,235,668		XXX	XXX	(c) 48,014,743	0.3	581,188	
12.7 Totals	1,846,644,501	7,953,705,964	5,741,521,705	1,667,942,352	902,972,201	132,807,425	XXX	XXX	(b) 18,245,594,148	100.0	12,520,558,290	
12.8 Line 12.7 as a % of Col. 9	10.1	43.6		9.1	4.9	0.7	XXX	XXX	100.0	XXX	68.6	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	512,246,553	2,433,764,251	1,644,131,034	800,705,866	438, 153, 822		5,829,001,526	33.9	6,577,916,851	36.1	5,829,001,526	XXX
13.2 NAIC 2	336.098.546	2.075.888.796	1,449,952,284	252.379.272	284.308.675	48.475.996	4.447.103.568	25.9	4.461.125.944	24.5	4.447.103.568	
13.3 NAIC 3	21,919,703	509,847,664	440.990.154	37,111,900	25.763.390		1,035,632,811	6.0	, , , , ,	6.1	1.035.632.811	XXX
13.4 NAIC 4	11.616.123	145.459.233	97.525.615	6,222,710	20,700,000	8.916.215	269.739.895	1.6	353.025.202	1.9	269.739.895	
13.5 NAIC 5	358.985	9,723,094	202.431	2,080,891	7.140.808		19,506,210	0.1	8,230,859	0.0	19,506,210	
13.6 NAIC 6		9,720,001	202, 101	2,000,001	, , , , , , , , , , , , , , , , , , , ,			9.1	581.188	0.0	, ,	XXX
13.7 Totals	882,239,910	5,174,683,037	3.632.801.518	1.098.500.639	755,366,695	57.392.211	11.600.984.010	67.5	12,520,558,290	68.6		
13.8 Line 13.7 as a % of Col. 7	7.6	44.6	31.3	9.5	6.5	0.5	100.0	XXX	XXX	XXX	100.0	
13.9 Line 13.7 as a % of Line 11.7, Col. 7,							100.0				100.0	
Section 11	5.1	30.1	21.1	6.4	4.4	0.3	67.5	XXX	XXX	XXX	67.5	XXX
14. Total Privately Placed Bonds	0.1	00.1	21.1	0.1	7.7	0.0	01.0	XXX	XXX	XXX	01.0	XXX
14.1 NAIC 1	321,213,307	759,507,910	562,330,145	184.813.480	67.475.838		1.895.340.681	11.0	2.124.041.188	11.6	XXX	1,895,340,681
14.2 NAIC 2	265,505,808	876,386,313	778, 157, 166	175.016.414	71.100.934		2.166.166.635	12.6	2.193.484.625	12.0	XXX	2,166,166,635
14.3 NAIC 3	23.072.583	283.831.842	397.819.138	51.954.055	11,050,794		767.728.412	4.5	697,667,915	3.8	XXX	767.728.412
14.4 NAIC 4	2,445,073	339,467,727	272,313,622	, 304,000	1,050,794		614,226,421	3.6	519,664,353	2.8	XXX	614,226,421
14.5 NAIC 5	8,356,140	71,715,738	15,616,635	6,859,144			102,547,655	اد	142,744,221	0.8	XXX	102,547,655
14.6 NAIC 6	215,075	33,738,650	270,000	0,053,144	6.106.500		40,330,225	0.2	47,433,556	0.3		40,330,225
	620,807,985		2,026,506,706	410 642 002	155,734,067			32.5		31.4		5,586,340,030
14.7 Totals		2,364,648,180		418,643,093			5,586,340,030		5,725,035,858		XXX	
14.8 Line 14.7 as a % of Col. 7	11.1	42.3	36.3	7.5	2.8		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,	3.6	13.8	11.8	2.4	0.9		32.5	XXX	XXX	xxx	xxx	32.5
Section 11	3.0	13.8	11.8	2.4	0.9		32.5	XXX	XXX	XXX	XXX	32.5



Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

SCHEDULE D - PART 1A - SECTION 2

	Matu		All Bonds Owner	d December 31, a		Carrying Values	by Major Type and	Subtype of Issue				
	1	2	3	4	5	6	7	8	9	10	11	12
D		Over 1 Year	Over 5 Years	Over 10 Years	0 00 1/	No Maturity	T	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments 1.1 Issuer Obligations	E 140 010	OFF 007 040	111 500 041		7 100 700	V////	070 770 001	0.0	470 750 400	0.0	070 000 740	1 570 001
1.2 Residential Mortgage-Backed Securities	5,142,619 90,216	255,897,810 236,009	111,596,841	64 150	7 , 138 , 732	XXX	379,776,001 498,041	2.2	472,752,460 596,723	2.6	378,203,740 498,041	1,572,261
1.3 Commercial Mortgage-Backed Securities	90,216	∠30,009	107,663	64 , 153		XXX	498,041	0.0		0.0	498,041	
1.4 Other Loan-Backed and Structured Securities		6,269,547	8.811.376	20,426,883		XXX	35,507,806	0.2	35.507.806	0.2		35,507,806
1.5 Totals	5,232,835	262,403,365	120,515,880	20,420,883	7,138,732	XXX	415,781,848	2.4		2.8	378,701,780	37,080,068
2. All Other Governments	5,232,633	202,403,303	120,515,000	20,491,030	1,100,102	XXX	410,701,040	2.4	300,030,909	2.0	3/0,/01,/00	37,000,000
	40 500 400	45 000 000	4 500 000			2007	05 005 400		405 044 004	0.7	00 000 040	07 005 050
2.1 Issuer Obligations	48 , 562 , 193	15,603,000	1,500,000			XXX	65,665,193	0.4	125,641,684	0.7	38,369,343	27,295,850
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities 2.4 Other Loan-Backed and Structured Securities	4 704 040	0 007 577				XXX	0.544.004		40,440,440			0.544.004
	1,704,043	6,837,577	4 500 000			XXX	8,541,621	0.0	10,146,443	0.1	00.000.040	8,541,621
2.5 Totals	50,266,237	22,440,577	1,500,000			XXX	74,206,814	0.4	135,788,126	0.7	38,369,343	35,837,471
3. U.S. States, Territories and Possessions, Guaranteed	0 000 000	4. 00= 6= :	40 155 055	F0 001 F1-		1001	22 112 :==		0.4 170 000		00 110 1==	
3.1 Issuer Obligations	9,820,901	11,897,381	12, 157,892	53,634,596	4,901,709	XXX	92,412,479	0.5	81, 173,886	0.4	92,412,479	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities	0.000.004	11 007 001	10 157 000	50 004 500	4 004 700	XXX	00 440 470	0.5	04 470 000	0.4	00 440 470	
3.5 Totals	9,820,901	11,897,381	12,157,892	53,634,596	4,901,709	XXX	92,412,479	0.5	81, 173, 886	0.4	92,412,479	
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed 4.1 Issuer Obligations	8,872,952	108,548,985	107,578,347	226,759,056	6,095,392	WW	457,854,733	2.7	463,891,095	2.5	457,854,733	
4.1 Issuer Obligations	0,072,932	100,340,903	107,370,347	220,739,030		XXX	437,034,733	٤.۱ کــــــــــــــــــــــــــــــــــــ	403,091,093	2.5	437,034,733	
4.2 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.4 Other Loan-Backed and Structured Securities	8,872,952	108.548.985	107,578,347	226.759.056	6,095,392	XXX	457.854.733	2.7	463.891.095	2.5	457.854.733	
5. U.S. Special Revenue & Special Assessment Obligations	0,072,932	100,340,903	107,576,347	220,739,030	0,090,392	***	407,004,700	2.1	403,091,093	2.0	407,004,700	
etc., Non-Guaranteed												
5.1 Issuer Obligations	121.446.640	338.489.032	162,982,635	283.235.054	71,237,692	XXX	977.391.054	5.7	961,265,115	5.3	957.306.462	20,084,592
5.2 Residential Mortgage-Backed Securities	5,071,527	8,542,674	2,245,245			XXX		0.1	24,670,936	0.1	16,526,478	
5.3 Commercial Mortgage-Backed Securities						XXX	10,020,470				10,020,470	
5.4 Other Loan-Backed and Structured Securities		1,180,707	13,473,110		22,510,832	XXX	37, 164, 649	0.2	12,215,887	0.1	22,510,832	14,653,816
5.5 Totals	126,518,168	348,212,413	178,700,990	283,902,086	93,748,525	XXX	1,031,082,180	6.0	998, 151, 939	5.5	996,343,772	34,738,409
6. Industrial and Miscellaneous	120,010,100	010,212,110	170,700,000	200,002,000	00,710,020	7000	1,001,002,100	0.0	000,101,000	0.0	000,010,112	01,700,100
6.1 Issuer Obligations	1, 128, 915, 258	5,661,070,155	4,906,732,849	828, 153, 857	711,215,025	XXX	13,236,087,144	77.0	14,463,627,240	79.3	9,076,644,304	4,159,442,840
6.2 Residential Mortgage-Backed Securities	20, 124, 809	50,865,350	28,588,974	21,851,030	2,569,520	XXX	123,999,683	0.7	159,751,070	0.9	117,426,475	6,573,208
6.3 Commercial Mortgage-Backed Securities	10,583,901	12,058,092	1,312,085		124,811	XXX	24,078,889	0.1	75, 141, 754	0.4	24,078,889	
6.4 Other Loan-Backed and Structured Securities	135,744,421	774, 111, 233	148,511,101	82,352,071	20,524,521	XXX	1, 161, 243, 348	6.8	1,159,689,724	6.4	333,542,588	827,700,760
6.5 Totals	1,295,368,390	6,498,104,830	5,085,145,009	932,356,958	734,433,877	XXX	14,545,409,064	84.6	15,858,209,788	86.9	9,551,692,256	4,993,716,808
7. Hybrid Securities	1,200,000,000	0,100,101,000	0,000,110,000	002,000,000	701, 100,077	7001	11,010,100,004	04.0	10,000,200,700	30.0	0,001,002,200	1,000,710,000
7.1 Issuer Obligations			25,834,949		64,782,527	XXX		0.5	66,714,901	0.4	28,217,436	62,400,040
7.1 Issuel Obligations						XXX	,				20,217,400	
7.3 Commercial Mortgage Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals			25,834,949		64,782,527	XXX	90,617,476	0.5	66,714,901	0.4	28,217,436	62,400,040
8. Parent, Subsidiaries and Affiliates			20,004,040		51,102,021	////	00,011,410	0.0	33,717,001	0.1	23,217,700	5 <u>L</u> , 700, 070
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						
0.5 10เลเธ			l	i	l	۸۸۸		l	l			

13.6 Bank Loans

14. Total Privately Placed Bonds 14.1 Issuer Obligations

14.6 Bank Loans

14.7 Totals

13.8 Line 13.7 as a % of Col. 7

14.5 SVO Identified Funds

14.8 Line 14.7 as a % of Col. 7

13.9 Line 13.7 as a % of Line 11.7. Col. 7. Section 11

14.2 Residential Mortgage-Backed Securities

14.3 Commercial Mortgage-Backed Securities

14.4 Other Loan-Backed and Structured Securities

14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11

.882,239,910

561.851.273

..1,238,388

50,749,910

6,968,413

.11.1

3.6

620.807.985

XXX

.7.6

5.1

.5, 174, 683, 037

1.490.117.796

...1,581,259

585,225,458

287,723,666

42.3

13.8

2.364.648.180

XXX

44.6

30.1

.3,632,801,518

.1.769.257.727

..1,087,309

128,286,513

127,875,156

.36.3

11.8

.2,026,506,706

XXX

.31.3

21.1

1,098,500,639

.315.460.855

...1,564,637

101,617,600

418,643,093

.7.5

2.4

XXX

9.5

6.4

13.7 Totals

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date **Total Current Year** Line 11.7 Prior Year Prior Year Traded Placed 9. SVO Identified Funds 9.1 Exchange Traded Funds Identified by the SVO 57.392.211 57.392.211 0.3 132,807,425 0.7 .57,392,211 .XXX XXX XXX. XXX .XXX 9.2 Bond Mutual Funds Identified by the SVO XXX XXX XXX XXX XXX 9.3 Totals 57.392.211 57.392.211 0.3 132.807.425 57.392.211 XXX XXX XXX XXX XXX 0.7 10 Bank Loans 10.1 Bank Loans - Issued 436 174 90 561 998 16.310.613 107.308.785 0.6 107.308.785 .XXX. XXX .XXX 197, 161, 668 .315,258,450 10.2 Bank Loans - Acquired 6,532,239 .111,564,543 XXX ...1.8 XXX XXX .315,258,450 10.3 Totals 6.968.413 287.723.666 127.875.156 422.567.235 2.5 422.567.235 XXX XXX XXX 11. Total Bonds Current Year 11.1 Issuer Obligations 1.322.760.563 6.391,506,363 .5.328.383.513 1.391.782.564 .865.371.076 15.299.804.079 89.0 4.270.795.583 XXX XXX XXX .11.029.008.496 11.2 Residential Mortgage-Backed Securities 59.644.033 2.569.520 141.024.202 134 . 450 . 993 25.286.552 30.941.882 22.582.214 XXX 0.8 XXX XXX 6.573.208 11.3 Commercial Mortgage-Backed Securities 10.583.901 ..12.058.092 ..1,312,085 .124.811 24.078.889 24,078,889 .XXX 0.1 .XXX. .XXX. 11.4 Other Loan-Backed and Structured Securities .137,448,465 .788,399,064 .170,795,587 102,778,954 ...43,035,353 XXX ..1,242,457,423 ..7.2 XXX. 356,053,420 .886,404,003 .XXX 11.5 SVO Identified Funds .57.392.211 .57,392,211 ..XXX. XXX.. XXX... XXX. ..XXX... .57,392,211 0.3 .XXX. .XXX. 287,723,666 11.6 Bank Loans 6,968,413 127,875,156 XXX 422,567,235 2.5 XXX XXX 422,567,235 11.7 Totals ..1.503.047.895 .7.539.331.217 .5.659.308.224 ..1.517.143.732 .57.392.211 ...17.187.324.039 100.0 XXX XXX ..11.600.984.010 .5.586.340.030 .911.100.761 11.8 Line 11.7 as a % of Col. 7 8.7 43.9 32.9 0.3 XXX XXX 67.5 8.8 5.3 100.0 XXX 32.5 12. Total Bonds Prior Year 12.1 Issuer Obligations ..1,626,582,610 ..7,112,630,860 .5,513,160,183 1,516,756,214 .865,936,514 .16,635,066,380 ..11,859,358,494 ..91.2 .4,775,707,886 XXX XXX XXX 12.2 Residential Mortgage-Backed Securities .78,479,956 .39.679.303 .39.964.543 ..24.439.633 ..2.455.294 XXX XXX XXX .185.018.730 ..1.0 .174.828.705 ..10.190.025 12.3 Commercial Mortgage-Backed Securities 48.468.665 ..19,538,002 6.364.235 770.851 XXX XXX XXX 75.141.754 0.4 75.141.754 12.4 Other Loan-Backed and Structured Securities . 131.913.924 .743.057.147 182.032.744 126.746.505 .33.809.542 1.217.559.860 ..939.137.947 .XXX. XXX. XXX. 6.7 278.421.913 12.5 SVO Identified Funds .132,807,425 .XXX. XXX. XXX XXX. .XXX. XXX. XXX .132,807,425 0.7 .132,807,425 12.6 Bank Loans XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX 12.7 Totals ... 1.846.644.501 ..7,953,705,964 5.741.521.705 1,667,942,352 902.972.201 132.807.425 XXX XXX 18.245.594.148 100.0 12.520.558.290 .5,725,035,858 12.8 Line 12.7 as a % of Col. 9 10 1 0.7 XXX XXX XXX 31.5 49 31 4 13. Total Publicly Traded Bonds 13.1 Issuer Obligations 760,909,290 4,901,388,566 .3,559,125,786 1,076,321,709 731,263,145 .XXX .11,029,008,496 64.2 ..11,859,358,494 65.0 ..11,029,008,496 XXX 13.2 Residential Mortgage-Backed Securities .24.048.164 .58.062.774 .29.854.573 21.017.577 1.467.906 XXX 134.450.993 0.8 174.828.705 ..1.0 134.450.993 XXX 13.3 Commercial Mortgage-Backed Securities 10,583,901 _12,058,092 24,078,889 ...75,141,754 ..1,312,085 .124,811 XXX 0.1 0.4 24,078,889 XXX 13.4 Other Loan-Backed and Structured Securities 86,698,554 203, 173, 606 .42,509,074 ...1, 161, 354 ..22,510,832 .XXX .356,053,420 .2.1 .278,421,913 ..1.5 356,053,420 XXX. 13.5 SVO Identified Funds XXX XXX XXX ...57,392,211 .57,392,211 0.3 132,807,425 0.7 .57,392,211 .XXX... XXX XXX

755,366,695

.134.107.931

...1, 101, 614

.20,524,521

.155.734.067

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6,573,208

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422,567,235

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.5.586.340.030

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.939, 137, 947

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.100.0

32.5

.5.586.340.030

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	Short-renn investments		•	1	
	1 Total	2 Bonds	3 Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	186,699,115	186,699,115			
Cost of short-term investments acquired	8,164,323,876	8,164,323,876			
Accrual of discount	42,946	42,946			
Unrealized valuation increase (decrease)	(14,732)	(14,732)			
5. Total gain (loss) on disposals	7,429	7,429			
Deduct consideration received on disposals	8,217,781,695	8,217,781,695			
7. Deduct amortization of premium	175,839	175,839			
Total foreign exchange change in book/adjusted carrying value					
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)		133,101,099			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	133,101,099	133,101,099			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		36,814,059
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	32,746,787	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	25,354,747	58 , 101 , 534
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	686,596	
	3.2 Section 2, Column 19	1,094,259	1,780,855
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(4,330,207)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		68,455,685
6.	Amortization:		
	6.1 Section 1, Column 19	(19,254,433)	
	6.2 Section 2, Column 21	3,295,124	(15,959,309)
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20	2,623,727	13, 173, 304
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		21, 124,551
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		21, 124,551

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(3,365,082)
Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumu	ılative Cash Chanç	ge Column)		4,264,084
Add:				
Change in variation margin on open contracts - Highly effective hedges				
3.11 Section 1, Column 15, current year minus	53,513			
3.12 Section 1, Column 15, prior year	(18,050)	71,563		
Change in variation margin on open contracts - All other				
3.13 Section 1, Column 18, current year minus	943,595			
3.14 Section 1, Column 18, prior year		943,595	1,015,158	
Add:				
Change in adjustment to basis of hedged item				
3.21 Section 1, Column 17, current year to date minus				
3.22 Section 1, Column 17, prior year				
Change in amount recognized				
3.23 Section 1, Column 19, current year to date minus	997 , 108			
3.24 Section 1, Column 19, prior year	(18,050)	1,015,158	1,015,158	
Subtotal (Line 3.1 minus Line 3.2)				
Cumulative variation margin on terminated contracts during the year (Section 2, Column	n 15)	(416,079)		
Less:				
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22 Amount recognized (Section 2, Column 16)	(398,029)	(398,029)		
Subtotal (Line 4.1 minus Line 4.2)				(18,050)
Dispositions gains (losses) on contracts terminated in prior year:				
5.1 Total gain (loss) recognized for terminations in prior year				18,050
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
Deduct total nonadmitted amounts				
Statement value at end of current period (Line 6 minus Line 7)				899,003
	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative cash change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, prior year	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus	Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus

SCHEDULE DB - PART C - SECTION 1

					Replication	(Synthetic A	Asset) Trans	sactions Open as of Decen	nber 31 of Cur	rent Year					
			thetic Asset) Tra			1	_	Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8		strument(s) Oper		Cash Instrument(s) Held				
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	CALL OPTION on EQUITY JUN19 SPX C @	,													
78482#AC3	2475.000000, effective 06/19/2018, attached to Cash Security-TREASURY NOTE	1	4,972,662	5,650,069	5,274,561	06/19/2018	_ 06/21/2019	CALL OPTION on EQUITY JUN19 SPX C @ 2475.000000	673,200	285,390	912828-4T-4	TREASURY NOTE	1	4,976,869	4,989,171
78482#AB5	2750.000000, effective 06/19/2018, attached to Cash Security-TREASURY NOTE	1	4,972,662	5,300,357	5,091,876	06/19/2018	06/21/2019	CALL OPTION on EQUITY JUN19 SPX C @ 2750.000000	318,600	68,130	912828-4L-1	TREASURY NOTE	1	4,981,757	5,023,746
680665B#2	effective 06/28/2017, attached to Cash Security-OLIN CORP	3	250,000	244,656	225,234	06/28/2017	. 06/20/2022	CDS SINGLE SWAP CDS (OLN)	(5,344)	(4,766)	680665-AJ-5	OLIN CORP	3FE	250,000	230,000
680665B#2	effective 06/28/2017, attached to Cash Security-OLIN CORP	3	250,000	246,372	214,297	06/28/2017	. 06/20/2022	. CDS SINGLE SWAP CDS (OLN)	(5,344)	(4,766)	680665-AK-2	OLIN CORP	3FE	251,717	219,063
78482#AD1	2900.000000, effective 09/20/2018, attached to Cash Security-TREASURY NOTE	1	2,637,675	2,816,306	2,670,867	09/20/2018	. 09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2900.0000000	176,400	24,435	912828-4T-4	TREASURY NOTE	1		2,646,432
78482#AE9	2600.000000, effective 09/20/2018, attached to Cash Security-TREASURY NOTE	1	2,637,675	3,022,299	2,772,727	09/20/2018	. 09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ . 2600.000000	379,800	107,955	912828-4L-1	TREASURY NOTE	1		2,664,772
	CALL OPTION on EQUITY SEP19 SPX C @ 2600.000000, effective 09/26/2018, attached to Cash Security-NESTLE							CALL OPTION on EQUITY SEP19 SPX C @							
78482#AF6	CALL OPTION on EQUITY SEP19 SPX C @ 2900.000000, effective 09/26/2018, attached to Cash Security-NESTLE	1		8,946,980	8,205,103	09/26/2018	. 09/20/2019	. 2600.000000	1, 121, 850	323,865	641062-AE-4	NESTLE HOLDINGS INC	1FE		7,881,238
78482#AJ8	HOLDINGS INC. SWAP 31-Jan-2019 Pay USD Float US1MLIB +0.33 Rev USD Float MINIUS + 0, effective 10/29/2018, attached to Cash Security-TREASURY	1	2,034,179	2, 162, 437	2,062,289	09/26/2018	. 09/20/2019	2900.000000	133,700	19,005	641062-AE-4	NESTLE HOLDINGS INC	1FE	2,028,737	2,043,284
PENDING	SWAP 31-Jan-2019 Pay USD Float US1MLIB +0.33 Rcv USD Float MSIMI_US + 0, effective 10/29/2018,	1Z	320,027	319,050	322,940	10/29/2018	01/31/2019	SWAP 31-Jan-2019 Pay USD Float		(675)	912828-4X-5	TREASURY NOTE	1	319,050	323,615
PENDING	attached to Cash Security-TREASURY NOTE	1Z	5,000,000	4,997,963	4,995,502	10/29/2018	01/31/2019	US1MLIB +0.33 Rcv USD Float MS1MI_US + 0		(10,553)	912828-Y4-6	TREASURY NOTE	1	4,997,963	5,006,055
PENDING	MSIMI_US + 0, effective 10/29/2018, attached to Cash Security-TREASURY NOTE	1Z	12,456	12,418	12,570	10/29/2018	. 01/31/2019	SWAP 31-Jan-2019 Pay USD Float US1MLIB +0.33 Rcv USD Float _ MSIMI_US + 0		(26)	912828-4X-5	TREASURY NOTE	1	12,418	12,596
	SWAP 31-Jan-2019 Pay USD Float US1MLIB +0.33 Rcv USD Float MSIMI_US + 0, effective 10/29/2018, attached to Cash Security-PRIVATE							SWAP 31-Jan-2019 Pay USD Float US1MLIB +0.33 Rcv USD Float							
PENDING	EXPORT FUNDING SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 11/07/2018, attached to Cash	17	5,000,000	5,223,935		10/29/2018	. 01/31/2019	MSIMI_US + 0 SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float			742651-DJ-8	PRIVATE EXPORT FUNDING	1		5,223,935
PENDING	Security-TREASURY NOTE SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rov USD Float IBOXXUSLHY + 0, effective 11/07/2018. attached to Cash	17		1,593,906	1,571,469	11/07/2018	. 06/20/2019	SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rev USD Float		(39,344)	912828-4W-7	TREASURY NOTE	1	1,593,906	1,610,813
PENDING		1Z	1,600,000	1,593,906	1,571,469	11/07/2018	06/20/2019	IBOXXUSLHY + 0	L	(39,344)	912828-4W-7	TREASURY NOTE	11	1.593.906	1,610,813

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Syn	thetic Asset) Tra	ansactions		(-)					of the Repli	cation (Synthetic Asset) Trans	sactions		
1	2	3	4	5	6	7	8	Derivative In	strument(s) Oper	i .		Cash	n Instrument(s) Held		
		NAIC						9	10	11	12	13	14 NAIC	15	16
		Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity		Book/Adjusted Carrying				Designation or Other	Book/Adjusted Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 11/08/2018, attached to Cash							SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float							
PENDING	Security-TREASURY NOTE	1Z	2,000,000	1,992,383	1,967,571	11/08/2018	06/20/2019	IBOXXUSLHY + 0		(45,945)	912828-4W-7	TREASURY NOTE	1	1,992,383	2,013,516
	SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 11/08/2018, attached to Cash							SWAP 20-Jun-2019 Pay USD Float US3MLIB + 0 Rcv USD Float							
PENDING	Security-TREASURY NOTE	1Z	2,000,000	1,992,383	1,967,571	11/08/2018	06/20/2019	IBOXXUSLHY + 0		(45,945)	912828-4W-7	TREASURY NOTE	1		2,013,516
PENDING	FUTURE US 10YR NOTE MAR 19, effective 11/28/2018, attached to Cash Security-TREASURY NOTE	47	160.000	159, 893	000 500	11/28/2018	00/00/0040	FUTURE US 10YR NOTE MAR 19		00 504	912828-4W-7	TREASURY NOTE		159, 893	161.081
PENDING	FUTURE US 10YR NOTE MAR 19, effective 11/28/2018, attached to	12	160,000	159,893	223,582	11/28/2018	03/20/2019	FUTURE US TOYK NOTE MAK 19			912828-411-7	THEASURY NUTE			101,081
PENDING	Cash Security-TREASURY NOTE	1Z	170,000	169,481	238,313	11/28/2018	03/20/2019	FUTURE US 10YR NOTE MAR 19		66,407	912828-4X-5	TREASURY NOTE	1	169,481	171,906
	CALL OPTION on EQUITY DEC19 SPX C @ 2375.000000, effective 12/13/2018, attached to Cash Security-TREASURY							CALL OPTION on EQUITY DEC19 SPX C @							
PENDING	NOTE	1Z	4,770,972	5,433,984	5,308,155	12/13/2018	12/20/2019	2375.000000	702,000	490,590	912828-4Z-0	TREASURY NOTE	1	4,731,984	4,817,565
PENDING	CALL OPTION on EQUITY DEC19 SPX C @ 2650.000000, effective 12/13/2018, attached to Cash Security-TREASURY	17	7,686,566	8,228,402	9 109 619	12/13/2018	12/20/2019	CALL OPTION on EQUITY DEC19 SPX C @ 2650.000000	604,650	246 095	912828-4Z-0	TREASURY NOTE		7,623,752	
9999999999999	Totala	12			, ,		XXX	XXX	, .	,		XXX	XXX		
999999999 -	- เบเสเร	60, 107, 181	58,018,097		AXX	4,099,511	1,593,346	AXX.	AXX		56,007,670	56,424,750			

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

			-1	cy						i	
	First Q	uarter	Second	Quarter	Third C	Quarter	Fourth	Quarter	Year To Date		
	1	2 Total Replication	3	4 Total Replication	5	6 Total Replication	7	8 Total Replication	9	10 Total Replication	
	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	
	of Positions	Transactions Statement Value	of Positions	Transactions Statement Value							
	1 deliterio	Statomont Value	1 deliterie	Statement Value	1 doitiono	Otatomont Value	T GOILLOTTO	Otatomont Value	1 dollario	Statomont Value	
Beginning Inventory	6	80,759,130	6	80,752,011	12	78,120,710	23	196,232,684	6	80,759,130	
				77 000 040	17	470 704 007	00	440,000,000	40	004 704 540	
Add: Opened or Acquired Transactions			11	77,632,940	1/	170,764,967	20	113,383,605	48	361,781,512	
Add: Increases in Replication (Synthetic Asset)											
Transactions Statement Value	XXX	5,367	XXX	770	XXX	17,882,913	XXX	29,743	XXX	17,918,793	
Less: Closed or Disposed of Transactions			5		6	70,535,906	26	236,703,138	37	387,504,055	
4. Less. Glosed of Disposed of Transactions								200,700,100		907,004,000	
Less: Positions Disposed of for Failing Effectiveness Criteria											
GIIEIIA											
Less: Decreases in Replication (Synthetic Asset)											
Transactions Statement Value	XXX	12,485	XXX		XXX		XXX	12,835,714	XXX	12,848,199	
7. Ending Inventory	6	80,752,011	12	78,120,710	23	196,232,684	17	60,107,181	17	60,107,181	

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY 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.	21, 124, 551	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	952,515	
3.	Total (Line 1 plus Line 2)	22,077,06	7
4.	Part D, Section 1, Column 5	27,571,852	
5.	Part D, Section 1, Column 6	(5,494,785)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	18,489,479	
8.	Part B, Section 1, Column 13	149,366	
9.	Total (Line 7 plus Line 8)	18,638,84	5
10.	Part D, Section 1, Column 8	24,324,858	
11.	Part D, Section 1, Column 9	(5,686,013)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,595,759	
14.	Part B, Section 1, Column 20	484,500	
15.	Part D, Section 1, Column 11	2,080,259	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

	(Oddin	Equivalents)	2	3	4
		·	_	Money Market	·
		Total	Bonds	Mutual funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	403,570,936	346,643,947	56,926,989	
2.	Cost of cash equivalents acquired	11,714,770,093	7,623,313,179	4,091,456,914	
3.	Accrual of discount	3,939,943	3,939,943		
4.	Unrealized valuation increase (decrease)	(6,545)		(6,545)	
5.	Total gain (loss) on disposals	21,459	2,285	19,174	
6.	Deduct consideration received on disposals	11,597,478,518	7,825,600,096	3,771,878,422	
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)	524,817,367	148,299,257	376,518,110	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	524,817,367	148,299,257	376,518,110	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

						moving / m r toc	a Lotato O III	ILD December	or or ourrone	i oui					
1	2	Location	on	5	6	7	8	9	10	Chan	ge in Book/Adjusted Carrying Va	lue Less Encumbra	ances	16	17
		3	4	1						11	12 13	14	15		
			-										Total Foreign		
												Total	Exchange	Gross Income	
											Current Year's	Change in	Change in	Earned Less	
								Book/Adjusted			Other-Than- Current Year's		Book/	Interest	Taxes,
					D-44		A		F-! \/-!	O					
				Б.	Date of		Amount of	Carrying Value	Fair Value	Current Year's	Temporary Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment Encum-	Carrying Value		Encum-	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized brances	(13-11-12)	Value	brances	Incurred
0399999. Total Property occupied by the	reportin	g entity													
Tuscany Apartments	!	Alexandria	VA	11/30/2012	09/17/2018	29,676,011		24,254,590	29,600,000			(997,873)		2,435,980	1,320,330
Pooler Retail	!	Savannah	GA	06/18/2015	09/25/2018	36,923,062		32,963,917	36,500,000	653,662		(653,662)		3,331,150	1,298,056
Mosaic Apartments	!	Austin	ΤΧ	02/09/2016	09/18/2018	73,884,636	33,550,000	30,956,874	40,150,000	2,665,431		(2,665,431)		7,908,485	5,943,568
Tempe Industrial	!	Tempe	AZ	10/12/2017	09/26/2018	18,782,757		18,316,690	18,600,000	322,786	ļ	(322,786)		1,730,014	621,113
Courthouse Apartments	<u> </u>	Wheat on	IL	01/24/2018	09/06/2018	47,344,141	28,110,000	17,814,048	18,990,000	1,420,093	(28,110,00	0)(29,530,093)		2,523,753	1,118,461
0499999. Properties held for the production	on of inc	come				206,610,607	61,660,000	124, 306, 119	143,840,000	6,059,846	(28,110,00	(34, 169, 846)		17,929,382	10,301,527
															
											 				
											 				
														†	
											 				
														†	
								I						I	
0699999 - Totals						206,610,607	61,660,000	124,306,119	143,840,000	6,059,846	(28,110,00	0) (34, 169, 846)		17,929,382	10,301,527

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

4			4	E	6	7	8	0
ļ ,			4	3	6	1	0	9
	Location							
	2	3						Additional
	_	-			Actual Cost		Book/∆djusted	Investment
			Date			Amount of	Book/Adjusted Carrying Value	Made After
		_			at Time of	_ Amount of	Carrying value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Acquisition	Encumbrances	Less Encumbrances	Acquisition
Tuscany Apartments Pooler Retail	Alexandria	VA	11/30/2012 VARIOUS					409,824 96,856
Pooler Retail	Savannah	GA	06/18/2015 VARIOUS					96,856
Mosaic Apartments	Austin	TX	02/09/2016 VARIOUS					406,933
Tempe Industrial	Tempe	AZ	10/12/2017 VARIOUS					417,911
	Wheaton	IL	01/24/2018 VARIOUS		46,850,000	28, 110,000	17,814,048	494, 141
0199999. Acquired by Purchase					46,850,000	28, 110, 000	17,814,048	1,825,665
			İ					
			<u> </u>					
			<u> </u>					
			T					
			t					
0399999 - Totals			· h		46,850,000	28,110,000	17,814,048	1,825,665
0033333 - 10tais					40,000,000	20,110,000	17,014,040	1,020,000

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During	the Vear Including	Payments During the Fina	Vear on "Sales Under Contract"
SHOWING All Real Estate DISPOSED DUTING	the real. Including	ravillerits bullitu tile rilla	i feal oil Sales Ulidel Colliaci

1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3	1			Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/		Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
																			
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0399999 - Totals							1												

SCHEDULE B - PART 1

				Show	ing All Mortg	age Loans OW	NED December 3	1 of Current Ye	ar					
1	2	Loca	ation	5	6	7	8		Change in Bo	ook Value/Recorde	d Investment		14	15
		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	Or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
121581		LAS VEGAS	NV		12/16/1999	8.040							23,239,207	12/19/1997
121651		SURFISE	FL	-	08/25/1998	7.040	5, 177, 791		(60,346)				17,359,759	
121759 121911		MINNEAPOLIS	MNLMA		12/28/2000	7.940 7.930	4,277,030 7,963,298						15,524,884 21,093,901	
122307		HENDERSON	NV		07/01/2003	5.910	924,891		1.071				6,808,744	
122324		SAN MARCOS	CA		12/09/2003	5.570	3,771,335						6,699,499	09/01/2003
122423		WHITESTONE	NY		06/09/2004	5.240								04/16/2004
122466		STERLING	VAPA		07/01/2004	5.620 6.600								06/01/2004
122545		STAMFORD	CT		11/22/2005	5.630								07/15/2005
122586		FEDERAL WAY	. WA		04/22/2005	5.620	3,720,109						11,721,127	03/15/2005
122634		PARK CITY	_ L		09/06/2005	5.320							6,898,834	
122643		WILLIAMSBURGTUALATIN	VAOR		01/19/2006	5.430 5.760	2,090,411 8,631,536						12, 111, 182 27, 645, 667	12/01/2005
122782		NEW YORK	NY		01/05/2006	5.505	20,890,510							09/01/2005
122830		DENVER	CO.		07/19/2006	6.260								06/07/2006
122897		HONOLULU	HI		01/10/2007	6.750	7,474,833							11/01/2006
122995 122996		VARIOUS	NY		07/12/2007	5.630 5.700	8,597,595 9,082,522						15, 174, 105 15, 846, 007	06/04/2007
123011		EAST HANOVER	NJ		07/12/2007	5.660			64.163				29,584,774	
123067		MATAWAN	NJ.		09/27/2007	6.250							5,476,934	
123117		FRANKLIN TOWNSHIP	. NJ		12/20/2007	6.300	2,224,070						4,872,971	11/26/2007
123126		MEDFORD	MA		12/07/2007	6.450							7,423,199	
123130 123141		OGDEN	NJ		03/13/2008	6.200 6.270								11/14/2007
123169		ALEXANDRIA CITY	VA		03/31/2008	6.430								03/11/2008
123195		MEDFORD	NY		12/11/2009	6.640								09/17/2007
123224		HARTSDALE	. NY		07/28/2010	5.540							16,282,002	
123230		SECAUCUS	NJ		10/07/2010	5.390							12,617,502	
123234		MACUNGIE	PA		02/24/2010	5.300 4.900	3,451,061 24,132,740						7,531,295	08/11/2010
123257		AUSTIN	TX		06/01/2011	5.650	7,634,763							04/14/2011
123260		CLIFTON	NJ		04/01/2011	5.260								02/15/2011
123262		WYCKOFF	. NJ		05/25/2011	5.640	27,379,228							04/10/2011
123280 123286		DANA POINT	CA	-	07/22/201109/14/2011	5.580 5.180	4, 196, 380 4, 151, 095							04/20/2011
123294		WOODBURY	NY		07/01/2011	4.750								05/20/2011
123295		WASHINGTON	DC		06/15/2011	4.240	62,000,000						129,062,419	05/12/2011
123301		CHICAGO	IL		09/01/2011	5.550	9,811,579							11/20/2017
123302		ST. LOUISCHICAGO	_ MO		06/30/2011	5.550 5.550	7,784,635 1,450,440						12,5/0,297	11/20/2017
123304		PHILADELPHIA	PA		06/30/2011	5.550					-		25, 976, 638	11/20/2017
123305		MINNEAPOLIS	MN		06/30/2011	5.550	4,887,429						7,892,012	11/20/2017
123306		HOUSTON			06/30/2011	5.550								11/20/2017
123307 123308		CHELSEA	MA MD		06/30/2011 06/30/2011	5.550 5.550					-		16,691,221 7,257,568	11/20/2017
123309		ATLANTA	GA		06/30/2011	5.550	4,494,526				-			
123310		WASHINGTON	DC		06/30/2011	5.550	2,533,678						4,091,276	11/20/2017
123312		DEERFIELD	IL		12/01/2011	5.110	32,612,059							08/10/2011
123314		SARASOTA	- FL		08/08/2011	5. 180	6,582,094				-			06/13/2011
123324 123328		SEATTLE	WAMO		09/29/2011	4.660 5.150	20,942,294				-			07/14/2011
123337		BOSTON	MA.		11/30/2011	4.700	3,502,099							09/09/2011
123340		BOSTON	MA		11/30/2011	4.700	3,430,432						10,406,458	09/09/2011
123342		BOSTON	- MA		11/30/2011	4.700					-		9,042,985	
123347 123348		LAKEWOODOREGON CITY	CAOR.		12/13/2011	5.000 5.125							7,864,577 26,523,626	
123374		ALEXANDRIA	VA		03/07/2012	5.060	21,964,514							09/16/2011
123375		DENVER	00		02/21/2012	4.960	10,569,629						22,575,285	01/03/2012
123376		HOUSTON	. TX		05/15/2012	5. 190	17, 185, 492						32,844,364	02/25/2012
123379	1	NEWARK	N.I	1	01/20/2012	4 610	12 433 286				1		10 600 700	12/27/2011

SCHEDULE B - PART 1

				Show	ing All Mortg	age Loans OWI	NED December 3	31 of Current Ye	ar					
1	2	Loca	tion	5	6	7	8			ook Value/Recorde	d Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123380	Code	PLANT CITY	FI	Туре	12/16/2011	4.500	32,999,158	(Decrease)	Accietion	Hecognized	and Other	DOOK Value		06/21/2011
123396		SANTA FE SPRINGS	CA		06/29/2012	4.650	6,318,734						15,631,184	05/04/2012
123397		OAKLAND	CA		08/08/2012	4.800	14,449,628						36,800,373	06/06/2012
123401		MADISON	WI		07/10/2012	4.400	10,747,561						19,075,195	05/16/2012
123404		SAN DIEGO	CA		09/04/2012	4.400 4.400	7,497,601 14,534,356						22,8/4,/91	07/03/2012
123406		NORTH HOLLYWOOD	CA.	·	09/04/2012	4.400	1,892,125							07/03/2012
123407		LINTHICUM	MD		08/28/2012	4.650	9,733,526						18,232,762	06/28/2012
123416		LODI	NJ		02/13/2013	4.440	16,009,707						30,541,181	
123426 123429		ROCKY POINTCHICAGO	NY	·- -	01/25/2013	4.680 4.900	12,567,210 21,392,771		(68,686)				18,352,572 30,172,221	
123437		LAS VEGAS	NV	·	02/14/2013	4.610	2,784,545		(00,000)				6,674,213	10/09/2012
123438		TEMPE	AZ		02/14/2013	4.610	3,727,697						10,772,780	
123441		. IRVINE	. CA		03/28/2013	4.450	14,680,497		(15,671)					03/08/2013
123442		ALISO VIEJO	. CA	·	04/30/2013	4.450	13,787,822							03/26/2013
123445		CHICAGO	. NC	·	04/09/2013	4.250 4.480	6,420,511 10,684,656							02/25/2013
123450		SAN DIMAS	CA		05/23/2013	4.150	4.844.694		(29.252)					04/22/2013
123451		PLEASANTON	CA		04/18/2013	3.950	9,856,851						25,280,202	03/08/2013
123457		_ GREENSBORO	NC.		05/07/2013	3.900	12,797,329							04/01/2013
123459		MARLTON	NJ		06/13/2013 06/12/2013	3.940 4.500	20,935,356 78,016,747		(481,115)				33,482,5/1 212,355,151	05/06/2013
123460		COPPELL	TX	·	05/12/2013	3.750			(481,115)					05/01/2013
123465		PHOENIXVILLE	PA.		07/09/2013	4.090	9,099,758		(22,785)					04/30/2004
123470		MIAMI	FL		06/20/2013	3.750	28, 198, 183						67,443,050	05/13/2013
123472		CHICAGO	IL		08/13/2013	4.390	30,452,084							05/24/2013
123474 123476		LAS VEGASODENTON	NVMD	·	07/10/2013	4.000 4.340	7,373,574 8,322,781							06/13/2013
123478		HONOLULU	HI	·	01/30/2014	6.750	1,140,281						2,602,565	
123480		FULTON	MD.		10/30/2013	4.860	18,687,920						30,614,205	08/27/2013
123481		FULTON	MD		10/30/2013	4.860	16,049,625						26,292,199	08/27/2013
123482		ATLANTA	GA	·	10/07/2013	4.530	15,878,159				(400,000)		34,587,268	09/03/2013
123483		LOS ANGELES	CA		10/29/2013	4.790 4.260	20,592,995 12,832,292		3,090		(196, 200)		36,860,669	09/08/2013
123489		MINNEAPOLIS	MN		04/01/2014	4.390	17,000,000		(01,422)					02/10/2014
123491		ADDISON	TX		04/10/2014	4.350	18,750,000						37,013,094	03/05/2014
123492		GREENSBORO	NC	 	05/12/2014	4.790	11,854,547							03/20/2014
123493 123494		SALT LAKE CITY	UT		05/07/2014	4.580 4.070								04/01/2014
123494		CUPERTINO	CA	·	07/01/2014	4.060	13,358,599							04/17/2014
123496		BROOKLYN	NY		07/30/2014	4.290	18,439,680						28,737,741	05/02/2014
123497		TOMS RIVER	NJ		07/09/2014	4. 160	13,805,485						22,409,211	04/18/2014
123498		TUST IN	. CA		07/02/2014	3.850	10,000,000							06/10/2014
123499 123501		CHICAGOLAS VEGAS	IL	··	10/28/2014	3.960 4.380	19,244,967 29,864,317							09/18/2014
123504		SAN DIEGO	CA.		10/14/2014	3.950	45,730,656							07/24/2014
123505		CHICAGO	IL		09/10/2014	4.200	8,072,595						14,055,820	08/18/2014
123507		SAN ANTONIO	TX		10/30/2014	3.500	11,465,394						19,670,742	
123508 123509		NEWARK PORTLAND	NJ OR	 	11/17/2014 12/04/2014	4.420 4.090	14, 135, 836 19, 046, 263		236, 176				24, 180, 059 49, 711, 795	10/09/2014
123510		SEATTLE	UK		12/04/2014	4.090	12,427,894				·		49,711,795	10/08/2014
123511		SALT LAKE CITY	UT		12/18/2014	4.550	26,635,184						38,800,486	
123512		SAN ANTONIO	TX		02/27/2015	4.350	17, 156, 933						25,505,156	01/19/2015
123513		TEMPE	AZ		12/10/2014	4.000	14,365,715							10/30/2014
123514		CHANDLER	AZ		12/10/2014	4.010 4.100	6,476,778 5,053,665						12,422,149 7,525,738	10/30/2014
123516		FULSHEAR	TX	·-	01/16/2015	4.100	5,053,665						7,323,738	11/06/2014
123517		AUSTIN	TX		01/09/2015	4.350	29,000,000						40,600,000	10/30/2014
123519		COLUMBIA	MD		01/30/2015	4. 110	15,340,752						24, 307, 196	12/03/2014
123520		BALTIMORE	MD		01/30/2015	4.160	9,489,083						17,644,640	12/03/2014
123521		SARASOTA	[rL	.	01/30/2015	4. 170	10,259,745						19,266,65/	12/19/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

				Show	ing All Mortg	age Loans OWN	NED December 3	31 of Current Yea	ar					
1	2	Locat	tion	5	6	7	8		Change in Bo	ook Value/Recorde	d Investment		14	15
		3	4	1			Book	9	10	11	12	13		ı l
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loon Number	Codo	O:h.	04-4-											
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123522		SAN DIEGOPISCATAWAY	CA		04/08/2015	4. 150	7,317,219		(3,283).				16,460,000	
123523 123524		MADISON	WI	·	03/13/2015 06/30/2015	4.000 4.000	24,807,285 20,471,679						34,370,688 29,934,373	
123526		IRVINE	CA		03/26/2015	3.560	23, 172, 981							03/05/2015
123527		FUQUAY-VARINA	NC		05/06/2015	4.020	9,353,688							03/06/2015
123528		KING OF PRUSSIA	PA		05/13/2015	3.720	9,833,984		(45,657)					03/27/2015
123530		LAS VEGAS	NV_		06/29/2015	3.910	16,540,146		, , , , , , , , , , , , , , , , , , , ,					04/08/2015
123531		MINNEAPOLIS	MN		06/30/2015	3.670	6,066,989						10,091,063	02/25/2015
123534		ATLANTA	GA		08/06/2015	3.870	26,000,000							04/25/2015
123537		ADDISON	TX		08/03/2015	3.950	6,924,811							06/17/2015
123538		CELEBRATION	FL		07/09/2015	4.340	35,500,000							08/31/2016
123539		PHOENIX RALEIGH	AZ	·	09/22/2015	3.590	15, 157, 214						20,939,845	07/24/2015 07/10/2015
123540 123541		SPRING	TX		09/22/2015	4.220 3.400	21,075,609 6,900,000						15 269 699	06/13/2015
123543		BELLEVUE	WA		08/18/2015	3.500								07/18/2015
123545		SAN FRANCISCO	CA		10/21/2015	4.350	12,275,272							09/04/2015
123550		PLANO	TX		10/29/2015	3.700	18,322,117						29,038,617	
123544		WINSTON-SALEM	NC		12/02/2015	3.650	6,272,046						11,048,699	
123546		SAN ANTONIO	TX		12/17/2015	3.880	14, 183, 228						21,380,469	
123547		BALTIMORE	MD		12/07/2015	4.250	6,976,792						11,656,660	
123549		ELMWOOD PARK	NJ		12/18/2015	3.530	13,389,503						23,053,243	
123552		PORTLAND	OR		12/22/2015	4.250	7,662,041						13,430,000	
123555 123556		BOTHELLATLANTA	WAGA	· · · · · · · · · · · · · · · · · · ·	12/22/2015	3.740 3.880	7, 100, 000 14, 359, 754							11/23/2015
123536		SCHILLER PARK	II		02/09/2016	4.290	17,775,214							01/08/2016
123557		CEDAR PARK	TX		02/10/2016	4.090	11,291,078							12/16/2015
123558		RIVERVIEW	FL.		03/01/2016	4.520	13,841,061							01/25/2016
123559		CHICAGO	IL		04/22/2016	3.690	14,344,067							02/01/2016
123561		NATICK	MA		04/28/2016	4.250	21,589,073							03/07/2016
123564		BOULDER	CO		04/14/2016	3.890	37,300,000							03/21/2016
123565		CENTENNI AL	CO	·	04/14/2016	3.890	40,200,000							03/17/2016
123566 123562		HOUSTONCHICAGO	TX		04/19/2016 06/07/2016	4.000 3.400	17,410,651 9,516,670							03/28/2016
123568		WOBURN	MA		06/03/2016	4.250	3,771,277							05/12/2016
123575		ATLANTA	GA.		06/15/2016	3.480	22,240,674						33,323,388	
123560		CEDAR PARK	TX		05/10/2016	4.450	8,259,151						13,474,799	
123572		VANCOUVER	WA		07/20/2016	3.180	17,500,000						41,269,191	
123574		GLENDALE	AZ	ļ	07/20/2016	3.930	20,081,542							06/17/2016
123578		FULTON	MD		07/21/2016	3.990	15,993,642							06/13/2016
123570		GAINESVILLE	H		08/11/2016	4.050	9,946,022							06/09/2016
123582		BEAVERTON	UK	·	09/15/2016	3.620 5.500	16,947,526 4.858.022							08/24/2016
123579		COVINGTON	FL	·	09/22/2016	5.500	4,858,022		9,622		(166, 150)			08/31/2016
123584	1	CHAMPAIGN	IL		10/03/2016	3.300	22,700,000				(100, 130)			
123533]	SAN ANTONIO	TX.		11/21/2016	3.900	35,000,000						59,578,327	
123567		RALEIGH	NC.		10/31/2016	4.150	17,475,453							06/03/2016
123586		MONROVIA	CA		11/18/2016	3.970	18,550,128							09/23/2016
123577		O'FALLON	MO		12/14/2016	3.170	27,050,000							07/25/2016
123588		OVERLAND PARK	KS		02/23/2017	4.840	33,683,693							01/03/2017
123591		PHOENIX	AZ		03/01/2017	4.280	13,371,124		2,578					01/18/2017
123592		ORLANDOFORT LAUDERDALE	FL		03/09/2017	4.060 5.000	51,200,000 16,500,000							01/03/2017
123589		RALEIGH	NC		06/12/2017	4.880	10,237,408							04/21/2017
123597		WAYNE	PA		06/29/2017	3.500	10,000,000						14,350,896	
123593]	GREENVILLE	SC.		06/01/2017	4.110	22,500,000						30,224,218	
123603		AUSTIN	TX.		07/28/2017	3.670	17,600,000						27,412,625	
123602		MIRA LOMA	CA		08/31/2017	3.750	6,200,000						17,820,000	07/19/2017
123598		VACAVILLE	CA	.	08/21/2017	3.750	22,500,000							07/11/2017
123610	-	AUSTIN	TX		09/28/2017	4.200	9,996,903							08/15/2017
123611		CHICAGO	L		09/25/2017	3.750	8,000,000							08/15/2017
123608		HOUSTON	TX	. 	10/03/2017	4.330	11,581,235						15,341,190	08/16/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	0	1	dan	5		, , ,	NED December 31	or Guirent Tea		aal: Valua/Dag - ::-! -	d lava atmant		1.4	15
1	2	Locat	ion I	- 5	6	7	8 Dools	0	Change in B	ook Value/Recorde		10	14	15
		3	4				Book	9	10	11	12	13		D-4/
							Value/Recorded			Current Year's		T		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123599		SAN ANTONIO	TX		10/02/2017	3.980	17,752,911							06/01/2017
123606		TEANECK	NJ	·	10/19/2017	4.270	34, 130, 628		(0.005)		400 040			08/03/2017
400001 123612		SACRAMENTO	TV	·	10/12/2017 11/30/2017	6.349 3.500	13,730,927 11,825,000		(2,235)		129,313		23,848,301	08/24/2017
123615		VARIOUS	IA		11/30/2017	5.680	26,418,605						42,659,637	11/04/2017
123604		DECATUR	GA		11/07/2017	3.550	42,000,000							10/09/2017
123617		ATLANTA	GA.		11/28/2017	3.860	15,000,000							10/04/2017
123607		LAS VEGAS	NV		11/17/2017	3.940	10,804,260						16,968,212	08/07/2017
400002		FREMONT	CA		12/19/2017	5.649	15,357,040				185,000			09/15/2017
123620		NORTH PROVIDENCE	RI		12/21/2017	3.760	23,500,000							11/17/2017
123616		SAN ANTONIO	TX	·	12/07/2017	4.100	16,730,768							10/12/2017
123618		LOS ANGELES	CAMN		12/13/2017	3.900	15,463,233		2,459					11/14/2017
123624 123622	1	ST. LOUIS PARKLAS VEGAS	MV.		02/28/2018	3.910 3.900	36,500,00015,292,718				·			01/03/2018
123619		RENO	NV.		02/02/2018	4.090								12/06/2017
400003		HOUSTON	TX	·-	03/28/2018	4.640	13,500,000							02/28/2017
123623		AUSTIN	TX		03/21/2018	4.350	12,987,525							01/30/2018
123628		BROOKLYN	NY		04/03/2018	4.140	10,500,000						15,670,000	02/28/2018
123631		SEATTLE	WA		05/04/2018	3.960	27,800,000							03/08/2018
123632		AUSTIN	TX		05/10/2018	4.240	27,000,000							03/19/2018
123637		AUSTIN	TX		06/26/2018	6.460	9,953,954							05/19/2018
123633		GREENVILLE	SC	·	06/19/2018	4.490	16,390,345							04/27/2018
123630 123621		NORTH HOLLYWOOD	CA	·	06/21/2018 01/19/2018	5.000 4.350	5,864,258 6,868,472							03/08/2018
123636		CLEMMONS	NC	·	08/06/2018	4.860								05/08/2018
123639		TEMPA	AZ		08/30/2018	4.830	10,000,000							06/15/2018
123635		AUSTIN	TX		08/01/2018	4.680	14,842,114							05/23/2018
123638		LOS ANGELES	CA.		08/20/2018	4.250	14,937,782							06/08/2018
123644		MCK I NNEY	TX		09/27/2018	4.640	11,540,238							08/22/2018
123634		DALLAS	TX		09/04/2018	4.350			587					05/09/2018
123641		WINSTON SALEM	NC	·	09/04/2018	4.170	9,892,552							08/19/2011
123642		FORT WORTH	TX	·	10/01/2018	4.480	17,600,000							08/24/2018
400004 123643		GLENVIEWCHICAGO	IL		11/01/2018	4.730 4.460	12,250,000							09/11/2018
400006		CARLSBAD	CA		11/07/2018 11/07/2018	5.560					·		17,729,941	10/03/2018
400005		EVERETT	MA		11/13/2018	5.100			-					10/09/2018
123647		STUDIO CITY	CA.		11/20/2018	4.380	20,000,000							09/22/2018
123648		CLAYTON	NC		12/19/2018	5.030								12/19/2018
123649		DALLAS	TX		12/17/2018	4.630	24,750,000						36,672,734	11/06/2018
400007		JESSUP	MD		12/14/2018	5.420	4,650,000						6,300,000	11/13/2018
		inding - Commercial mortgages-all oth	er				3, 196, 703, 354		(895,416)		(48,037)		5,978,348,196	XXX
0899999. Total Mortgage	es in go			. <u></u>			3, 196, 703, 354		(895,416)		(48,037)		5,978,348,196	XXX
122720		NAPERVILLE	IL		12/21/2005	7.000	3,520,395						7,713,924	
123485		EATONTOWN	NJ		10/29/2013	5.650	23,473,247		(52, 384)				32,574,907	09/10/2013
1399999. Restructured r	mortgag	es - Commercial mortgages-all other					26,993,642		(52,384)				40,288,831	XXX
1699999. Total - Restruc				-	•	_	26,993,642		(52,384)				40,288,831	XXX
		overdue interest over 90 days					,,		(==,==,)				, -,,	XXX
3299999 Total - Mortga	ges in th	ne process of foreclosure												XXX
3399999 - Totals	900 111 11	io process or forcolosure					3,223,696,997		(947,800)		(48,037)		6,018,637,027	XXX
General Interrogatory							3,223,090,997		(947,800)		(48,037)		0,018,037,027	^^^

- interest due and unpaid.
- General Interrogatory:

 1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.

 2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.

 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$

 4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
400001	SACRAMENTO	CA	- ''	10/12/2017	6.349	·	380.927	23,848,301
400002	FREMONT	CA		12/19/2017	5.649		132,040	17,599,105
	ST. LOUIS PARK	MN		02/28/2018	3.910			53,260,000
	LAS VEGAS	NVNV		02/02/2018	3.900	15,500,000		22,860,000
123619	RENO	NV		02/14/2018	4.090	25,000,000		
	HOUSTON	TX		03/28/2018	4.640	13,500,000		17,450,079
123623	AUSTIN	TX		03/21/2018	4.350	13, 185, 000		23,200,000
	BROOKLYN	NY		04/03/2018	4.140	10,500,000		15,670,000
	SEATTLE	WA		05/04/2018	3.960	27,800,000		48,470,000
	AUSTIN	TX		05/10/2018	4.240	27,000,000		41,210,000
123637	AUSTIN	TX		06/26/2018	6.460	10,000,000		14,000,000
	GREENVILLE	SC			4.490	16,500,000		22,070,000
	NORTH HOLLYWOOD	CA		06/21/2018	5.000	5,900,000		15,099,370
123621	VALLEY VIEW	OH		01/19/2018	4.350	5,389,015	1,610,985	9,960,000
123636	CLEMMONS	NC		08/06/2018	4.860	15,000,000		20,530,000
123639	TEMPA	AZ			4.830	10,000,000		13,392,857
123635	AUSTIN	TX		08/01/2018	4.680	14,975,000		24,360,000
	LOS ANGELES	CA		08/20/2018	4.250	15,000,000		23,246,666
	MCK I NNEY	TX		09/27/2018	4.640	11,570,000		16,020,000
	DALLAS	TX		09/04/2018	4.350	30,258,106	8,741,894	
	WINSTON SALEM	<u>N</u> C		09/04/2018	4.170	2,386,857	7 ,613 ,143	22,604,800
	FORT WORTH	IX		10/01/2018	4.480	17,600,000		25,240,000
	GLENVIEW	<u> </u> L		11/01/2018	4.730	12,250,000		16,525,000
	CHI CAGO	IL		11/07/2018	4.460	10,000,000		17,729,941
400006	CARLSBAD	CA		11/07/2018	5.560	9,412,500		
400005 123647	EVERETT	MA		11/13/2018	5.100	22,400,000		
	STUDIO CITY	CA		11/20/2018	4.380	20,000,000		
		NCTY		12/19/2018	5.030	8,800,000		11,820,000
123649 400007	DALLAS JESSUP	IX		12/17/2018	4.630 . 5.420	24,750,000		
		MU		12/14/2018	5.420	.,-4-,		
	nding - Commercial mortgages-all other					435,826,479	18,478,988	742,117,862
0899999. Total Mortgages in goo	od standing					435,826,479	18,478,988	742, 117, 862
1699999. Total - Restructured Me								
2499999. Total - Mortgages with	overdue interest over 90 days							
3299999. Total - Mortgages in the	e process of foreclosure							
3399999 - Totals						435,826,479	18,478,988	742,117,862

SCHEDULE B - PART 3

							DSED, Trans		oaid During t				1	1			1
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
122173	BALTIMORE	MD		08/29/2002	10/31/2018	2,479,098							2,479,098	2,479,098			
122466	STERLING	VA		07/01/2004	01/04/2019	693,302							693,302	693,302			
122694	DAVENPORT	IA		12/22/2005	07/03/2018	9,513,948							9,513,948	9,513,948			
122713	SAN FRANCISCOBALTIMORE	CAMD.		11/30/2005	06/13/2018	25,920,268							25,920,268	25,920,268 1,237,488			
122764 123031	HAWTHORNE			01/20/2006	10/31/2018 04/12/2018	1,237,488 10,573,948							1,237,488 10,573,948	1,237,488			
123097	VALLEY VIEW	OH		01/22/2008	01/19/2018	5,407,047							5,407,047	5,407,047			
123129	SAN FRANCISCO	CA.		12/10/2007	06/11/2018	7,798,720							7,798,720	7,798,720			
123139	TAMPA	FL		01/15/2008	01/31/2018	3,458,537							3,458,537	3,458,537			
123145	BOSTON	MA		02/14/2008	04/27/2018	21, 109, 459							21, 109, 459	21, 109, 459			
123173	WARMINSTER	PA		06/03/2008	06/26/2018	4,346,449							4,346,449	4,346,449			
123174	BOUND BROOK	NJ		06/18/2008	05/01/2018	8,568,371							8,568,371	8,568,371			}
123255	LOS ANGELES	CA		10/03/2011	12/11/2018 06/13/2018	37,293,003							37,293,003	37,293,003			
123275	BAKERSFIELD	CA.		05/31/2011	06/15/2018								25,305,724	25,305,724			
123278	ALISO VIEJO	CA		05/31/2011	06/13/2018	26,614,640							26,614,640	26,614,640			
123318	INDIANAPOLIS	IN.		07/13/2011	06/01/2018	10,752,640							10,752,640	10,752,640			
123331	ALPHARETTA	GA		07/29/2011	06/01/2018	11,064,206							11,064,206	11,064,206			
123368	STUDIO CITY	CA		12/09/2011	03/30/2018	16,415,493							16,415,493	16,415,493			
123396	SANTA FE SPRINGS	CA		06/29/2012	01/10/2019	209,320							209,320	209,320			
123427	GEORGETOWN	TX		07/30/2013	06/18/2018	16,564,323							16,564,323	16,564,323			
123461 123467	DALLAS DALLAS	TX		06/27/2013	11/09/2018 09/04/2018	12,435,407		11,904		32,422	44,326		12,435,407 34,623,041	12,435,407 34,623,041			
123490	SAN FRANCISCO	TX CA		08/07/2013 05/01/2014	06/11/2018	12,489,726		11,904		32,422	44,320		12,489,726	12,489,726			
123613	HOUSTON	TX		11/29/2017	12/03/2018	12,000,000							12,000,000	12,000,000			
0199999. Mortgages cl						364,387,140		11,904		32,422	44,326		364,431,467	364,431,466			
121581	LAS VEGAS	NV		12/16/1999		787,706							787,706				
121651	SUNRISE	FI															
121759				08/25/1998		337,499		(4,637)			(4,637)		332,862	332,862			
121911	MINNEAPOLIS		-	11/09/1999		535,475		(4,637)			(4,637)		332,862 535,475	332,862 535,475			
	BRAINTREE	MN MA		11/09/1999		535,475 806,447							332,862 535,475 806,447				
122307	BRAINTREE	MN		11/09/1999 12/28/2000 07/01/2003		535,475 806,447 291,493		(4,637)			(4,637)		332, 862 535, 475 806, 447 291, 830	332,862 535,475 806,447 291,830			
122324	BRAINTREE HENDERSON SAN MARCOS	MN MA		11/09/1999 12/28/2000 07/01/2003 12/09/2003		535, 475 806, 447 291, 493 271, 354											
	BRAINTREE	, MN,		11/09/1999 12/28/2000 07/01/2003 12/09/2003 06/09/2004		535,475 806,447 291,493							332, 862 535, 475 806, 447 291, 830	332,862 535,475 806,447 291,830			
122324 122423 122506 122545	BRAINTREE HENDERSON SAN MAROOS WHITESTONE SEWICKLEY STAMFORD	MN MA NV CA NY															
122324 122423 122506 122545 122586	BRAINTREE HENDERSON SAM MARQOS WHITESTONE SEWICKLEY STAINFORD FEDERAL WAY	MA. MA. NV. CA. NY. PA.		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005													
122324 122423 122506 122545 122546 12264 122634	BRAINTREE HENDERSON SAN MARCOS WHITESTONE SEWICKLEY STAMFORD FEDERAL WAY PARK CITY	MN MA NV CA NY CA NY CA NY CA NY PA CT WA LL		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005 .09/06/2005									332,862 535,475 806,447 291,830 271,354 377,890 139,147 819,411 468,451 217,755	332,862 535,475 806,447 291,830 271,354 377,890 139,147 819,411 488,451 217,755			
122324 122423 122506 122545 122586 122634	BRAINTREE HENDERSON SAN MAROOS WHITESTONE SEWICKLEY STAMFORD FEDERAL WAY PARK CITY WILLIAMISSURG	MN MA NV CA NY PA CT UA NY LT		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005 .09/06/2005 .01/19/2006										332,862 535,475 806,447 291,830 271,354 377,890 139,147 819,411 488,451 217,755 885,093			
122324 122423 122506 122545 122586 122634 122643 122715	BRAINTREE HENDERSON SAM MAROOS WHITESTONE SEWICKLEY STAINFORD FEDERAL WAY PARK CITY WILLIAMSBURG TUALATIN	MN MA NV CA NY CA NY CA NY CA NY PA CT WA LL		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005 .09/06/2005 .01/19/2006 .11/15/2006									332,862 535,475 806,447 291,830 271,354 377,890 139,147 819,411 468,451 217,755 885,093 825,925	332,862 535,475 806,447 291,830 271,354 377,890 139,147 488,451 217,755 885,093			
122324 122423 122506 122545 122586 122634 122643 122715	BRAINTREE HENDERSON SAN MARCOS WHITESTONE SENICKLEY STAMFORD FEDERAL WAY PARK CITY WILLIAMSBURG TULLATIN NAPERVILLE	MN MA NV CA NY PA CT UA NY LT		11/09/1999 12/28/2000 07/01/2003 12/09/2003 06/09/2004 01/14/2005 04/22/2005 09/06/2005 01/19/2006 11/15/2006 11/21/2005										332,862 555,475 806,447 291,830 271,354 377,890 139,147 819,411 468,451 217,755 885,093 825,925 829,685			
122324 122423 122506 122545 122586 122634 122643 122715	BRAINTREE HENDERSON SAM MAROOS WHITESTONE SEWICKLEY STAINFORD FEDERAL WAY PARK CITY WILLIAMSBURG TUALATIN	MN MA NV CA A NY PA CT III III III III III III III III III		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005 .09/06/2005 .01/19/2006 .11/15/2006									332,862 535,475 806,447 291,830 271,354 377,890 139,147 819,411 468,451 217,755 885,093 825,925	332,862 535,475 806,447 291,830 271,354 377,890 139,147 488,451 217,755 885,093			
122324 122423 122506 122545 122586 122634 122643 122715 122720 122782 122830	BRAINTREE HENDERSON SAM MARGOS WHITESTONE SEVICKLEY STAMFOD FEDERAL WAY PARK CITY WILLIAMSBURG TUALATIN NAPERVILLE NEW YORK DENVER HONCLULU	MN MA NV CA MY PA MY MA MY MY MY MY MY MY MY MY MY MY MY MY MY		11/09/1999 12/28/2000 07/01/2003 12/09/2003 06/09/2004 01/14/2005 11/22/2005 09/6/2005 01/19/2006 11/15/2006 11/15/2006 07/19/2006 07/19/2006 07/19/2006										332,862 555,475 806,447 291,830 271,354 377,890 139,147 819,411 468,451 217,755 885,093 825,925 829,685 432,891 432,891 168,587			
122324 122423 122506 122545 122586 122584 122643 122715 122720 122782 122782 122830 122897	BRAINTREE HENDERSON SAN MAROOS WHITESTONE SEWICKLEY STAMFORD FEDERAL WAY PARK CITY WILLIAMSURG TULLATIN NAPERVILLE NEW YORK DENVER HONULULU VARIOUS	MN MA NV CA NV CA NV CA NV CA NV CA NV CA NV CA NV CA NV CA NV CA NA NV CA NA NV CA NA NV CA NV CA NV CA NV CA NV CA NV CA NV CA NV NV NV NV NV NV NV NV NV NV NV NV NV		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005 .09/06/2005 .01/19/2006 .11/15/2006 .01/19/2006 .01/19/2006 .01/19/2006 .01/19/2006 .01/19/2006 .01/10/2007										332, 862 535, 475 806, 447 291, 830 271, 354 377, 890 139, 147 819, 411 468, 451 217, 755 885, 993 825, 925 829, 685 432, 891 766, 948 168, 587 170, 468			
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122244 122423 122545 122586 122586 122634 122643 122715 122720 122782 122830 122897 122995 122996	BRAINTREE HENDERSON SAM MARQOS WHITESTONE SEWICKLEY STAWFORD FEDERAL WAY PARK CITY WILLIAMSBURG TUALATIN NAPERVILLE NEW YORK DENVER HONCULU VARIOUS EAST HANOVER	MN MA NV CA NY PA CT IL VA OR IL NY CO HI NY NY NY NV NV NV NV NV NV NV		11/09/1999 12/28/2000 07/01/2003 12/09/2003 06/09/2004 01/14/2005 11/22/2005 09/06/2005 01/19/2006 11/15/2006 11/15/2006 07/19/2006 07/19/2006 07/19/2007 07/12/2007 07/12/2007										332,862 555,475 806,447 291,830 271,354 377,890 139,147 819,411 488,451 217,755 885,093 825,925 829,685 432,891 766,948 168,587 170,468 170,468 170,468			
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122324 122423 122506 122545 122586 122634 122715 122720 122782 122830 122897 122995 122996 123011 123117	BRAINTREE HENDERSON SAM MAROOS WHITESTONE SEWICKLEY STAMFORD FEDERAL WAY PARK CITY WILLI AMISSURG TUALATIN NAPERVILLE NEW YORK DENVER HONOLULU VARIOUS VARIOUS EAST HANOVER FRANKLIN TOWNSHIP MEDFORD	MN MA NV CA NY PA CT IL VA OR IL NY CO HI NY NY NY NV NV NV NV NV NV NV		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .09/06/2005 .09/06/2005 .01/19/2006 .11/15/2006 .12/12/2005 .01/19/2006 .01/10/2007 .07/12/2007 .10/01/2007 .12/20/2007									332, 862 535, 475 806, 447 291, 830 271, 354 377, 890 139, 141 468, 451 217, 755 885, 093 825, 925 829, 885 432, 891 766, 948 168, 587 170, 468 178, 964 185, 789 95, 199	332, 862 555, 475 806, 447 291, 830 271, 354 377, 890 139, 147 488, 451 217, 755 885, 093 825, 925 829, 685 432, 891 766, 948 188, 587 170, 468 178, 964 185, 789 95, 199 190, 863			
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122324 122423 122545 122586 122586 122684 122643 122715 122782 122830 122897 122995 122991 123117 123126 123110 123141 123169 123195 123294 123230 123234	BRAINTREE HENDERSON SAN MAROOS WHITESTONE SEWICKLEY STAMFORD FEDERAL WAY PARK CITY WILLIAMSURG TUALATIN NAPERVILLE NEW YORK DENVER HONULU VARIOUS VARIOUS EAST HANOVER FRANKL IN TOINISHIP MEDFORD OGDEN BRAICHBURG ALEXANDRIA CITY MEDFORD ALEXANDRIA CITY MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MACURGIE DES PLAINES	MN MA NV CA NY PA CT III VA OR IL NY CO HI NY NV NV NV NV NV NV NV NV NV		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005 .09/06/2009 .01/19/2006 .11/15/2006 .01/19/2006 .11/15/2006 .01/19/2007 .07/12/2007 .07/12/2007 .07/12/2007 .07/12/2007 .07/12/2007 .12/07/2007 .12/07/2007 .12/07/2007 .12/10/2009 .03/13/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008									332, 862 535, 475 806, 447 291, 830 271, 354 377, 890 133, 147 819, 411 468, 451 217, 755 885, 093 825, 925 829, 885 432, 881 766, 948 188, 587 170, 468 178, 964 185, 789 190, 663 490, 694 301, 032 268, 429 388, 2268, 429 388, 238 248, 278 171, 080 81, 288	332, 862 555, 475 806, 447 291, 830 271, 354 377, 890 139, 147 819, 411 468, 451 217, 755 885, 093 825, 925 829, 685 432, 891 766, 948 168, 587 170, 468 178, 964 185, 789 95, 199 190, 863 490, 694 301, 032 268, 429 388, 238 490, 694 301, 032 268, 429 388, 238 248, 278 171, 080 381, 282 382, 283 284, 278 171, 080 381, 282 382, 283 284, 278 381, 282 383, 283 284, 278 381, 282 385, 285 386, 285 387, 287 387, 287 387, 287 387, 287 388, 288 388, 288			
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122324 122423 122545 122586 122586 122684 122643 122715 122782 122830 122897 122995 122991 123117 123126 123110 123141 123169 123195 123294 123230 123234	BRAINTREE HENDERSON SAN MAROOS WHITESTONE SEWICKLEY STAMFORD FEDERAL WAY PARK CITY WILLIAMSURG TUALATIN NAPERVILLE NEW YORK DENVER HONULU VARIOUS VARIOUS EAST HANOVER FRANKL IN TOINISHIP MEDFORD OGDEN BRAICHBURG ALEXANDRIA CITY MEDFORD ALEXANDRIA CITY MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD MEDFORD MEDFORD ALEXANDRIA CITY MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MEDFORD MACURGIE DES PLAINES	MN MA NV CA NY PA CT III VA OR IL NY CO HI NY NV NV NV NV NV NV NV NV NV		.11/09/1999 .12/28/2000 .07/01/2003 .12/09/2003 .06/09/2004 .01/14/2005 .11/22/2005 .04/22/2005 .09/06/2009 .01/19/2006 .11/15/2006 .01/19/2006 .11/15/2006 .01/19/2007 .07/12/2007 .07/12/2007 .07/12/2007 .07/12/2007 .07/12/2007 .12/07/2007 .12/07/2007 .12/07/2007 .12/10/2009 .03/13/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/31/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008 .03/05/2008									332, 862 535, 475 806, 447 291, 830 271, 354 377, 890 133, 147 819, 411 468, 451 217, 755 885, 093 825, 925 829, 885 432, 881 766, 948 188, 587 170, 468 178, 964 185, 789 190, 663 490, 694 301, 032 268, 429 388, 2268, 429 388, 238 248, 278 171, 080 81, 288	332, 862 555, 475 806, 447 291, 830 271, 354 377, 890 139, 147 819, 411 468, 451 217, 755 885, 093 825, 925 829, 685 432, 891 766, 948 168, 587 170, 468 178, 964 185, 789 95, 199 190, 863 490, 694 301, 032 268, 429 388, 238 490, 694 301, 032 268, 429 388, 238 248, 278 171, 080 381, 282 382, 283 284, 278 171, 080 381, 282 382, 283 284, 278 381, 282 383, 283 284, 278 381, 282 385, 285 386, 285 387, 287 387, 287 387, 287 387, 287 388, 288 388, 288			

SCHEDULE B - PART 3

					g All Mortgage		OSED, Trans										
1	Location		4	5	6	7			in Book Value	Recorded Inv			14	15	16	17	18
	2	3	Loan	Date	Disposal	Book Value/ Recorded Investment Excluding Accrued Interest	8 Unrealized Valuation Increase	9 Current Year's (Amortization)	10 Current Year's Other- Than- Temporary Impairment	Capitalized Deferred Interest and	Total Change in Book Value	Total Foreign Exchange Change in	Book Value/ Recorded Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
123294	WOODBURY	NY		07/01/2011		125,501							125,501	125,501			
123301 123302	CHICAGO	IL		09/01/2011		182, 186 144, 549							182, 186 144, 549	182, 186 144, 549			
123303	CHICAGO	IL		06/30/2011		26,932							26,932	26.932			
123304	PHILADELPHIA	PA		06/30/2011		298,712							298,712	298,712			
123305	MINNEAPOLIS	MNTX		06/30/2011		90,752							90,752	90,752			
123306 123307	- CHELSEA			06/30/2011		21, 171 191, 936							21, 171	21, 171 191, 936			
123308	BALTIMORE	MD		06/30/2011		83,456							83,456				
123309	ATLANTA	GA		06/30/2011		123,514							123,514	123,514			
123310 123312	WASHINGTON DEERFIELD	DC		06/30/2011	-	47,047 726,679							47,047	47,047 726,679			
123314	SARASOTA	FL		08/08/2011	<u> </u>	147,952			<u></u>	 		<u></u>	120,079	147,952		 L	<u></u>
123324	SEATTLE	WA		09/29/2011		437,773							437,773	437,773			
123328	ST. LOUIS	MO	·	10/11/2011		429,732							429,732	429,732			
123337 123340	BOSTON BOSTON BOSTON	MAMA		11/30/2011		82,664 80,972			}			}	82,664 80,972	82,664 80,972			}
123342	BOSTON			11/30/2011		80,972							80,972	80,972			
123347	LAKEWOOD	CA		12/13/2011		124,650							124,650	124,650			
123348	OREGON CITY	OR		12/15/2011		398,715							398,715	398,715			
123374 123375	ALEXANDRIA	VA		03/07/2012		1,125,898 413,236							1,125,898 413,236	1, 125, 898 413, 236			
123376	HOUSTON	TX		05/15/2012		413,236							413,236	413,236			
123379	NEWARK	NJ		01/20/2012		427,837							427,837	427,837			
123380	PLANT CITY	FL		12/16/2011		681,770							681,770	681,770			
123397 123401	OAKLAND	CA		08/08/201207/10/2012		1,003,401 254,124							1,003,401 254,124	1,003,401 254,124			
123404	SAN DIEGO	CA		09/04/2012		174,296							174, 296	174,296			
123405	SAN DIEGO	CA		09/04/2012		337,879							337,879	337,879			
123406	NORTH HOLLYWOOD	CA		09/04/2012		43,986							43,986	43,986			
123407 123416	LINTHICUM	MD		08/28/201202/13/2013		318, 166 771, 003							318, 166 771, 003	318, 166 771, 003			
123426	ROCKY POINT	NY		01/25/2013		274, 148							274, 148	274, 148			
123429	CHICAGO	IL		11/29/2012		452,458		(1,673)			(1,673)		450,785	450,785			
123437 123438	LAS VEGAS	NVAZ		02/14/2013		61,024							61,024	61,024			
123438	IRVINE	AZ		02/14/2013		81,693 467,168		(515)			(515)		81,693 466,652	81,693 466,652			
123442	ALISO VIEJO	CA		04/30/2013		437,580		(010)			(010)		437,580	437,580			
123445	MOORESVILLE	NC		04/30/2013		209,831							209,831	209,831			
123449 123451	CHICAGOPLEASANTON	IL		05/08/2013 04/18/2013		219,614 331,284							219,614	219,614			
123457	GREENSBORO	NC		05/07/2013					·			·	331,284	331,284 270,577			·
123459	MARLTON	NJ		06/13/2013		495,398							495,398	495,398			
123460	SANTA CLARA	CA		06/12/2013		1,529,968		(12,402)			(12,402)		1,517,566	1,517,566			
123462 123465	COPPELL	TX	· 	05/22/2013		133,885		(577)	}		(577)	}	133,885 206,924	133,885			
123460	PHOENIXVILLE			06/20/2013		215,317		(5//)			(5//)	1	206,924	206,924			·
123472	CHICAGO	IL		08/13/2013		948,792							948,792	948,792			
123474	LAS VEGAS	NV	·	07/10/2013		362,521							362,521	362,521			
123476 123478	ODENTON	MD HI		07/25/2013	-	262,482 25,718						<u> </u>	262,482 25,718	262,482 25,718			<u> </u>
123478	FULTON	ніМD.		10/30/2014		25, 7 18							25,718				
123481	FULTON	MD		10/30/2013		508, 122							508, 122	508, 122			
123482	ATLANTA	GA		10/07/2013	ļ	221,841			ļ			ļ	221,841	221,841			ļ
123483 123485	LOS ANGELES	CANJ.		10/29/2013		429,518 2,468,485				(5,932	(5,839)		423,680 2,462,851	423,680 2,462,851			
123486	GREENVALE	NJNY		04/24/2014		224,901		(628)			(628)		2,462,851	2,462,851			
123492	GREENSBORO	NC		05/12/2014		233,495		139			139		233,634	233,634			
123493	SALT LAKE CITY	UT		05/07/2014		342,834							342,834	342,834			
123494	JUPITER	FL	1	07/01/2014	1	132.708		1	1	l	1	1	132.708	132.708		I	1

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

				Showing	All Mortgage	Loans DISPO	DSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
123495	CUPERT INO	CA	. , , , ,	07/31/2014	Date	404,764	(20010000)	77 1001 011011	riccognizod	Othor	(010 10111)	DOOK VAIGO	404,764	404,764	D.opood.	D.opood.	2.opoca.
123496	BROOKLYN	NY		07/30/2014									386 , 188	386 , 188			
123497	TOMS RIVER	NJ		07/09/2014		295,035							295,035	295,035			
123499	CHICAGO	IL		10/28/2014		370, 180							370, 180	370 , 180			
123501	LAS VEGAS	NV		10/01/2014		537,543							537,543	537,543			
123504	SAN DIEGO			10/14/2014		935,313							935,313	935,313			
123505	CHICAGO	. L	·	09/10/2014		237,569							237,569	237,569			
123507 123508	SAN ANTONIO	TXNJ		10/30/2014									267 , 186 283 , 897	267 , 186 283 , 897			
123509	PORTLAND	NJ		12/04/2014		433,064		2,441			2,441						
123510	SEATTLE	WA		12/04/2014		251,096		(26,508)			(26,508))	224,588	224,588			
123511	SALT LAKE CITY	UT		12/18/2014		448,576			<u></u>				448,576	448,576			
123512	SAN ANTONIO	TX		02/27/2015		284,661							284,661	284,661			
123513	TEMPE	AZ		12/10/2014									306,679	306,679			
123514	CHANDLER	AZ	- 	12/10/2014		138,762							138,762	138,762			
123515	SUGAR LAND	TX		12/15/2014		147,921							147,921	147,921			
123516 123519	FULSHEAR	TX		01/16/2015		147,418							147,418	147,418			
123519	BALTIMORE	MD		01/30/2015 01/30/2015		320,204							320, 204 196, 501	320, 204			
123521	SARASOTA	FI		01/30/2015		204,718							204,718	204,718			
123522	SAN DIEGO	CA		04/08/2015		207,354		(95))		(95))	207,260	207,260			
123523	PISCATAWAY	NJ.		03/13/2015		292,715			,			,	292,715	292,715			
123524	MADISON	WI		06/30/2015									376,023	376,023			
123526	IRVINE	CA		03/26/2015		522, 121							522, 121	522, 121			
123527	FUQUAY-VARINA	NC	-	05/06/2015		194,014							194,014	194,014			
123528	KING OF PRUSSIA	PA	-	05/13/2015		196,542		(1, 124))		(1, 124))	195,418	195,418			
123530 123531	LAS VEGAS	NVNV	·	06/29/2015		447,608 132,393							447,608	447,608			
123537	ADDISON	MN		06/30/2015				(5, 234)			(5, 234		132,393	132,393 196,209			
123539	PHOENIX	AZ		09/22/2015		294,690))	294,690	294,690			
123540	RALEIGH	NC.		09/22/2015		389,847							389,847	389,847			
123545	SAN FRANCISCO	CA		10/21/2015		190,839							190,839	190,839			
123550	PLANO	TX		10/29/2015		27,883							27,883	27,883			
123544	WINSTON-SALEM	NC		12/02/2015		240,603							240,603	240,603			
123546	SAN ANTONIO	TX		12/17/2015		290,491							290,491	290,491			
123547	BALTIMORE	MD	-	12/07/2015		186,724							186,724	186,724			
123549 123552	ELMWOOD PARK	NJ	-}	12/18/2015 12/22/2015		393,670 299,053		·			·		393,670 299,053	393,670 299,053		<u> </u>	
123556	ATLANTA	UR	·	12/22/2015		299,053		-					299,053	299,053			
123536	SCHILLER PARK	IL.		02/09/2016		224.786							224,786	224,786			
123557	CEDAR PARK	TX		02/10/2016		267,045							267,045	267,045			
123558	RIVERVIEW	FL		03/01/2016		158,939							158,939	158,939			
123559	CHICAGO	IL		04/22/2016		155,933							155, 933	155,933			
123561	NATICK	MA	- 	04/28/2016		564,580							564,580	564,580			
123566	HOUSTON	TX	-}	04/19/2016		440,435							440,435	440,435			
123562 123568	CHICAGO	IL	-}	06/07/2016							}		204,819	204,819		}	
123568	ATLANTA		·	06/03/2016 06/15/2016		97,496							97,496 214,326	97,496 214,326			
123560	CEDAR PARK	TX	·	05/10/2016		182,235		-					182,235	182,235			
123574	GLENDALE	AZ	<u> </u>	07/20/2016		118,458					<u> </u>		118,458	118,458			
123578	FULTON	MD.		07/21/2016		463, 124							463, 124	463, 124			
123570	GAINESVILLE	FL		08/11/2016		184,023							184,023	184,023			
123582	BEAVERTON	OR	.	09/15/2016		52,474							52,474	52,474			
123585	CELEBRATION	FL	-}	09/22/2016		67,720		.		ļ	ļ		67,720	67,720		ļ	
123567	RALEIGH	NC	-	10/31/2016		24,547							24,547	24,547			
123586 123588	MONROVIA	CA KS	· 	11/18/2016		484,347		-					484,347	484,347			
123588	PHOENIX	KS	·	02/23/2017				63			63		765,770 329,452	765,770 329,452			
123589	RALEIGH	NC	·	06/12/2017							03		12,592	12,592		·	
120009	INALEIUN	TV		00/00/0047	·	12,392							474 007	12,092			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	, , , , , , , , , , , , , , , , , , , ,		in Book Value				14	15	16	17	18
	2	3		-		Book Value/	8	9	10	11	12	13	Book Value/	-	_		
	_	·				Recorded	ŭ	Ū	Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						"		Year's			Change				Gain	Gain	Gain
			1	D-4-	D:I	Accrued	Valuation		Temporary	Deferred	III	Exchange	Accrued	0			
		-	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
123608	HOUSTON	TX		10/03/2017		387,244							387,244	387,244			
123599	SAN ANTONIO	TX		10/02/2017		320,917							320,917	320,917			
123606	TEANECK	NJ		10/19/2017		803,913							803,913	803,913			
123607	LAS VEGAS	NV		11/17/2017		195,740							195,740	195,740			
123616	SAN ANTONIO	TX		12/07/2017		269,232							269,232	269,232			
123622	LAS VEGAS	NV		02/02/2018		207, 282							207,282	207,282			
123623	AUSTIN	TX		03/21/2018		197 , 475							197 , 475	197 , 475			
123637	AUSTIN	TX		06/26/2018		46,046							46,046	46,046			
123633	GREENVILLE	SC		06/19/2018		109,655							109,655	109,655			
123630	NORTH HOLLYWOOD	CA		06/21/2018		35,742							35,742	35,742			
123621	VALLEY VIEW	OH		01/19/2018		131,528							131,528	131,528			
123635	AUSTIN	IX		08/01/2018		132,886							132,886	132,886			
123638	LOS ANGELES	CA		08/20/2018		62,218							62,218	62,218			
123644	MCKINNEY	IX		09/27/2018		29,762							29,762	29,762			
123634	DALLAS	IX		09/04/2018		28,737 107 448							28,738	28,738			
	WINSTON SALEM	NC	ļ	09/04/2018	ļ								107,448	107,448			
0299999. Mortgages wit	h partial repayments					55,789,224		(54,696)		(5,932)	(60,628)		55,728,596	55,728,596			
0599999 - Totals						420, 176, 364		(42,792)		26,490	(16,302)	1	420,160,062	420,160,062			

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

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece	ember 31 of 0	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5	1							13	14	15	16	17		1	
														Current				1	
						NAIC							Current	Year's		Total		'	
						Designation					Book/		Year's	Other-		Foreign		1 '	
						and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Admini-					Carrying		ciation)	Temporary	ized	Change in		ment	
						strative					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Symbol/	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	CALTIUS PARTNERS IV		os Angeles	CA	Caltius Capital	5s	10/21/2008	2	8,959,440	8,959,440	8,959,440	430.107	Accietion	IIIZEG	Other	value	359,833	5, 136, 389	6.890
	Joint Venture Interests - Fixed Income			VA	Cartrus Capital		10/21/2000	L4	8.959.440	8.959.440	8.959.440	430 . 107					359.833	5, 136, 389	
			Boston	MA	Hancock Partners		11/07/2006		8,939,440	8,909,440	8,909,440	430, 107					339,833	5, 130, 389	0.690
	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		11/07/2006	·										[0.690
554070-12-7	MULTIAD OVO THE GLASS B GATTO		Boston	MA	Hancock Partners		11/07/2006		8.307	8,307	8,307	(2,016)						í	3.070
	AQR STYLE PREMIA FUND LP		GREENWICH	СТ	AQR CAPITAL MANAGEMENT HOLDINGS LLC		09/16/2016	5	14,782,331	14,782,331	14,782,331	(2,371,030)						ļ,	0.390
000000-00-0	TWO SIGMA RISK PREMIA ENHANCED FUND LP		NEW YORK	NY	TWO SIGMA ADVISORS, LP		09/01/2017		16,414,362	16,414,362	16,414,362	1,099,197				ļ		ļ	1.620
	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital		11/05/2015	3	5,833,816	5,833,816	5,833,816	541,753						4,915,337	2.310
	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015	3	8,117,129	8, 117, 129	8, 117, 129	1,334,822						1,859,292	10.380
	BRC VANGUARD CO-INVEST LP		NEW YORK	NY MA	BLUE ROAD CAPITAL		12/29/2016	3	7,604,092 14,359,093	7,604,092	7,604,092 14,359,093	243,586 (698,070)	<u> </u>	·				1,791,879 118,468	
000000-00-0	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	-	07/01/2015		55,724,501	55,724,501	55,724,501	(698,070)		·			1,580,703	118,408	30.000
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3	803,551	803,551	803,551	(171,440)						6,046,968	0.950
000000-00-0			Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3	4,264,080	4,264,080	4,264,080	(1,482,439)					732,468	1,084,781	5.850
	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	3,647,672	3,647,672	3,647,672	(575,307)					452,983	1, 107, 707	0.430
	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3	4,685,956	4,685,956	4,685,956	(737,089)					872,520	3,042,768	0.300
	ARES CORPORATE OPPORTUNITIES FUND IV		os Angeles	CA	Ares Management LLC		11/05/2012	3	14,755,731	14,755,731	14,755,731	522,215				(000)	96,292	2,861,891	0.330
000000-00-0	ASTORG IV		Paris Paris	FRAFRA	Astorg Partners		03/20/2008	33		22,690	22,690 5.591.742	13,964				(288)	1,212,710	1 221 101	1.360
			aris New York	NY	Behrman Capital	-	08/23/2012	3	3,663,916	3,663,916	3,663,916	579,414				418,817	1,212,710	1,221,101	0.530
			New York	NY	Blackstone Group		09/30/2008	3	1,264,781	1,264,781	1,264,781	(112,830)					243,952	199,628	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP		New York	NY	Blackstone Group		05/11/2009	3				,						485,597	0.020
	COMP CAPITAL INVESTORS III LP		New York	NY	CCMP Capital Advisors		01/17/2014	3	10,068,023	10,068,023	10,068,023	1,270,588					120,798	2,201,495	0.290
	EQT V FUND		St Peter Port	GGY	EQT		12/31/2008	3	469,469	469,469	469,469	(243,952)				253,231	444, 102	365,952	0.290
	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		05/11/2009	3	2,657,089	2,657,089	2,657,089	(659, 138)					155,802	1,083,300	
G0115*-10-5 .	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MAMA	Advent International		07/07/2008	33	3,905,675 26,191,356	3,905,675 26,191,356	3,905,675 26,191,356	68,100					877, 155 4, 328, 967	1.446.000	0.600
	ADVENT INTERNATIONAL GPE VIII-B LP		30STON	MA	ADVENT INTERNATIONAL		09/26/2016	3		26, 191,336	26, 191, 356 8. 431. 764						4,328,907	3.931.200	0.750
	GTCR FUND IX		Chicago	IL	GTCR		12/31/2007	3	44,231	44,231	44,231	(2.197.941)					3.347.812	1,247,604	1.030
	GTCR FUND XI LP		CHICAGO	IL	GTCR		09/02/2014	3	19,410,177	19,410,177	19,410,177	3,367,922					2,974,751	3, 101, 559	
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT		Chicago	IL	GTCR		03/10/2014	3	10,578	10,578	10,578	(1,270,574)					2,925,931	ļ'	0.660
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3	24,747,233	24,747,233	24,747,233	4,277,994					1,816,368	517,032	0.660
	LEXINGTON CAPITAL PARTNERS VII		Vew York	NY	Lexington Partners		01/31/2011		4,526,430	4,526,430	4,526,430	(138,501)					678,641	2,892,896	0.250
	LEXINGTON V, LPLINDSAY GOLDBERG & BESSEMER II		New York New York	NYNY	Lexington Partners GOLDBERG LINDSAY & CO.		07/01/2003	2	77,403	77,403	77,403 303,328	(93,793)					53,668 2.068.507	48,684 1.104.488	0.500
	MATLIN PATTERSON GLOBAL OPP FUND III LP		New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	ļ	09/30/2008	٠	4,218,996	4,218,996	4,218,996	(1,040,865)	<u> </u>	·		 	1,574,229	1, 104, 488	0.300
	MBK PARTNERS FUND III		Central	HKG.	MBK Partners		04/17/2013	3	4,213,773	44,213,773	44,213,773	7,332,677					, , 51 7 , 223	605,806	1.440
000000-00-0	OAK HILL CAPITAL PARTNERS III	S	Stamford	CT	Oak Hill Partners		03/11/2008	3	12, 154, 047	12, 154, 047	12, 154, 047	(782,598)					1,377,470	840,667	0.600
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	5,078,258	5,078,258	5,078,258	1,110,639	ļ	.	ļ		34,043	4,955,891	0.250
	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	2,534,917	2,534,917	2,534,917	687, 102	ļ	-	 	 	74,907	4,966,473	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP		NEW YORK Beverly Hills	NY	ODYSSEY PARTNERS		07/07/2014	33	7,719,568 11.854.421	7,719,568	7,719,568	168,730					1.700.379	2,907,840 6.597.167	0.580
	PLATINUM EQUITY CAPITAL PARTNERS III, L.P PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	Platinum Equity PartnersPlatinum Equity Partners		08/05/2013	3	11,854,421	18.911.380	11,854,421 18.911.380	2.356.641					652, 139	13.551.875	
	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	8.086.593	8,086,593	8,086,593	(3.743.639)	l	·	 		1,610,236	1,294,289	
	PRUDENTIAL CAPITAL PARTNERS V, LP		CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2	7,809,268	7,809,268	7,809,268	478,825					365,925	7,449,661	0.820
	QUADRANGLE CAPITAL PARTNERS II, LP	N	New York	NY	Quadrangle Group		09/30/2008	3	1,492,956	1,492,956	1,492,956	(160,334)					.,	267,740	
1	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS													1				1 '	
			Boston	MA	Bain Capital Credit, LP		10/17/2012	2	4,498,521	4,498,521	4,498,521	(37,345)	ļ	-			638,692	390,000	
	SEGULAH IV, LP		Stockholm Menlo Park	SWE	Segulah Advisor		04/28/2008	33	2,794,697 9,757,117	2,794,697	2,794,697 9,757,117	(132,204)	····			(268,628)	1.324.848	2,396,673 1,700,050	1.450
			Menio Park MENLO PARK	CACA	SILVER LAKE PARTNERS		10/22/2013	33	9,757,117	9, 757, 117	9,757,117	2,449,350					1,580,864	1,759,603	
	SL SPV-1 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3	2.,384,901	2.,364,901	22,384,901	286.768	·····	·			4. 109	1,759,003	1.020
	SP ARCH INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	9,018,910	9,018,910	9,018,910	3,650,861						Ĺ	0.600
000000-00-0	SP CSO LP	N	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	1,377,692	1,377,692	1,377,692	1,064,081					146,575	ļ	0.600
	SP USR INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	340,074	340,074	340,074	340,074					334,846	·'	0.600
000000-00-0	STERLING CAPITAL PARTNERS III	W	Vestport	CT	Sterling Partners	ļ	09/30/2008	3	2,392,548	2,392,548	2,392,548	(2,308,672)	L		ļ	ļ	2,308,672	926,363	1.460

SCHEDULE BA - PART 1

								ong-Term Invested Assets OWNED December 31 of Current Year													
1	2	3		Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted 0	Carrying Val	ue	18	19	20	
				4	5								13	14	15	16	17		1		
															Current				1		
							NAIC							Current	Year's		Total		i		
							Designation					Book/		Year's	Other-		Foreign		1		
							and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-		
							Admini-					Carrying		ciation)	Temporary	ized	Change in		ment		
							strative					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-	
CUSIP							Symbol/	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of	
Identi-						Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-	
fication	Name or Description	Code		0.4.	04-4-	or General Partner	Indicator	Acquired		Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship	
		Code		City	State	SYCAMORE PARTNERS	Indicator		Strategy				,	Accretion	Hizeu	Other	value	Income			
000000-00-0	SYCAMORE PARTNERS II, LP		NEW YORK CHICAGO		NY	THOMA BRAVO PARTNERS		05/15/2014	3	15,987,03420,764,347	15,987,034	15,987,034	3,355,961 1.825.865						2,836,754 2.448.826	0.700	
	TPG V		Fort Worth		TX	TPG Capital		09/30/2008	3	1.456.898	1.456.898	1.456.898	(98,406)						227,896	0.080	
000000-00-0			Fort Worth		TX	TPG Capital		05/22/2008	3	7,623,824	7,623,824	7,623,824	(1,901,062)					2.516.210	833,721	0.110	
000000-00-0	TRIDENT VI LP		GREENWICH .		CT	STONE POINT CAPITAL		09/12/2014	3	18,101,052	18, 101, 052	18, 101, 052	4,721,522					371,262	3, 141, 460	0.700	
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP		New York		NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	1,665,111	1,665,111	1,665,111	(304,352)					375,975	1,524,737	0.690	
000000-00-0	. WARBURG PINCUS PRIVATE EQUITY IX, LP		New York		NY	Warburg Pincus		07/26/2005		1,242,781	1,242,781	1,242,781	(491,772)					119,672	ł	0.240	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP		New York		NY	Warburg Pincus		09/30/2008		14,478,593	14,478,593	14,478,593	501,706					1,944,336	0.040.000	0.210	
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata		MN	Wayzata Partners	}	05/24/2013		4,325,276	4,325,276	4,325,276	(534,789)	}	0.047.004			135,641	2,040,000	0.790	
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata New York			Wayzata Partners WELSH CARSON ANDERSON & STOWE	}	02/17/2006	2	8.881.167	8.881.167	8,881,167	2,956,779		3,047,234			4.420.328	842,212	0.990	
000000-00-0	ACTIS ENERGY 4 LP		LONDON		GBR	ACTIS CAPITAL		02/13/2009	33	9,835,002	9,835,002	9,835,002	(3,342,999)						11,765,032	0.780	
	ANTIN INFRASTRUCTURE PARTNERS III LP		LUXEMBOURG		LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3	26.550.715	26,550,715	26,550,715	(181,730)				25,270		9.786.148		
	ARCLIGHT ENERGY PARTNERS FUND VI LP		BOSTON		MA	ARCLIGHT PARTNERS		08/14/2015	3	18,272,364	18,272,364	18,272,364	4,378,079						4,715,339		
	BROOKFIELD INFRASTRUCTURE FUND III-B LP		NEW YORK		NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3	12,910,256	12,910,256	12,910,256	520,358					97,958	7,755,959		
	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT																		i		
000000-00-0	LONGHAUL		NEW YORK		NY	IFM INVESTORS		05/03/2016	3	22,911,034	22,911,034	22,911,034	(13,634)						3,348,000		
000000-00-0	EIG ENERGY FUND XVI		HOUSTON		TX	EIG Global Energy Partners		12/13/2013	2	13,996,854	13,996,854	13,996,854						710,616	6, 128, 488	0.530	
000000-00-0	. ENERGY SPECTRUM PARTNERS VII		DALLAS NEW YORK		TX NY	ENERGY SPECTRUM PARTNERS		12/04/2014	3	3,640,57425,189,986	3,640,574	3,640,574 25,189,986						454.643	1,946,771 3,746,955	0.650	
000000-00-0	NATURAL GAS PARTNERS IX		Irving		TX	Natural Gas Partners		03/28/2008	3 3	218,376	218,376	218,376	228,605					434,043	83,077	0.990	
	NATURAL GAS PARTNERS X		Irving		TX	Natural Gas Partners		06/04/2012	3	12.848.510	12.848.510	12.848.510	582.143					1.209.508	1. 162. 128	0.700	
	NATURAL GAS PARTNERS XI		IRVING		TX	NATURAL GAS PARTNERS		11/05/2014	3	19,024,708	19,024,708	19,024,708	2.678.509					185,815	2.487.002	0.340	
	NGP NATURAL RESOURCES XII LP		IRVING		TX	NATURAL GAS PARTNERS		11/20/2017	3	3, 176, 387	3, 176, 387	3, 176, 387	97,760						6,410,370		
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC		BOSTON		MA	ARCLIGHT PARTNERS		09/30/2015	3	6,654,336	6,654,336	6,654,336	(2,314,322)						 	1.140	
	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND																		1		
000000-00-0	LP		HOUSTON		TX	QUANTUM ENERGY PARTNERS		12/01/2017	3	441,711	441,711	441,711	(3,390)						1, 160, 033		
	QUANTUM ENERGY PARTNERS VII LP		HOUSTON		TX MA	QUANTUM ENERGY PARTNERS		08/22/2017	3. 3	3,911,345	3,911,345	3,911,345	62,875						6,763,385		
	. 1903 EQUITY FUND, LP		Boston			ACTIS CAPITAL		09/30/2008	3	2, 18813, 035, 000	2, 188	2, 188 13, 035, 000	(1,340)					389,483	1,059,915	3.420	
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London		GBR	Actis Capital		01/02/2008	3	2.917.436	2.917.436	2.917.436	(1,915,000)						135.864	1.670	
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		Singapore .		SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	24,021,202	24,021,202	24,021,202	(3, 150, 690)					1.045.834	4, 105, 681	1.480	
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED		GRAND CAYMA		CYM	INVESTCORP		06/08/2018	3	7,452,254	7,452,254	7,452,254	305,949							25.000	
	AMBER CO-INVESTMENT PARTNERS, LLC		SANTA MONIC	CA	CA	CLEARLAKE CAPITAL GROUP, L.P		09/06/2018	3	3,750,000	3,750,000	3,750,000							1,050,000	2.020	
	. ATLAS CAPITAL RESOURCES II L.P		GREENWICH .		CT	ATLAS HOLDINGS	ļ	06/13/2014		12,485,891	12,485,891	12,485,891	3,565,834	ļ				371,761	7,653,581	1.950	
	. AUDAX MEZZANINE FUND II		Boston		MA	Audax Group		05/11/2009	2	44 050 000	44 050 005	44 050 055	(240, 190)					249,292	2,919,060	3.540	
	AURORA EQUITY PARTNERS V LP		LOS ANGELES	S	CA	AURORA CAPITAL GROUP	}	06/10/2016	3	11,952,862	11,952,862	11,952,862	(222,044)					200 204	1 770 607	2.940	
000000-00-0	AXA SECONDARY FUND V		New York Rio de Jane		NYBRA	AXXON GROUD	}	12/14/2011	2	2, 199, 230	2, 199, 230 6, 430, 902	2, 199, 230 6, 430, 902	(1.472.540)	 	 	l		308,364	1,779,697 1,193,308	0.840	
000000-00-0	BACH CO-INVESTMENT LP 2		CENTRAL	311V	BHA HKG	BARING PRIVATE EQUITY ASIA	<u> </u>	08/22/2017	3	8,946,178	8,946,178	8,946,178	2,357,535	·					1,026,936	3.750	
000000-00-0	BLACK TORO CAPITAL FUND-II		BARCELONA		ESP	Black Toro Capital		12/04/2015		44,987,148	44,987,148	44,987,148	10,389,279				(928.857)		1,202,318	12.440	
000000-00-0	BRAIT IV LP		Johannesbur	g	ZAF	Brait		09/30/2008	3	4,244,892	4,244,892	4,244,892	(1,185,483)					208, 154	2, 190, 085	4.060	
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francis	sco	CA	Calera Capital	ļ	04/18/2008	3	3,558,430	3,558,430	3,558,430	(447,334)	ļ	ļ	l	L	421,656	21,117	2.210	
131380-10-6	. CALTIUS PARTNERS III		Los Angeles	S	CA	Caltius Capital		05/01/2009	2	91,828	91,828	91,828	104,081						1,059,647	5.000	
	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT				057		1	04 (00 (== : :												,	
000000-00-0			Edinburgh _		GBR	ARDIAN		01/09/2014	3	56,671	56,671	56,671	56,671					147,394	1, 174, 947		
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT		ROLLING ME	ADUWS	IL	CENTER ROCK CAPITAL PARTNERS	}	04/27/2018	3	1,480,509	1,480,509	1,480,509	(151,881)	}	 				8,492,351	1.840	
000000-00-0			Beijing		CHN	OPPORTUNITIES	1	02/12/2015	3	20.023.148	20,023,148	20,023,148	1,214,061						251,696	19.940	
000000-00-0	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT		perjing		VIIV	CHINA EVERBRIGHT REINFORE SPECIAL	·	01 02 121 120	٠	20,023,140	40,023, 148	20,023, 148	1,214,001						231,090	13.340	
000000-00-0	FUND LP		BEIJING		CHN	OPPORTUNITIES		01/05/2017	3	11,232	11,232	11,232	(2, 174, 791)						59,820	6.210	
300000 00 0	CHINA EVERBRIGHT REINFORE SPECIAL		JE. 01110			CHINA EVERBRIGHT REINFORE SPECIAL								[1		
000000-00-0	OPPORTUNITIES FUND I		BEIJING		CHN	OPPORTUNITIES		11/16/2015	3	11,726,030	11,726,030	11,726,030	(352,585)						6,671,137		
	CHUSA II, INC, MBK - PROJECT TRANSFORMERS		SEOUL		KOR	MBK PARTNERS		04/27/2016	3	22,116,227	22,116,227	22, 116, 227	1,868,474				594,351			8.000	
	. CMP GERMAN OPPORTUNITY FUND II		Luxembourg		LUX	CMP CAPITAL MANAGEMENT-PARTNERS	ļļ.	05/17/2011	ļ	6, 100, 151	6, 100, 151	6, 100, 151	(3,449,478)	ļ	 	L	(45,780)	333,822	2, 174, 936		
000000-00-0	CMP GERMAN OPPORTUNITY FUND III		LUXEMBOURG		LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017		3,864,852	3,864,852	3,864,852	562,354	ļ			(49, 120)		7,942,906	3.990	

SCHEDULE BA - PART 1

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece	ember 31 of (Current Ye	ar								
1	2	3	Location	า	6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted (Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			
														Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Admini-					Carrying		ciation)	Temporary	ized	Change in		ment	
						strative					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Symbol/	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
ldenti-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	CYPRIUM INVESTORS IV LP		Cleveland	OH	Cyprium Partners		12/30/2013	22	6,714,663	6,714,663	6,714,663	294,882					169,738	3,393,705	3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3	16,112,676	16,112,676	16,112,676	(2,576,541)				126,304	950,038	5,962,871 6,341,548	7.300 9.030
000000-00-0	SECONDARY OPPORTUNITIES DAVING PORTFOLIO .		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011	·	3,506,553	3,506,553	3.506.553	(714, 118)				120,304	903.902	2,372,965	2.440
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3	12.463.075	12,463,075	12.463.075	(1,215,452)						6,758,562	7 . 130
0-00-00-00	EPIRIS FUND II B LP		ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3	3,088,149	3,088,149	3,088,149	(481,479)				(179,271)		11,641,373	1.450
000000-00-0	. EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Equistone Partners Europe		02/20/2012	3	6,515,998	6,515,998	6,515,998	(3,507,420)				835, 129	6,302,397	606, 168	1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VETHOS PE FUND V		LONDON	GBRZAF	Equistone Partners Europe Ethos Equity Ltd.		06/26/2015	3	28,991,240 1,097,381	28,991,240 1,097,381	28,991,240 1,097,381	1,327,003 51,527				(739,811)		4,094,997 116,244	
000000-00-0	EVERSTONE CAPITAL PARTNERS III	-	Jonannesburg	ZAF	EVERSTONE CAPITAL		09/30/2008	3	1,097,381	1,097,381	1,097,381			ļ	·	ļ		11, 180, 000	2.940
000000-00-0	EXCELLERE CAPITAL FUND II		Denver		EXCELLERE PARTNERS, LLC		10/03/2011	3	6,931,429	6,931,429	6,931,429	(1,077,595)					4,390,278	7,207,184	
000000-00-0	EXCELLERE CAPITAL FUND III		DENVER		EXCELLERE PARTNERS LLC		10/03/2016	3	4,042,847	4,042,847	4,042,847	776,275					, , , , , , , , , , , , , ,	22,048,400	4. 130
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver		EXCELLERE PARTNERS, LLC		09/30/2008	3	19,807	19,807	19,807	114, 171		ļ	ļ	ļ			6.570
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv		. FIMI Opportunity LTD		09/30/2008	3	1,461,000	1,461,000	1,461,000	(67,036)						906,088	7 . 490
000000-00-0	FIMI OPPORTUNITY FUND IVFIMI OPPORTUNITY FUND V		Tel-Aviv		FIMI Opportunity LTDFIMI Opportunity LTD		01/07/2008	3	4,033,000 21,098,485	4,033,000	4,033,000 21,098,485	129,034					318,917	1,398,253	4.640
00000-00-0	FITNESS CAPITAL PARTNERS LP		PALM BEACH		Fitness Capital Partners		05/28/2014	3	51,451,301	51,451,301	51,451,301	21,242,711					419, 187	1, 173,002	17.970
000000-00-0	QCP II EQUITY INVESTORS GET LP	R	New York	NY	Quadrangle Group		06/11/2008	3.	42,403	42,403	42,403	3,697							26.350
000000-00-0	FLORIDA FOOD HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		10/07/2016	3	40,857	40,857	40,857								3.300
000000-00-0	. GAMUT INVESTMENT FUND I, L.P		NEW YORK	NY	Gamut Capital		02/29/2016	3	3,532,834	3,532,834	3,532,834	(178,742)						9,993,911	1.380
000000-00-0	GTCR FUND XGTCR FUND XII LP		ChicagoCHICAGO	IL	GTCRGTCR		07/18/2011	33	5,131,901 2.011.270	5,131,901 2,011,270	5, 131, 901 2, 011, 270	(3,560,741)					4,945,362	17, 110, 220	
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC		NEW YORK	NY	OUADRANGLE GROUP		06/08/2015	3		2,011,270	2,011,270	(808,009)					15,871	17, 112, 228	4.760
000000-00-0	HKW CAPITAL PARTNERS IV LP		NEW YORK	NY	HKW Management		04/28/2014	3	20,900,582	20,900,582	20,900,582	(1,712,260)					6,829,665	2,156,570	9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.		NEW YORK	NY	HKW Management		06/30/2014	3	20,891,615	20,891,615	20,891,615	2,770,281						210,498	75.200
000000-00-0	HURON FUND III LP		Detroit	MI	HURON CAPITAL PARTNERS		03/28/2008	3	2,597,490	2,597,490	2,597,490	(519,494)					144,000	1,453,682	3.200
000000-00-0	HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3	30,877,889	30,877,889	30,877,889	(77,816)					3,661,961	3,614,864	8.340
000000-00-0	ICG MXV CO-INVESTMENT II SCSP		LONDONGRAND CAYMAN	GBR	. ICG (INTERMEDIATE CAPITAL GROUP) INVESTCORP		09/19/2018	3	8,345,353 7.102.004	8,345,353 7,102,004	8,345,353 7,102,004	3,177,018						506,705 748,396	
000000-00-0	INVESTIGOR INCHIGIT AS EF		GRAND CATMAN	UIM	Invision Capital Partners Hospitality		00/30/201/					3, 177,010						140,390	25.000
0-00-00-00	. INVISION HOSPITALITY LP (PROJECT MILES)		ST HELIER	JEY	Limited		11/12/2015	3	2,704,242	2,704,242	2,704,242	1,020,364				(597,939)		1,404,668	4.090
000000-00-0	. JADE CHINA VALUE PARTNERS II, LP		Shanghai	CHN	Jade Invest		07/12/2012	3	6,617,789	6,617,789	6,617,789	(352,346)					369,749	173, 160	6.240
000000-00-0	JIUDING CHINA GROWTH FUND II		Grand Cayman Islands		Jiuding Dingfeng Capital		05/01/2014	3	18,292,160	18,292,160	18,292,160	2, 132,743						2,571,002	
000000-00-0	KAINOS CAPITAL PARTNERS II LP		DALLAS	TXTX	KAINOS CAPITAL Kainos Capital	<u> </u>	12/19/2016	3	11,723,510 780,307	11,723,510 780.307	11,723,510 780.307	440,549		<u> </u>	·····	·	3.988.241	9, 193, 393 1, 192, 043	2.350 1.790
000000-00-0	. KAINOS CAPITAL PARTNERS LP	-	Dallas		Kainos Capital		05/10/2013	3		968		(678,492)		†			3,988,241	1, 192,043	1.790
000000-00-0	KC CULINARTE HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		08/24/2018	3	3,750,000	3,750,000	3,750,000								1.170
000000-00-0	KKR ASIAN FUND III LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3	1,488,420	1,488,420	1,488,420	(182, 123)						7,874,911	0 . 120
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco		. Kohlberg & Co		09/30/2008	3	260 , 146	260,146	260 , 146	106,507		ļ	ļ			711,219	3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	-	Mount Kisco		Kohlberg & Co Kohlberg & Co		09/30/2008	3		699, 157		(69,296)					57,656 2,352,356	2,538,930 3,004,367	2.640 7.670
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital		06/27/2012	2	3,010,116	3,010,116	3,010,116	(109,537)				55.291	2,352,356	3,004,367	4.680
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury		LANDMARK PARTNERS		09/30/2008			88,584		(335,900)					100,000	1,579,303	
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	55,251	55,251	55,251	(150,217)						1,209,603	2.560
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP		NEW YORK	NY	LEEDS WELD ASSOCIATES		06/06/2018	3	2,045,019	2,045,019	2,045,019	(35,854)						470,599	2.550
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	-	New York		Lexington Partners		12/31/2008	ļ	1,777,544	1,777,544	1,777,544 447.987	513,516					47,270 598,231	118,645	2.340
000000-00-0	LEXINGTON PRIVATE EQUITY II LPLTRI HOLDINGS, LP	-	New York		Lexington Partners		03/14/2011	3	1,612,654	447,987	1,612,654	(396,075)		 	 	 	598,231	840,042	1.190 2.450
00000-00-0	LINCOLNSHIRE EQUITY PARTNERS III. LP		New York		LINCOLNSHIRE PARTNERS		09/30/2008	3	3, 141, 123	3, 141, 123	3.141.123	12.052		1.267.349			43.156	14.075	2.430
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3	3,958,873	3,958,873	3,958,873	1,692,325		3,900,000			2,024,953	299,652	2.170
000000-00-0	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	8,034,031	8,034,031	8,034,031	(289,587)		ļ	ļ	(261,784)		11,582,871	2.410
000000-00-0	. MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO				03/15/2016	3	14,575,626	14,575,626	14,575,626	1,011,183					4 000 074	9,046,582	
58988#-10-0 000000-00-0	MERIT MEZZANINE FUND IV		Chicago New York	ILNY	MERIT CAPITAL PARTNERS		12/31/2008	22	1,933,282 50,527,109	1,933,282	1,933,282	1,214,056 3,453,666					1,820,374	1,285,714 3,799,543	4.400 2.950
000000-00-0	. MOUNTAINGATE CAPITAL FUND I LP		DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	6,537,043	6,537,043	6,537,043	1, 190,026						4,476,472	
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT. LP		SAN FRANCISCO	CA	Main Post Partners		02/10/2016	3	7.253.859	7 . 253 . 859	7.253.859	784.514	[[[[[, // 0, 7/2	22.680

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

		Showing Other Long-Ter	g Other Long-Term Invested Assets OWNED December 31 of Current Year								Change in Book/Adjusted Carrying Value								
1	2	3	Location	-	6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (Carrying Val	ue	18	19	20
			4	5	1							13	14	15	16	17			
														Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Admini-					,				ized	Change in			
											Carrying	Lineadinad	ciation)	Temporary				ment for	Davasa
OLIGIB						strative	. .	_			Value	Unrealized	or	Impair-	Deferred	Book/			Percen-
CUSIP						Symbol/	Date	Туре			Less	Valuation	(Amorti-	_ment	Interest	Adjusted	Invest-	Additional	tage of
ldenti-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code		State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	MP HOLDCO LLC		NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015	3									414,475		22.060
000000 00 0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION		NEW YORK	ND/	W 04 1 D: 4 5 :4 4 :		00 (00 (0044		00 040 070	00 040 070	00 040 070	400 700							00.450
000000-00-0	INVESTORS LP		Dallas	NYTX.	. Morgan Stanley Private Equity Asia Neuberger Berman LLC		08/06/201412/31/2008	3	26,818,379	26,818,379	26,818,379	460,708 (46,221)							22 . 150
	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013	3	15.506.392	15.506.392	15.506.392	1,758,129						342,724	
	NORTHSTAR MEZZANINE PARTNER V		Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2	8,888,754	8,888,754	8,888,754	5,505					994,012	2, 161, 894	
	NQ PE PROJECT KIT, LP		RALEIGH	NC	NOVAQUEST CAPITAL		06/28/2018	3	5,984,642	5,984,642	5,984,642	1,261,901						, 101,004	7.140
	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	27, 128	27, 128	27 , 128	(32,645)					212,956	2,486,378	2.670
	OHCP IV EPIC COI LP		STAMFORD	CT	OAK HILL PARTNERS		09/06/2017	3	8, 165, 863	8,165,863	8, 165, 863	2,701,704		ļ		L			3.940
	ONCAP III		Toronto	CAN	ONCAP	-	07/08/2011	3	5,611,355	5,611,355	5,611,355	1,067,068				653,042	2,399,574	723,843	2. 180
	ONCAP IV LP		TORONTO	CAN	ONCAP	-	12/19/2016	3	4,881,055	4,881,055	4,881,055							4,858,937	0.890
	ORCHID ASIA V		Central	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011	3	2,598,732	2,598,732	2,598,732	345,076					170 005	1,705,373	1.570
000000-00-0	ORCHID ASIA VI LP PARTNERS GROUP CLIENT ACCESS 15.LP		Central	HKG	UNUTID ASTA GHOUP MANAGEMENT	·	10/30/2014	J3	11,336,700	11,336,700	11,336,700	96,076					172,965	264,286	1.410
000000-00-0	INC/DYNACAST		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3	34,390,570	34,390,570	34,390,570	(1, 187, 493)							8.420
	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT		ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014	3	362	362	362	(5,408,307)				465.307			3.690
	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		05/05/2009	3	419,832	419,832	419,832	(538,386)				214,523	508,924	937,624	
	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, L	P			·					·									
000000-00-0			Sao Paulo	BRA	Patria Investimentos		08/29/2011	3	15,045,649	15,045,649	15,045,649	(948,300)						2,464,189	
	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP .		Sao Paulo	BRA	Patria Investimentos		10/16/2008	3	13, 140, 875	13, 140, 875	13, 140,875	(2,561,081)						548,486	
	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		CHICAGO	IL	. PRUDENTIAL CAPITAL GROUP		10/02/2017	2	21,788,714	21,788,714	21,788,714	4,583,425					746,585		5.810
	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		12/31/2008	2	270,110	270,110	270 , 110	(1,318,597)					1,357,422	562,484	3.430
	PROAMPAC PG HOLDINGS LLCPRUDENTIAL CAPITAL PARTNERS II. LP		CHICAGO		PRITZKER GROUP PRIVATE CAPITAL		11/18/2016 05/11/2009	2	17,676,335	17,676,335 902,326	17,676,335	(1,796,741)					89,463	1.619.107	3.440
	PRUDENTIAL CAPITAL PARTNERS III, LP		Chicago	iL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2	4,540,387	4,540,387	4,540,387	116,904					962,403	4,631,546	3.100
	PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2	24,347,133	24,347,133	24,347,133	(2.284.381)					3,732,605	2,314,661	3.300
	PSC MARLIN LP		ST PETER PORT		POLLEN STREET CAPITAL LIMITED		08/15/2017	3	10,417,288	10,417,288	10,417,288					(332,712)		233, 151	
	ROSE DS INVESTMENT LP		EDINBURGH	GBR	DUKE STREET CAPITAL		04/20/2016	3	7,552,495	7,552,495	7,552,495	(8,554)				919,483			8.750
	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	. Sentinel Partners		01/29/2009	3	2,122,994	2, 122,994	2, 122, 994	(848,533)					1,431,457	137,600	2.210
	SHOREVIEW CAPITAL PARTNERS III, L.P.		MINNEAPOLIS	MN	. ShoreView Capital III		05/29/2014	3	9,889,117	9,889,117	9,889,117	1,821,600						2,707,569	4.470
	SILVER LAKE PARTNERS V LP		MENLO PARK	CANY	SILVER LAKE PARTNERS		06/12/2018	3	3,757,077	3,757,077	3,757,077	(191,980)					5,653,262	10,041,857 525,412	0.110
	SK CAPITAL PARTNERS III LPSK CAPITAL PARTNERS IV-A LP		NEW YORK	NY NY	. SK Capital Partners		08/26/2011 02/16/2015	3	10,216,249	10,216,249 15,442,511	10,216,249	2,729,818 1.357.650						3,328,962	2.200
	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008	3	1,907,450	1,907,450	1.907.450	73.234						138.745	2.760
	SYCAMORE PARTNERS. LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	12,339,783	12,339,783	12,339,783	(2,903,772)					558.094		
000000-00-0	SYCAMORE PARTNERS III, LP		NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	731,495	731,495	731,495	(155,761)						6,237,744	0 . 150
	SUNSTONE PARTNERS LP, TC GROWTH		PALO ALTO	CA	Sunstone Partners		01/13/2016	3	8, 145, 317	8,145,317	8, 145, 317	1,777,792						8,238,664	
	TCP ORTHOLITE INVESTMENTS LP		NEW YORK	NY	TRILANTIC CAPITAL PARTNERS	-	08/23/2017	3	5,006,172	5,006,172	5,006,172	(4,676)	ļ	 	ļ			1,000,000	5.920
	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV		Singapore	SGP	TEMPLETON ASSET MANAGEMENT		12/12/2012	3	34,554,342	34,554,342	34,554,342	(10,498,251)	ļ		·		045 444	330,671	33.590
	TRILANTIC CAPITAL PARTNERS III, LP TRILANTIC CAPITAL PARTNERS V EUROPE		New YorkST PETER PORT	NY	TRILANTIC CAPITAL PARTNERS	-	09/30/2008 02/13/2015	3	13,098,586	13,098,586	13,098,586	(879,069) 1,750,139				(221,656)	915,414	2,273,952 3,748,171	2.580
	TRILANTIC CAPITAL PARTNERS V EUROPE		New York	NY	TRILANTIC CAPITAL PARTNERS EUROPE		11/30/2012	3	30,080,860	30,080,860	30,080,860	(7,179,078)				(221,000)	14,390,451	5, 168, 578	2.140
	TRILLIANT HOLDING LP		DALLAS	TX	KAINOS CAPITAL		07/29/2015	.3	150.515	150,500	150 . 515	(1,697)					17,000,701	0, 100,070	5.780
	VICTORIA SOUTH AMERICAN PARTNERS II LP	.	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	4,923,937	4,923,937	4,923,937							1,284,022	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	6,040,335	6,040,335	6,040,335	31,233					366,870	1,593,534	1.840
	VISTA EQUITY PARTNERS FUND IV LP		San Francisco		VISTA EQUITY PARTNERS		10/14/2011	3	19,088,353	19,088,353	19,088,353	2,685,896					448,274	3,441,220	
	VP PRIMALOFT MANAGEMENT, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS	-	10/05/2017	3	11,339,998	11,339,998	11,339,998	891,998	ļ	ļ	ļ				23 . 140
	WHITEHORSE LIQUIDITY PARTNERS I LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017	·	22,453,543	22,453,543	22,453,543	2,518,260						8,343,949	8.950
	WIND POINT PARTNERS VI, LP		Southfield	MI GBR	. Wind Point Partners		09/30/2008	3	635,502	635,502 3,400,000	635,502	(4,659,945)					3, 104, 325	1,197,701	1.680
	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP		Edinburgh		ArcLight Partners		03/13/2018	3	3,400,000	29,394,646	3,400,000	646,112 8,431,689					6, 163, 699	2,303,024 11,180,457	
	BASALT INFRASTRUCTURE PARTNERS LP		St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	-	03/14/2013	3	23,476,862	29,394,646	29,394,646	2,303,669		ļ			852.394	1, 180, 457	4.050
	BASALT INFRASTRUCTURE PARTNERS II		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3	8,949,922	8,949,922	8,949,922	(731,605)						22, 137,575	
	CAPROCK PREFERRED EQUITY HOLDINGS LLC		DALLAS	TX	ENERGY SPECTRUM PARTNERS		09/13/2017	3				(3, 132, 705)					11,664,480		10.950
000000-00-0	CARLYLE POWER PARTNERS II, L.P		New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	8,399,334	8,399,334	8,399,334	1,308,798	ļ	ļ	ļ	L		13,047,164	1.360
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP		New York	NY	. CARLYLE POWER PARTNERS		02/20/2015	3	10,884,043	10,884,043	10,884,043	383,069							11.330

SCHEDULE BA - PART 1

				Showing Other Long-Tern	n Invested A	Assets OWN	IED Dece	ember 31 of	Current Yea	ar								
1	2	3 Location		6	7	8	9	10	11	12	Cha	ange in Bool	<td>Carrying Val</td> <td>ue</td> <td>18</td> <td>19</td> <td>20</td>	Carrying Val	ue	18	19	20
		4	5	1							13	14	15	16	17			
													Current					
					NAIC							Current	Year's		Total			
					Designation					Book/		Year's	Other-		Foreign			
					and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
					Admini-					Carrying		ciation)	Temporary	ized	Change in		ment	
					strative					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP					Symbol/	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	
Identi-				Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code City	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015	3	2,111,999	2,111,999	2, 111, 999	(288,668)						372,935	
	EIG CORPUS CHRISTI CO-INVESTMENT, L.P	HOUSTON HOUSTON	TXTX	EIG Global Energy Partners EIG Global Energy Partners		03/31/2015	22	10,320,502	10,320,502 6,397,780	10,320,502						193,232	1,921,191	5.820 10.880
	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/31/2008	3	585.705		585.705	(618,459)					193,202	1,321,131	4.250
	FLIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3	3,338,883	3,338,883	3,338,883	(22, 117)						1,639,000	
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC		05/10/2017	3	5,591,888	5,591,888	5,591,888	(571,351)					265, 163	500,000	
000000-00-0	HIGHSTAR CAPITAL II	New York	NYNY	.Highstar Capital		05/24/2004	3	339,354	339,354	339,354	(574,857)					232, 165	103,279	
000000-00-0	HIGHSTAR CAPITAL III	New York	NY NY	Highstar Capital Highstar Capital		09/30/2008	3	10,956,207 43,022,490	10,956,207 43,022,490	10,956,207	(818,825)					5,695,724	329,798	
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3	596.472	596.472	596 . 472	(71.721)					,033,724	8,035,366	
	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016	3	37,632,834	37,632,834	37,632,834	2,508,809						5,388,034	
	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3	5, 137, 195	5, 137, 195	5, 137, 195	(229,520)						526,547	
	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		05/27/2015	3	11,570,721	11,570,721	11,570,721	(1,128,612)							11.250
	NGP XI MIDSTREAM COINVEST LLCPROJECT ARTHUR HOLDCO LLC	IRVING	TXNY	NATURAL GAS PARTNERS		10/27/2016	3	2,936,262 6,870,932	2,936,262 6.870,932	2,936,262	(279,676))					1,629,667 1,832,754	
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016	3	16.759.486	16.759.486	16.759.486	3.116.472						1,032,734	19.290
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3	13,125,685	13,125,685	13, 125, 685	2,439,300						1,454,235	
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO		STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013	3	130,589,833	130,589,833	130,589,833	(6,592,443)					1,794,222		20.200
000000-00-0	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3	5,044,189	5,044,189	5,044,189	(10,558)				(38,976)		1,226,674	
000000-00-0	OFI GLOBAL EMERGING MARKETS EQUITY FUND, LP	New YorkNEW YORK	NYNY	OFI GLOBAL TRUST COMPANY		03/03/2014		34,523,529 45,103,354	34,523,529 45,103,354	34,523,529	(7,562,896)					3,661,157 3,641,956		3.600 6.690
	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		10/31/2014		45, 103, 354	27,490,712	27.490.712	2.129.518	·				950, 141, 950, د	38,291,222	
	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	Crayhill Capital Management LP		10/14/2016		12,830,953	12,830,953	12,830,953	578.045					366,820	87,592	
	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP		03/01/2017		12,745,082	12,745,082	12,745,082	620,084						6,979,864	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017		3,770,328	3,770,328	3,770,328	33,606					179,080	12,849,330	
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018		2,531,628	2,531,628	2,531,628	(219,556)						9,718,192	
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP . GPC PARTNERS CO-INVESTMENT (CHICO) LP	NEW YORKGREENWICH	NY	LGK ADVISORS, LP		06/28/2017	3	1,673,537 2,487,766	1,673,537 2,487,766	1,673,537	29,542					3,851	7,260,751 2,500,000	
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA.	HarbourVest Partners		12/31/2012		9,577,403	9,577,403	9,577,403	649,734					1,527,907	2,300,000	1.970
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3	938,849	938,849	938,849	(46,370)				22,788		10,434,669	
	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	. HKW MANAGEMENT		07/26/2018	3	3,247,784	3,247,784	3,247,784	(106,991)						3,386,253	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3	987,170	987,170	987, 170	(94,938)						10,792,892	
	WHITEHORSE LIQUIDITY PARTNERS II LP	Boston	CAN MA	Audax Group		09/21/2018	2	9,431,856	9,431,856	9,431,856	418,183						8,986,330	3.410
	EPIRIS FUND II CO-INVESTMENT A LP	ST HEILER	JEY	EPIRIS GROUP		11/23/2018	3	1,801,320	1,801,320	1.801.320								8.290
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		11/20/2018	3	6,431,250	6,431,250	6,431,250								
	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3	543,301	543,301	543,301							8,956,699	
	NORDIC CAPITAL IX BETA LPSK CAPITAL PARTNERS V-A LP	SAINT HELIER	JEYNY	NORDIC CAPITAL		12/31/2018	3	215,873 888,279	215,873 888,279	215,873 888,279	218,633				(2,760)		9,002,305	
	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3										5,861,721 5,604,868	
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	PALO ALTO	.CA	SUNSTONE PARTNERS		07/03/2018	3	1,691,398	1,691,398	1,691,398	252,470					21,317	10,906,903	
1599999. J	loint Venture Interests - Common Stor	ck - Unaffiliated						2.407.153.656	2,407,153,656	2.407.153.656	31, 114, 643		8.214.583		915,954	170.763.094	751.668.289	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	Black Toro Capital		10/29/2014		25,447,398	25,447,398	25,447,398	2,345,193				(393,375)		908, 189	37.500
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC	DOVER	DE	DIRECT		01/01/2007		473,819	473,819	473,819	14,753							100.000
	ALLSTATE DISTRIBUTORS LLC	DOVER	DE	DIRECT		01/01/2007		1,012,215	1,012,215	1,012,215	(277, 156)					285,517		100.000
	ROAD BAY INVESTMENTS, LLC	DOVERDOVER	DEDE	DIRECT		06/30/2008 08/19/2010		59,847 249,654,717	59,847 249,654,717	59,847	(313) 7,181,692							100.000
	loint Venture Interests - Common Stor		. UL	, on Ev.		00/ 10/2010		276.647.996	276.647.996	276.647.996	9,264,169				(393, 375)	285,517	908, 189	
	BEACON CAPITAL STRATEGIC PARTNERS IV. LP	Boston	МД	BEACON CAPITAL PARTNERS		09/30/2008	l	210,041,990	210,041,990	210,041,990	9,264,169				(393,373)	200,017	300, 189	0.560
	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		2,093,431	2,093,431	2,093,431	(525,525)					731,440	2, 100,000	0.830
	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009		4,818,312	4,818,312	4,818,312	(2,795,901)				370,228	2,935,695	2,755,966	0.550
	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK		BLACKSTONE GROUP		06/15/2017		12,564,643	12,564,643	12,564,643	1,007,976						9,311,616	
	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY NY	Blackstone Group		09/30/2007	ļ	1,915,301 2,898,220	1,915,301 2.898.220	1,915,301	(1,514,001)	}	ļ	}		1,529,985	801,418 1.472,371	
	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NYNY	Blackstone Group		09/30/2008			3,046,334		(1,919,581)					2,306,836	2,614,079	
	ROCKPOINT REAL ESTATE FUND II. LP	Boston	MA	Rockpoint Group		10/31/2006		502.556	502.556	502.556	13.014					201,042	2,017,073	0.790

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

					Showing Other Long-Ter	m Invested A	Assets OWN	NED Dece	ember 31 of	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted (Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			
														Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											,		` '			3 -			
						Admini-					Carrying		ciation)	Temporary	ized	Change in		ment	_
						strative					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen
CUSIP						Symbol/	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
ldenti-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		1,751,540	1,751,540	1,751,540	(328,962)					140,822	2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP		New York	NY	Westbrook Partners		06/11/2013		12,988,542	12,988,542	12,988,542	575,393					1,373,670	2,342,900	1.870
	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/28/2009		2,424,738	2,424,738	2,424,738	(20,712)					264,063	1,034,535	0.560
	BLACKSTONE CITY PROPERTY CO-INVESTMENT																		
	PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP		12/17/2015		16,057,403	16,057,403	16,057,403	1,715,297					114,422	644,629	
	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	CA	. CBRE GLOBAL INVESTORS	ļ	09/30/2008		5,638,461	5,638,461	5,638,461	1,019,443	ļ	ļ			ļ		3.530
	DERMODY PROPERTIES INDUSTRIAL FUND LP		RENO	NV	DERMODY PARTNERS	-	07/13/2016	·	54,405,573	54,405,573	54,405,573	7,206,981						4,056,165	11.300
	FOCUS SENIOR HOUSING FUND I LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	-	06/08/2017		2,383,922	2,383,922	2,383,922	(156,254)					470 40:	12,343,116	
	GALENA WAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily	-	06/23/2014	ļ	4,573	4,573	4,573	4,573	}	}			473,491	297,050	
	GLENARM RESIDENTIAL HOLDINGS, LLC		DenverCHICAGO	00	RedPeak Properties	-	12/12/2012		7 000 407	7 000 407	7 000 407	004 004	}	}			400 444	}	49.000
	HARRISON STREET CORE PROPERTY FUND LP		BOSTON	IL MA	HARRISON STREET ADVISORS LLC		01/03/2018	·	7,663,487 9,313,613	7,663,487 9,313,613	7,663,487 9,313,613	221,901					183,444	1 242 001	0.230
	LANDMARK REAL ESTATE FUND V LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		1.261.112	9,313,613	1.261.112	42.327						1,342,021 2,136,304	
	LONE STAR REAL ESTATE FUND III LP		DALLAS		LONE STAR FUNDS	·	05/20/2014	·	4,468,997	4,468,997	4,468,997		 	 			1,839,740		
	MERCURY LAND PARTNERS, LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015		5,449,484	5,449,484	5,449,484	(1,064,736)					1,009,740	376,240	
	ML-AI VENTURE 1 LLC		Chicago	IL	METLIFE INVESTMENT MANAGEMENT, LLC		12/30/2013		49,324	49,324	49,324						945.700	552.294	
	ML-AI VENTURE 2, LLC		MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		11/05/2014		31,414,027	31,414,027	31,414,027	(1,357,400)						952,580	25.860
	ML-AI VENTURE 4, LLC	R	WHIPPANY	NJ.	METLIFE INVESTMENT MANAGEMENT. LLC		06/25/2018		34,990,265	34,990,265	34,990,265							4,981,831	50.000
	MONACO PARKWAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		06/23/2014		16,334,154	16,334,154	16,334,154							3,764,800	
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	. O'Connor Group		09/30/2008		1,602,156	1,602,156	1,602,156							172,622	
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		09/30/2008		3,365,377	3,365,377	3,365,377	(95, 187)							1.810
	SEASONS RESIDENTIAL HOLDINGS, LLC		Denver	00	RedPeak Properties		12/12/2012					8,643,900							49.000
	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	. STARWOOD CAPITAL GROUP		04/28/2010		8,971,160		8,971,160	(1,764,009)					2,661,565	878,400	
	STARWOOD HOSPITALITY I		Greenwich	CT	STARWOOD CAPITAL GROUP		09/30/2008		1,896,510	1,896,510	1,896,510	(281,055)							1.780
	TRUAMERICA PROPERTIES II LLC		Los Angeles	CA	TruAmerica Multifamily		06/19/2014		16,783,608	16,783,608	16,783,608	1,422,688					9, 121, 984	4,418,085	45.000
	WALTON STREET REAL ESTATE FUND VI		Chicago	<u> L</u>	- Walton Street		05/11/2009		10,075,221	10,075,221	10,075,221	245,302					620,264	3,729,980	
	WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK		WESTBROOK PARTNERS		03/30/2016		13,220,848	13,220,848	13,220,848	(27,820)						9,236,502	
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York NEW YORK	NY NY	Westbrook Partners WESTBROOK PARTNERS		09/30/2008 07/18/2016	· · · · · · · · · · · · · · · · · · ·	6,451,895	6,451,895 22,285,932		88,127						29,442,918	1.200
	WESTBROOK REAL ESTATE POND X		New York	NY	Westbrook Partners		09/30/2008		642.673		642.673	(5.969)						29,442,910	0.520
	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners	-	09/30/2007		3.422.729	3,422,729	3.422.729	(28,698)							1.700
	loint Venture Interests - Real Estate	Linoffilio			Hestbrook Farthers		03/30/2007		323, 156, 121	323, 156, 121	323 . 156 . 121					370.228	25,510,463	105,880,331	
		- Unanna		CDD	CDDE Clabal Investors	1	00/00/0010	ı		26, 176, 818	26, 176, 818					3/0,228	25,510,463	6.488.572	
	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBRGBR	. CBRE Global Investors		03/22/2016	·	26, 176, 818 26, 176, 818	26, 1/6, 818	26, 176, 818	1,375,551 1,375,551					965,559	6,488,572	49.000
	TDC CITY CENTER LLC	R	PHOEN I X	AZ	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016	·	44.920.319	44.920.319	44.920.319	(174.817)	·	·				6,488,572	90.360
	loint Venture Interests - Real Estate	Affiliate a		nz	- 1 TOWN-ONLOTED BY DEVELOT MENT COMPANY	<u> </u>	11/01/2010	+	97.273.955	,,,,,,	, , , ,	, ,					1.931.119		_
				NY	Now Year 1:4- Inc.	1	00 /00 /0000		91,213,955	97,273,955	97,273,955	2,576,285			1	1	1,931,119	35,447,681	XXX 6.660
	NYLIM REAL ESTATE MEZZANINE FUND II LP		New York	. NY	New York Life Inv	·	09/30/2008	·				, , , , , , , , , , , , , , , , , , , ,							
	loint Venture Interests - Mortgage Lo	ans - Una		***	Indexication reserves	1	40 (40 : :-		4	4	4	88,622			ļ	ļ			XXX
	AGRICULTURE FUND II LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/13/2017	3	1, 118,000	1,118,000	1, 118,000	(363,339)						5,643,661	
	FOLIUM TIMBER FUND I LP		BOSTON	MA	FOLIUM CAPITAL LP	-	12/29/2016	3	1,862,657	1,862,657	1,862,657	(262,521)				(000 447)		11, 117, 976	
	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NEW YORK	NYCA	BLACKSTONE GROUP	·	03/22/2018	ļ	10,245,856	10,245,856	10,245,856	486,537	}	}		(322, 117)	 	1,236,419	
	MPP FSG HOLDINGS LLC	K	NEW YORK	NY	MAIN POST PARTNERS		12/15/2017 07/10/2017		4,813,776	4,813,776 16,210,130	4,813,776	153.818						8,880,000	4.190
	CONREX RESIDENTIAL SMA I LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		07/10/2017				6,210,130	133,818						8,880,000	29.700
	CRAYHILL CO-INVEST FUND I LP		NEW YORK	NY	Crayhill Capital Management LP		09/04/2018	· · · · · · · · · · · · · · · · · · ·	4, 102, 137	4, 102, 137	4, 102, 137	110.168		·			150.411	7,947	17.800
	CRAYHILL CO-INVEST FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	ļ	08/20/2018		1,570,422	1,570,422	1,570,422		<u> </u>	<u> </u>			130,411	2, 169, 369	
	BLACKSTONE PROPERTY PARTNERS EUROPE LP		NEW YORK	NY	BLACKSTONE GROUP		09/24/2018		5.807.471	5.807.471	5.807.471	2,001		ļ		(87,282)	, 700	2, 103,003	0.310
	DERMODY PROPERTIES INDUSTRIAL FUND II LP		RENO	NV	DERMODY PARTNERS		12/27/2018		1,614,732	1,614,732	1.614.732		L	L		(07, 202)	[23,385,268	
	CENTRAL PARK NORTH OZ INVESTORS LP		NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS		12/04/2018		7,125,000	7,125,000	7, 125,000							375,000	
	AEP I HOLDCO LLC		NEW YORK	NY	ANVIL ENERGY PARTNERS		12/21/2018					(75,000)					L		18.200
	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	. C III CAPITAL PARTNERS		12/31/2007		26,004	26,004	26,004	(1,612)							7.000
	loint Venture Interests - Other - Unaf	filiated							60,496,185	60,496,185	60,496,185					(409,399)	165, 191	52,815,640	
	NBINVRIVERSIDE CARS1 LLC	1	DOVER	DE	DIRECT		02/29/2016		8,634,446	8,634,446	8,634,446		 	 		(100,000)	100, 101	52,510,040	45.000
	NBINV RIVERSIDE MANAGEMENT LLC		DOVER	DE.	DIRECT		02/29/2016		258,344	258,344	258,344								45.000
	loint Venture Interests - Other - Affilia	ated							8.892.790	8,892,790	8.892.790								XXX
££33333. U	TOTAL VERTILE INTERESTS - OTHER - Allille	uicu							0,032,790	0,032,790	0,032,730	(440,011)	i	1	l	l	l	1	

SCHEDULE BA - PART 1

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

					Showing Other Long-Ter	m Invested <i>F</i>	Assets OWN	NED Dec	ember 31 of (Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adiusted C	arrying Val	ue.	18	19	20
	_	-	4	5	1		-]				13	14	15	16	17			
			4	3								10	1.7	_	10	.,			
						NIAIO								Current		+			
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Admini-					Carrying		ciation)	Temporary	ized	Change in		ment	
						strative					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Tumo			Less	Valuation	-				lovest	Additional	
					N ()/ 1	Symbol/		Type					(Amorti-	ment	Interest	Adjusted	Invest-		tage of
Identi-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description (Code	City	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
575767-AJ-7	MASS MUTUAL LIFE INS CO		Springfield	MA	Morgan Stanley	1	01/17/2012		4,785,850	5,319,989	4,785,850		307				258,000		
256141-AA-0	DOCTORS CO		Napa		US Bank	2	10/18/2013	<u></u>	15,000,000	16, 190, 460	15,000,000						975,000		
023138-AA-8	AMBAC ASSURANCE CORPORATION		New York	NY	AMBAC Financial Group Inc	6	06/07/2010			19,333							543		
2399999. 9	Surplus Debentures, etc - Unaffiliated		<u> </u>						19.785.850	21.529.782	19.785.850		307				1.233.543		XXX
	ALLSTATE ASSURANCE COMPANY		NORTHBROOK	II .	DIRECT	1	12/02/2016		40,000,000	40,000,000	40,000,000		00.				1,228,000		
	Surplus Debentures, etc - Affiliated							·	40.000.000	40.000.000	40.000.000						1,228,000		XXX
	ALLIANT TAX CREDIT FUND 65 LP		Dala Darah		All:+ 0:+-1	1	10/01/0011	T .	, ,				(4.705.070)				1,228,000		12.000
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach		Alliant Capital		12/21/2011	 	5,812,751	5,812,751	5,812,751		(1,765,973)	}		}			
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND		PALM DEAUM	FL	ALLIANI CAPITAL		06/12/2012	·	8,630,994	8,630,994	8,630,994		(2,247,962)						10 . 410
000000 00 0	XXXIII		Boston	М	Boston Capital		10/01/2010	1	5, 432, 136	E 400 400	5.432.136		(2,268,628)]]			8.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV		DUSTOII	MA	DUSTON CAPITAL		10/01/2010		3,43∠,136	5, 432, 136			(2,208,628)						8.000
000000 00 0	DUSTON CAPITAL COMPONATE TAX CHEDIT FUND XXXIV		Boston	MA	Boston Capital		04/29/2011		3.446.502	3,446,502	3.446.502		(1, 178, 853)]					5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		DUSTOIL	MA	DUSTON CAPITAL		94/29/2011	· 	3,440,302	3,440,002	3,440,502		(1,1/8,853)						5.000
000000 00 0	BUSTUN CAPITAL CURPURATE TAX CHEDIT FUND XXXV		Panton	MA	Boston Capital		12/22/2011		7,944,881	7,944,881	7,944,881		(2,468,334)						6.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC		BostonINDIANAPOLIS	MA IN	City Real Estate Advisors (CREA)		12/22/2017		19.029.408	19.029.408	19.029.408		(948,061)						13.860
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI. LLC		Indianapolis	IN	City Real Estate Advisors (CREA)		04/11/2012		5.959.530	5.959.530	5.959.530		(1.741.315)						12.400
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		INDIANAPOLIS	ININ	City Real Estate Advisors (CREA)		06/27/2018		17.359.304	17,359,304			(1,741,315)						12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	IN MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		5,755,095	5,755,095	5,755,095		(2,276,541)						9.350
000000-00-0	ENTERPRISE HOUSING PARTNERS XX LP		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		3,860,493	3,860,493	3,860,493		(1,204,858)						12.500
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	II	NATIONAL EQUITY FUND, INC.		12/20/2011	· 	7,498,183	7 , 498 , 183	7,498,183		(2, 118, 664)						9.890
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL		Ullicago		. INATIONAL EQUITY FUND, INC		12/20/2011						(2,110,004)						9.090
000000-00-0	INSTITUTIONAL FUND 45		Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		4,489,515	4,489,515	4,489,515		(1,879,064)						5.860
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL		roi trailu	vn	THE TAX ONLDTT CAPITAL		11/23/2010		4,403,313	4,403,313	4,403,313		(1,079,004)						5.000
000000-00-0	INSTITUTIONAL FUND 46		Portland	ΩR	PNC TAX CREDIT CAPITAL		06/15/2011		3,380,891	3,380,891	3,380,891		(1,214,942)						6.490
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL		roi tranu		TING TAX CHEDIT CAPITAL		00/ 13/2011			3,300,091			(1,214,942)	·					0.490
000000-00-0	INSTITUTIONAL FUND 65		PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017		11.412.572	11,412,572	11.412.572		(858,590)						10.990
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		08/23/2010		4,798,702	4,798,702	4,798,702		(1,853,113)						8.420
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg		RAYMOND JAMES TAX CREDIT FUNDS, INC		06/09/2011	· · · · · · · · · · · · · · · · · · ·	7,035,785	7,035,785	7,035,785		(2,229,305)	<u> </u>		<u> </u>			8.510
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg		RAYMOND JAMES TAX CREDIT FUNDS, INC		02/29/2012	·	8.826.657	8,826,657	8.826.657		(2,229,303)	}		<u> </u>			9.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		09/27/2016		8,392,210	8.392.210	8.392.210		(1, 193, 581)						4.630
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC		ST PETERSBURG	FI	RAYMOND JAMES TAX CREDIT FUNDS, INC		05/17/2018		14,846,989	14,846,989	14.846.989		(153,011)						8.840
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		08/28/2017		16,604,621	16,604,621	16,604,621		(891,680)						11.670
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland		RBC Capital Markets		11/04/2010		6,039,859	6,039,859	6,039,859		(2,358,192)	ļ		<u> </u>			11.080
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC Capital Markets		08/15/2011		6,656,784	6,656,784	6,656,784		(2,271,582)						8.280
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC Capital Markets		10/25/2017		11,554,159	11,554,159	11.554.159		(617,697)						8.630
000000-00-0	RED STONE 2011 NATIONAL FUND LP		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		4, 143, 914	4, 143, 914	4, 143, 914		(1,457,707)						11.900
000000-00-0	RED STONE 2017 NATIONAL FUND LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017		16,068,412	16,068,412	16.068.412		(1,418,926)	[9.310
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P		CLEVELAND	OH.	RED STONE EQUITY PARTNERS		07/27/2018		17,363,703	17,363,703	17,363,703		(136,297)						12.340
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP		GREENWICH	CT	RICHMAN GROUP		10/31/2017		14,318,492	14,318,492	14,318,492		(662,361)						9.230
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich	CT	Richman Group		07/30/2010		7,586,132	7,586,132	7,586,132		(2,923,824)						10.260
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP		Greenwich	CT	Richman Group		04/15/2011		10,942,935	10,942,935	10,942,935		(3,578,309)						11.790
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP R.		Irvine	CA	WNC & Associates		02/29/2012		4,789,831	4,789,831	4,789,831		(1,457,013)						12.490
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP		IRVINE	CA	WNC & ASSOCIATES		03/29/2018		14,205,802	14,205,802	14,205,802		(794, 198)						11.110
1	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS	·						1	' '					[[1
000000-00-0	XLIX		BOSTON	MA	BOSTON FINANCIAL		10/18/2018	<u> </u>	13,472,976	13,472,976	13,472,976		(77,024)	L		[8.410
000000-00-0	R4 HOUSING PARTNERS X LP		NEW YORK	NY	R4 CAPITAL		12/14/2018		17,027,512	17,027,512	17,027,512		(472,488)						11.360
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018		13,630,221	13,630,221	13,630,221		(135,519)						7.480
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP		GREENWICH	CT	RICHMAN GROUP		11/29/2018		14,957,954	14,957,954	14,957,954		(42,046)	ļ		ļ			11.720
3399999 N	Non-Guaranteed Federal Low Income Ho	ousina	Tax Credit - Unaffiliated		•				343,275,902	343,275,902	343,275,902		(49, 352, 461)			1			XXX
	Total - Unaffiliated		Oroan Orianiiatoa						3.162.827.154	3.164.571.086	3.162.827.154	42.348.783	(49,352,461)	8.214.583		876.783	198.032.124	915.500.649	
									-7 / / -	-, ,-,	., , , .	, , , ,	(49,302,153)	8,∠14,383			. , . ,		
	Γotal - Affiliated								422,814,740	422,814,740	422,814,740	11,396,844				(393, 375)	3,444,635	39,355,871	
4699999 -	Totals								3,585,641,894	3,587,385,827	3,585,641,894	53,745,627	(49, 352, 153)	8,214,583		483,408	201,476,760	954,856,520	XXX
	-																		

		Showing Other Long-T	erm Invested Assets	ACQUIRED AND ADDITIONS MADE Decemb	per 31 of Current Yea	ar				
1	2	Loca		5	6	7	8	9	10	11
		3	4							!
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		36,687		6.890
1399999. Join	t Venture Interests - Fixed Income - Unaffiliated				•	•		36,687		XXX
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	3		717,978		2.310
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015	3		10,198		10.380
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016	3		1,881,451		34.880
000000-00-0	SOUTHERN BASIN FARMS LLC	BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP	01/14/2016			237,069		30.000
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	3		150,914		0.950
000000-00-0 000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	09/30/2008	3		111,308		5.850
000000-00-0	BLACKSTONE CAPITAL PER L.P.	New York	NY	Behrman Capital Blackstone Group	08/23/2012	33		19,836 5,615		0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V.S LP	New York	NY	Blackstone Group	05/11/2009	3				0.020
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	3		160.095		0.290
000000-00-0	EQT V FUND	St Peter Port	GGY	EOT	12/31/2008	3		8,225		0.290
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	3		301,250		0.750
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	3		2,212,000		0.440
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		779,439		0.810
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	3		765,000		0.660
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	3		44,670		0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008			138, 196		0.300
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	3		1,310,292		1.440
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	New York	NY	Odyssey Partners	12/10/2008	3 3		33, 134 157, 858		1.020 0.220
000000-00-0	SEGULAH IV. LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3				1.450
000000-00-0	THOMA BRAVO XII	CHICAGO		THOMA BRAVO PARTNERS	05/31/2016	3		8,820,890		0.530
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		52,725		0.690
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	3		1,408,712		0.360
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC. PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	3		2,232,000		0.560
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	3		23,048		0.270
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	3		1,926,425		8.010
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	3	7,146,305			25.000
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	3	3,750,000			2.020
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			2,990,968		1.950
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	2		6,823		3.540
000000-00-0	AXA SECONDARY FUND V	New York	NYNY	ARDIAN	12/14/2011	3		145,765		0.840
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital	12/04/2015			1,300,572 690,314		3.750 12.440
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	09/30/2008	3				4.060
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA.	Calera Capital	04/18/2008	3		47,634		2.210
131389-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	2		10,069		5.000
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	3		83,232		8.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011			466,360		6.440
000000-00-0	CMP GERMAN OPPORTUNITY FUND !!!	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017			2,029,226		3.990
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	3		2,348,029		7.300
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011			156,288		2.440
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	33	1,661,417	3,552,307		7.130
000000-00-0 000000-00-0	EPIRIS FUND II B LP	London	JEY GBR	Equistone Partners Europe	03/12/2018 02/20/2012	3	1,001,41/	3,607,051 288,784		1.450 1.080
000000-00-0	EQUISIONE PARTNERS EUROPEAN FOND IV	MUMBA I	IND.	EVERSTONE CAPITAL	08/14/2015	3		4,085,000		2.940
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	INU	Fitness Capital Partners	05/28/2014	3				17.970
000000-00-0	GTOR FUND X	Chicago	IL	GTCR	07/18/2011	3		200,659		0.840
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	3	500,216	2,557,556		0.380
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014	3		4,875,336		9.800
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	3		1,617,752		8.340
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)	09/19/2018	3	7,072,439	1,272,915		6.820
000000-00-0	INVESTCORP WRENCH AS LP	GRAND CAYMAN	CYM	INVESTCORP	06/30/2017	3		37,500		25.000
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	3		378, 135		4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	3		1, 166, 125		6.240
000000-00-0 000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TXTX	Kainos Capital	05/10/2013 08/24/2018	3 3	3,750,000	26,859		1.790 1.170
000000-00-0		New York	IX	LEEDS WELD ASSOCIATES	08/24/2018	3	700,000 , د			2.560
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY NY	LEEDS WELD ASSOCIATES	06/06/2018	3	2,070,520			2.550
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	NN	NORTHSTAR CAPITAL. LLC	09/30/2008	2		145,602		4.850
000000-00-0	NO PE PROJECT KIT. LP	RALEIGH	NC	NOVAQUEST CAPITAL	06/28/2018	3	4.695.517	29.597		7.140

				s ACQUIRED AND ADDITIONS MADE Decemb	er 31 of Current Yea					
1	2	Location		5	6	7	8	9	10	11
		3	4		D-4-	T	A -+ 1 O+	A -1-1:4: 1		
CUSIP				Name of Vendor	Date Originally	Type and	Actual Cost at Time of	Additional Investment Made	Amount of	Percentage of
Identification	Name or Description	City	Ctata	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	DYSSEY INVESTMENT PARTNERS FUND III. LP	City New York	State	Of General Partner Odyssey Partners		Strategy	Acquisition	After Acquisition 7.898	Encumbrances	2.670
	BCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	3		49,965		1.570
	ARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		60,897		8.420
	ARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014	3		33, 152		3.690
	SC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED	08/15/2017	3		80,185		2.200
	ENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		13,550		2.210
	HUMEVIEW CAPITAL PARTNERS III, L.P		MNNY	ShoreView Capital III	05/29/2014 07/10/2012	33		1,449,054 83,178		4.470 1.160
	SUNSTONE PARTNERS LP, TC GROWTH	PALO ALTO	CA	Sunstone Partners	01/13/2016	3		3, 198, 139		4.910
	RILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3		1,465,635		1.490
000000-00-0 V	ISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		108,038		1.840
	'ISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		265,848		0.760
	IIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	3	0.074.000	214,352		1.680
	CTIS ENERGY 4 CO-INVESTMENT ATLAS LP	EdinburghST PETER PORT	GBR GGY	ACTIS CAPITAL	03/13/2018 03/02/2017	3	2,074,930	678,958 7,032,469		10.000
	APROCK PREFERRED EQUITY HOLDINGS LLC	DALLAS	TX	ENERGY SPECTRUM PARTNERS	03/02/2017	3		25,000,000		10.950
	ARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	3		2,407,596		1.360
000000-00-0CF	PP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	3		25,491		11.330
	LIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	09/13/2018	3	3,361,000			1.670
	RIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	3		34,977		0.690
	IGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	33		658, 106 5, 351, 123		4.500
	NICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	12/18/2017 07/23/2018	3	4.351.935	5,351,123		6.250
	IOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/23/2016			5,905,604		33.500
	RAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP	03/01/2017			8,500,747		7.860
000000-00-0CF	ROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017			2, 155, 207		9.580
	ALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018		1,539,758	1,900,243		12.980
	PC PARTNERS CO-INVESTMENT (CHICO) LP	GREENVICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	3	2,557,726			12.740
	.SV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP		NY HKG	LGK ADVISORS, LP	06/28/2017	3	1,082,108	922, 107		13.680
000000-00-0 El	PIRIS FUND II CO-INVESTMENT A LP	ST HEILER	JEY	EPIRIS GROUP	11/23/2018	3	1,406,732	394,588		8.290
000000-00-0 N	ISA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	11/20/2018	3	6,562,500			0.890
	CTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	3		438,694		1.670
	FFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		6,782,893		1.480
	FFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	3	543,301	407.000		0.260
	POLLO INVESTMENT FUND VII LP	New York Los Angeles	NY CA	Apollo Management	01/28/2008	33		187,836 1,083,216		0.300
	URORA EQUITY PARTNERS V LP	LOS ANGELES		AURORA CAPITAL GROUP	06/10/2016	3		2,612,423		2.940
	ENTER ROCK CAPITAL PARTNERS FUND LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	3		1,632,658		1.840
000000-00-0 CF	HINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	3		1,935,645		7.500
	YPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		1,916,553		3.700
	QUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	3		4, 196, 289		1.240
	QUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018 08/15/2012	3	119,691	842,739 77,654		0.350
	AMUT INVESTMENT FUND I. L.P.	NEW YORK	NY	Gamut Capital	02/13/2012	3		2,320,065		3.350
	IKW CAPITAL PARTNERS V LP	NEW YORK	NY.	HKW MANAGEMENT	07/26/2018	3	3,403,602	893,346		3.550
000000-00-0 J	IIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	3		6,341,005		9.050
000000-00-0 K	AINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		7,955,001		2.350
000000-00-0 KI	KR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	3	670,221	1,000,322		0 . 120
	OHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		45,698		2.640
	OHLBERG INVESTORS VII LP	Mount Kisco	NY NY	Kohlberg & Co	06/27/2012 09/30/2008	33		959,967 64,935		7.670
	INCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	3		259, 101		2.170
	IVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	3		4,563,771		2.410
000000-00-0 MA	IAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	3		4,868,956		5.490
	OUNTAINGATE CAPITAL FUND I LP	DENVER	00	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	3		2,966,851		2.460
	IG CAPITAL PARTNERS II LP	Lima	PER	MEXUS GROUP	07/22/2013	3		3,460,293		2.070
000000-00-0 NO	ORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York Stamford	NY CT	Morgan Stanley Private Equity Asia Oak Hill Partners	03/18/2013	33		13,207,110		2.950
	NAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	3		6,633,934		0.250
	DYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/28/2017	3		1,580,052		0.580
000000-00-0 OF	HCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	3		465,372		3.940
	NCAP	Toronto	CAN	ONCAP	07/08/2011	3		161,283		2.180
000000-00-0 01	NCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3		4,295,894		0.890

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		Showing Other Long	-Term Invested Assets	ACQUIRED AND ADDITIONS MADE December 31	of Current Yea	ar				
1	2		cation	5	6	7	8	9	10	11
		3	4		1					
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	n Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	3		5,284,167		1.410
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	3		514,749		1.120
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	L	PRUDENTIAL CAPITAL GROUP	10/02/2017	22		12,671		5.810
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills		Platinum Equity Partners	08/05/2013	3		86, 191		0.700
000000-00-0 74459*-10-1	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERSPRUDENTIAL CAPITAL GROUP	11/28/2016	3		14,416,404		0.490
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago Chicago	II	PRUDENTIAL CAPITAL GROUP	10/16/2008	2 2		252.488		1.940 3.100
744640-10-3	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	II	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		2,272,624		3.300
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	04/21/2017	2		3,754,737		0.820
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3		42,495		0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		1, 327, 348		0.170
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	3	1,222,757	2,841,236		0.110
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		350,314		2.200
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3	4 004 044	3,053,361		2.090
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	33	1,324,644	16.225		0.830 1.020
000000-00-0	SYCAMORE PARTNERS II. LP	NEW YORK		SYCAMORE PARTNERS	05/15/2017	33		4.144.901		0.700
000000-00-0	SYCAMORE PARTNERS III. LP	NEW YORK	NYNY	SYCAMORE PARTNERS	04/10/2018	3				0 . 150
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	3 1		210,489		0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		719,542		0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	3		4,659,162		2.140
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		444,666		0.850
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017			9, 185, 757		8.950
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	·	4,477,890	4,921,805		1.800
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	3		4,870,157		0.780
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUXNY	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	3		22,783,688		0.890
000000-00-0 29269@-10-3	EIG ENERGY FUND XV	NEW YORK	NY	EIG Global Energy Partners	07/07/2016	32		6,671,304 6,671,304		0 . 150 0 . 880
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	ТХ	EIG Global Energy Partners	12/13/2013	2		3,989,125		0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	3		2,261,006		0.650
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		3,217,205		9, 140
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	.NY	LS POWER	11/27/2018	3	20,132	, , , , , , , , , , , , , , , , , , , ,		0.520
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	3		4,723,896		0.990
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	3	420 , 154	398,232		0.250
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	3		983,099		20.000
000000-00-0	NATURAL GAS PARTNERS X	IrvingIRVING	TX	Natural Gas Partners	06/04/2012	3		369,656		0.700
000000-00-0	NATURAL GAS PARTNERS XI NGP NATURAL RESOURCES XII LP	IRVING	TXTX	NATURAL GAS PARTNERS	11/05/2014	33		2,218,933 2,731,083		0.340
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON		QUANTUM ENERGY PARTNERS	11/20/2017	3		2,731,083		0.220
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	ТХ	QUANTUM ENERGY PARTNERS	08/22/2017	3 1		2,520,846		0.310
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS. LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	3		1.416.557		4.570
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	PALO ALTO	CA.	SUNSTONE PARTNERS	07/03/2018	3	1,593,097	, , , , , , , , , , , , , , , , ,		50.000
1599999. Jo	int Venture Interests - Common Stock - Unaffiliated					,	67.546.215	329,517,542		XXX
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010	t	5.,5.5,210	75,000,000		100.000
	int Venture Interests - Common Stock - Affiliated			1				75,000,000		XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE 111	New York	NY	Blackstone Group	03/31/2009	† †		91,673		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY.	BLACKSTONE GROUP	06/15/2017			5,951,166		0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	ļI		35,704		0.280
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	ļĪ.		34,042		0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	·		4,579		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			41, 175		0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	-}		195,516		1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NYNY	Westbrook Partners BLACKSTONE GROUP	12/28/2009	-}		24,837		0.560
000000-00-0	BLACKSIONE_CITY_PROPERTY_CO-INVESTMENT_PARTNERS_IT_LP	NEW YOHK	NY	BLACKSTONE GROUP		·} -		172,383 41,189		2.4/0
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	Los Angeles RENO		DERMODY PARTNERS	09/30/2008	·		14.579.566		11.300
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IW	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	· t		2,535,096		4.810
000000-00-0	GLENARM RESIDENTIAL HOLDINGS. LLC	Denver	CO.	RedPeak Properties	12/12/2012	[129,722		49.000
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	[I	7,500,000			0.230
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	.J		4,859,789		3.060
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015			579,670		12.810
000000-00-0	ML-A1 VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	11/05/2014			1,547,421		25.860
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	06/25/2018	.L	18,582,573	16,435,595		50.000

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

		Snowing Other Long-Term	i invested Assets	s ACQUIRED AND ADDITIONS MADE December 3	1 of Current Ye	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
			·		Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	O:h	04-4-	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
		City	State			Strategy	Acquisition		Encumbrances	
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NYNY	. O'Connor Group	09/30/2008			12, 150		2.080
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	Denver	NY	RedPeak Properties	09/30/2008	·		29 1,491,350		1.810
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York		Westbrook Partners	09/30/2008			1,491,350		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	09/30/2008			11,839,568		1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		-		5,499		0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007			23, 154		1.700
	: Venture Interests - Real Estate - Unaffiliated	INCW TOTK	NI		09/30/2007		00 000 570			XXX
		Liamon	000	Lengt all I I I	00 (00 (00 10		26,082,573	60,759,991		
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016			1,782,670		49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDONPHOEN I X	GBRA7	CBRE Global Investors	03/22/2016	-		1,782,670		49.000
000000-00-0	TDC CITY CENTER LLC	PHUENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY	11/01/2016			26,073,295		90.360
	Venture Interests - Real Estate - Affiliated							29,638,636		XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	3		1,661,109		4.290
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018		4,518,284	6,239,361		3.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017			10,680,000		24.000
000000-00-0	CONREX RESIDENTIAL SMA I LLC	CHARLESTON	SC	. CONNOREX LUCINDA LLC	09/04/2018		6,000,000			29.700
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	Crayhill Capital Management LP	01/29/2018		2,587,155	1,571,648		17.800
000000-00-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	. CRAYHILL CAPITAL MANAGMENT LP	08/20/2018		1,580,206	462,088		10.950
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018		5,000,000	894,753		0.310
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS	12/27/2018		1,614,732			6.490
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP	NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS	12/04/2018	·	7, 125,000			10.000
000000-00-0	AEP I HOLDCO LLC	NEW YORK	NY	ANVIL ENERGY PARTNERS MAIN POST PARTNERS	12/21/2018 12/15/2017		75,000	490.235		18 . 200 4 . 190
		SAN FRANCISCU	CA	MAIN PUST PARINERS	12/15/201/	3		,		
	Venture Interests - Other - Unaffiliated						28,500,377	21,999,193		XXX
	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT	02/29/2016			3,002,685		45.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016			310,081		45.000
2299999. Joint	Venture Interests - Other - Affiliated							3,312,765		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP	Palm Beach	FL	Alliant Capital	12/21/2011			1		12.000
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	City Real Estate Advisors (CREA)	06/27/2018		17,500,000			11.170
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PORTLAND	OR	PNC TAX CREDIT CAPITAL	08/14/2017	. .		(46,000)		10.990
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/23/2010			(464)		8.420
	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/09/2011			324		8.510
	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			2,050		9.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	05/17/2018		15,000,000			8.840
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018		17,500,000			12.340
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	IRVINE	CA	. WNC & ASSOCIATES	03/29/2018		15,000,000			11.110
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL	10/18/2018		13,550,000			8.410
000000-00-0	R4 HOUSING PARTNERS X LP	NEW YORK	NY	R4 CAPITAL	12/14/2018	-}	17,500,000			11.360
	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	10/12/2018		13,765,740			7.480
	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	GREENWICH	CT	RICHMAN GROUP	11/29/2018		15,000,000			11.720
	Guaranteed Federal Low Income Housing Tax Credit - Unaffiliate	d					124,815,740	(44,090)		XXX
4499999. Total	I - Unaffiliated						246,944,905	412,269,322		XXX
4599999. Total	I - Affiliated							107,951,401		XXX
4699999 - Tota	als						246.944.905	520,220,724		XXX

			5	Showing Other Long-Term In	vested As	sets DISP	OSED. Tr	ansferred o	or Repaid	During the	Current	Year							
1	2	Location		5	6	7	8			in Book/Adiu				15	16	17	18	19	20
,	_	3	4	ŭ			Ü	9	10	11	12	13	14				.0		
		, and the second	·				Book/	Ů		Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
									Current					,					
							Carrying		Current	Other-	0 " 1	Change in	Foreign	Carrying		F			
							Value	ll	Year's	_ Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	12/27/2018	3, 133, 474							3, 133, 474	3, 133, 474			· · · · · · · · · · · · · · · · · · ·	
1399999 Joir	int Venture Interests - Fixed Income -					1 2 2	3, 133, 474							3, 133, 474	3,133,474				
000000-00-0	CAPSTONE EQUITY REPLACEMENT FUND US LP	NEW YORK	NY	CAPSTONE FUND SERVICES II, LLC	10/06/2016	12/13/2018	30,557,721	(5,557,721)				(5,557,721)		25,000,000	25,000,000				5,038,019
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009			(0,007,721)				(0,007,721)		20,000,000	125		125	125	
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK		Blue Road Capital	11/05/2015		205,083							205,083	205,083				
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015	07/30/2018	412,896							412,896	412,896				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	12/10/2018	526,901							526,901	526,901				
1	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP]											
000000-00-0	ADDITO INFORMATION CINE	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		07/09/2018	17,791			ļ ļ-				17,791	17,791				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/14/2018	3,060,677	(0.070.040)				(0.070.010)		3,060,677	3,060,677				0.070.040
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners		09/30/2018	7 445 455	(6,279,613)		}		(6,279,613)		(6,279,613)	(6,279,613	(F00, 040)		/E00 040	6,279,613
000000-00-0 000000-00-0	ASTORG VBLACKSTONE CAPITAL PARTNERS V-S LP	Paris	FRA	Astorg PartnersBlackstone Group	03/21/2011	09/12/2018	7, 115, 455 18, 764	}		<u> </u>		}		7,115,455 18,764	6,535,436 18,764	(580,019)		(580,019)	
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	05/11/2009		47,971							47,971	47,971				
000000-00-0	EQT V FUND	St Peter Port	GGY	FOT	12/31/2008	12/31/2018	1,369,395							1,369,395	1,088,425	(280.970)		(280,970)	
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International		11/02/2018	3,261,924							3,261,924	3,261,924	(200,570)		(200,370)	
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	12/18/2018	3,672,767							3,672,767	3,672,767				
000000-00-0	GTCR FUND XI LP	CHICAGO	ΪL	GTCR	09/02/2014		6,732,378							6,732,378	6,732,378				
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL.	GTCR	_03/10/2014		2,686,647							2,686,647	2,686,647				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013		850, 132							850, 132	850, 132				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		12/28/2018	728,903							728,903	728,903				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003	12/28/2018	304, 165							304, 165	304, 165				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO	09/30/2008	12/31/2018	626,314							626,314	626,314				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008	08/24/2018	3,443,382	ļ ļ		ļ ļ.				3,443,382	3,443,382				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	07/10/2018	10,209,360							10,209,360	10,209,360				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT CT	Oak Hill Partners	03/11/2008	05/18/2018 11/30/2018	2,085,489 2.666.315							2,085,489 2,666,315	2,085,489 2,666,315				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA CA	PLATINUM EQUITY PARTNERS	11/28/2016	12/21/2018	5,200,441							5,200,441	5,200,441				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	II	PRUDENTIAL CAPITAL GROUP	04/21/2017		110,755							110,755	110,755				
000000 00 0	BAIN CAPITAL DISTRESSED AND SPECIAL	on ondo		THOULNITAL ON TTAL GIOG		10/20/2010	110,733								110,730				
000000-00-0	SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	12/21/2018	782,223							782.223	782.223				
000000-00-0	SP CSO LP	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017		1,221,102							1,221,102	1,221,102				
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	10/02/2018	597,235							597, 235	597, 235				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS		10/02/2018	1,757,102			ļ				1,757,102	1,757,102				
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		09/28/2018	134,360							134,360	134,360				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		12/18/2018	1,358,392	<u> </u>		ļ ļ.				1,358,392	1,360,434		2,042	2,042	
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	12/28/2018	1,581,305	}		}		}		1,581,305	1,589,793		8,488	8,488	
000000-00-0	TRIDENT VI LPTRILANTIC CAPITAL PARTNERS IV, LP	GREENWICH	CTNY	STONE POINT CAPITALTRILANTIC CAPITAL PARTNERS	09/12/2014	12/26/2018 11/01/2018	2,836,910 828,182			·				2,836,910 828,182	2,836,910 828,182				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY NY	Warburg Pincus	09/30/2008	10/03/2018	503.525							503,525	503,525				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	11/16/2018	1,107,755	<u> </u>		·				1, 107, 755	1, 107, 755				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wavzata	MN	Wayzata Partners	05/24/2013	08/23/2018	80,750												
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	12/31/2018									60,034		60,034	60,034	
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	.02/13/2009	.10/12/2018	657,656							657,656	657,656				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		09/13/2018	2,720,556	ļ ļ		ļ ļ.		ļ		2,720,556	2,720,556				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	12/18/2018	1,405,702							1,405,702	1,405,702				
	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT									1									
000000-00-0	LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016		524,520	<u> </u>		ļ ļ.				524,520	524,520				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON		EIG Global Energy Partners	12/13/2013	12/07/2018	1,624,121	}		}		ļ		1,624,121	1,624,121				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NYTX	Macquarie Infrastructure Partners	02/13/2015	11/20/2018	7,281,590	·		·				7,281,590	7,281,590 642,046				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners NATURAL GAS PARTNERS	03/28/2008	05/14/2018	642,046							642,046 806,370					
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		12/21/2018	1,214,208	·		ļ ļ-				1,214,208	1,214,208				
000000 00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT		١٨	THE UNIT THE UNITED THE PROPERTY OF THE PROPER			14,200	[
000000-00-0	FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	.09/20/2018	19, 174	[L		L	L	19, 174	19, 174				
	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017		438 157					Ī		438 157	438 157				

			5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred o	or Repaid	During the	Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired		Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	09/30/2018	i cai	3,403,665	Accretion	Tilzeu	Other	3,403,665	value	3,403,665	3,403,665	Disposai	Disposai	Disposai	(3,403,665)
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014		4,293,122					9,400,000		4,293,122	4,293,122				(0,400,000)
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA.	Audax Group	05/11/2009	11/06/2018	15,365							15,365	15,365				L
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	10/25/2018	20,379							20,379	20,379				
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC INTERIM FUNDING MANAGEMENT	_09/30/2008 _	12/19/2018									536,860		536,860	536,860	
000000-00-0	BRAIT IV LP	Johannesburg		Brait		07/27/2018	1,548,511							1,548,511	1,548,511				·
131380-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	12/27/2018	390,069			 				390,069	390,069				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP CHUSA II, INC, MBK - PROJECT TRANSFORMERS	. ROLLING MEADOWS	IL KOR	CENTER ROCK CAPITAL PARTNERS	04/27/2018	11/13/2018	6.506.449							96,641 6,506,449	96,641 6,678,691	172,242		172,242	·
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	MBK PARTNERS	04/2//2016	07/05/2018	821,537									(6,662)		(6,662)	
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	07/17/2018	69.003	<u> </u>		<u> </u>		<u> </u>		69.003	67.157	(1.846)		(0,002)	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		10/25/2018	2,979,721							2,979,721	2,979,721				
	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO																		
000000-00-0		London	GBR	DEUTSCHE BANK PRIVATE EQUITY	_01/14/2011 _	12/14/2018	201,630	ļ ļ		ļ		ļ		201,630	49,614	(152,017)		(152,017)	,
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		11/05/2018								1,519,569	1,445,378	(74, 191)		(74, 191)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	12/21/2018	5,592,092							5,592,092	4,495,048	(1,097,043).		(1,097,043)	
000000-00-0 000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	11/30/201805/17/2018	3,498,317 97,177	987.563				987.563		3,498,317 1,084,740	3,588,447 1,084,740	90 , 130		90 , 130	(987,563)
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	12/27/2018	953,907	907,303				967,303		953,907	953,907				(967,303)
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014	11/14/2018	7,714,029							7,714,029	7,763,517		49,488	49,488	
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	09/10/2018	9,821,755	(6,221,755)				(6,221,755)		3,600,000	3,600,000				13,606,128
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		10/09/2018	62,943							62,943	62,943				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		12/21/2018	6,256,038							6, 256, 038	6,256,038				
000000-00-0	GTCR FUND XII LP	_ CHICAGO	IL	GTCR	05/04/2018	05/04/2018								177,833	177,833				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014		8,399,422							8,399,422	8,399,422				
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERSInvision Capital Partners Hospitality		06/15/2018	1,996,161							1,996,161	1,996,161				
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Limited	11/12/2015	06/07/2018	16.410.294							16.410.294	16.750.470	340 . 175		340 . 175	
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN.	Jade Invest	07/12/2012		67.114							67.114	67.114				1
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	_05/01/2014 _		1,889,818							1,889,818	1,889,818				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	_05/10/2013 _		5, 140, 212							5,140,212	5, 140, 212				<u> </u>
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	10/19/2018	15,516	(2,030,354)				(2,030,354)		(2,014,838)	(2,014,822)		16	16	2,029,598
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	12/17/2018	3,937,792							3,937,792	3,937,792	(70.540)		(70.540)	
G5319*-10-8 000000-00-0	KREOS CAPITAL IV LANDMARK EQUITY PARTNERS XII, LP	London	GBRCT	Kreos Capital LANDMARK PARTNERS	04/26/2012	01/11/2018	1,300,656 513,999							1,300,656 513,999	1,221,107 513,999	(79,549)		(79,549)	
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES		10/23/2018	2. 178.389							2,178,389	2, 178, 389				I
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners		12/28/2018	1,408,864							1,408,864	1,408,864				1
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	11/01/2018	7,574,411							7,574,411	7,574,411				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	_03/18/2013 _	12/19/2018	7,275,737	ļ ļ						7,275,737	7,275,737	 			
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008	06/25/2018	341,748	80,270		ļ ļ		80,270		422,018	422,018	} 			(80,270)
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	12/27/2018	812,378							812,378	812,378				
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC CAN	NOVAQUEST CAPITAL	06/28/2018 07/08/2011	12/17/2018	4, 253, 116							2,374 4,253,116	2,374 3,256,971	(996, 145)		(996, 145)	
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		12/18/2018	336,040							4,253,116	3,256,971	(990, 140)		(996, 145)	
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15.LP	.	INU	CHOILD AGIA CHOOF MANAGEMENT				<u> </u>		ļ		 		, ააი , ი40	, იად , ი40				
000000-00-0	INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	11/02/2018	82,855							82,855	82,855				L
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014	08/08/2018	447,215	(22,450,396)				(22,450,396)		(22,003,181)	(22,451,104)	(447,923)		(447,923)	27,652,982
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group		12/31/2018	1,056,202	ļ ļ		ļ ļ				1,056,202	795,239	(260,963)		(260,963)	,
	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV,		n		00 (00 :== :	00 (04 :== :=													, .
000000-00-0	DOD MACTED HAMBIEDED HOLDING COMPANY 11.0	Sao Paulo	BRA	Patria Investimentos	08/29/2011	09/24/2018	16,530			·				16,530 751,877	16,530				
000000-00-0 74461@-10-5	PCP MASTER HAMBURGER HOLDING COMPANY, LLC PRUDENTIAL CAPITAL PARTNERS III. LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/02/2017	11/21/2018	751,877 87.122	·							751,877 87,122				
744640-10-5	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	L	PRUDENTIAL CAPITAL GROUP		12/07/2018	2,397,293	<u> </u>		ļ		·····		2,397,293	2,397,293				,
000000-00-0	SENTINEL CAPITAL PARTNERS III. LP	New York	NY	Sentinel Partners	.09/30/2007		1	(2.919.372)				(2,919,372)		(2,919,372)	(2,919,372)				2.919.372
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	_09/18/2018	103,501							103,501	103,501				,
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	07/19/2018		ļ ļ				ļ		114,936	114,936	ļ ļ			_r
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	L.02/16/2015	06/18/2018	168.055	L l		L		L	L	168.055	168.055	L			

			5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred o	or Repaid	d During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4	_				9	10	11	12	13	14	-	-		-	-	, 1
							Book/	Ŭ		Current				Book/					ı l
							Adjusted			Year's		Total	Total	Adjusted					ı l
									0			Total							ı l
							Carrying		Current	Other-		Change in	Foreign	Carrying					ı l
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			ı
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			ı
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	ı
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired		Year	crease)	Accretion		Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	STERLING CAPITAL PARTNERS II. LP	Westport	CT	Sterling Partners	09/30/2008		932,784	crease)	Accretion	HIZEG	Other	11+12)	value	932,784	932.784	Disposai	Disposai	Disposai	moonic
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015		575,271							575,271	593.702	18.431		18,431	
000000-00-0	TRILANTIC CAPITAL PARTNERS V LONOPE	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012		1,442,527							1,442,527	1,442,527				
000000-00-0	TRILLIANT HOLDING LP	DALLAS	TX	KAINOS CAPITAL	07/29/2015			(16,388,769)				(16,388,769)		(16,388,769)	(16,388,769)				16,388,769
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012		1,015,612	(10,000,700)				(10,000,703)		1,015,612	1,015,612	/			10,000,703
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	12/28/2018	13.348.410							13,348,410	13.348.410				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	12/20/2018	23,711,240							23,711,240	23,711,240				i
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	06/13/2018	4, 162, 184							4, 162, 184	4, 162, 184				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	02/21/2018	155,867							155,867	155,867				
000000-00-0	CAPROCK PREFERRED EQUITY HOLDINGS LLC	DALLAS	TX	ENERGY SPECTRUM PARTNERS	09/13/2017	11/01/2018	45,000,000							45,000,000	45.000.000				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	09/07/2018	1, 173, 037							1, 173,037	1, 173,037				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	. 12/31/2018	5,593,136							5,593,136	5,593,136				L
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	12/03/2018	1,305,912							1,305,912	1,305,912				
292760-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	12/28/2018	1,077,925							1,077,925	1,077,925				ļ
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	10/31/2018	251,968							251,968	251,968				ļ
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	08/06/2018	2,315,151							2,315,151	2,315,151				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		12/27/2018	7,851,424							7,851,424	7,851,424				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		12/10/2018								150 , 193	150 , 193				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	. NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		09/28/2018	95,390							95,390	95,390				ļ
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/19/2018	430,001							430,001	430,001				
	OFI GLOBAL EMERGING MARKETS EQUITY FUND, LP																		l
000000-00-0		New York	NY	OFI GLOBAL TRUST COMPANY		09/21/2018	29, 175, 641	(5,498,679)				(5,498,679)		23,676,962	23,676,962				2,661,881
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	J.P. MORGAN INVESTMENT MANAGEMENT INC	10/31/2014	08/31/2018	19,088,985	(4,045,754)				(4,045,754)		15,043,231	15,043,231				1,314,813
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	Crayhill Capital Management LP	10/14/2016	04/04/2018	48,021							48,021	48,021				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP	03/01/2017	10/12/2018	4,362,884							4,362,884	4,362,884				
000000 00 0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NV	LGK ADVISORS. LP	00 (00 (0047	40 (00 (0040	00.004							00.004	00.004				ı
000000-00-0 000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NYNY	BLACKROCK	06/28/2017	12/28/2018													[
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENVICH	NYCT	CROSS OCEAN PARTNERS	11/14/2017	09/12/2018	3,343,820							3,889,470					·
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		11/06/2018	, ند ند												
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018									84,282	84,282				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P	Boston	MA	HarbourVest Partners	12/31/2012		2,286,822							2,286,822	2,286,822				
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013		2,200,022								108		108	108	
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018									942.173	942.173				1
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group		09/30/2018		240,788				240.788		240,788	240,788				(240,788)
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		11/20/2018		210,700				2.0,700		131,250	131,250				(2.0,700)
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	12/28/2018	1,500,258							1,500,258	1,500,258				i
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	12/28/2018	1,011,597							1,011,597	1,011,597				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	_03/15/2016	10/31/2018	33,424							33,424	33,424				L
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	12/13/2018	3,746,201	[3,746,201	3,746,201				ļ
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	12/18/2018	1,666,314							1,666,314	1,666,314				L
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	12/21/2018	6, 452, 104	ļ						6,452,104	6,452,104				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	12/24/2018	526, 118							526, 118	526, 118				ļ
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	12/19/2018	1,217,823	ļ ļ		ļ		ļ		1,217,823	1,217,823				ļ
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		12/13/2018		ļ						436,365	436,365				
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		12/20/2018	15,203							15,203	15,203				
000000-00-0	SUNSTONE PARTNERS LP, TC GROWTH	PALO ALTO	CA	Sunstone Partners	01/13/2016		183,302							183,302	183,302				t
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	10/17/2018	576, 190	ļ ļ		ļ		ļ	ļ	576, 190	576, 190				_}
l	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	/]		1		l							i
000000-00-0	WILLTEINDER LIGHTDUTY FOR THE CONTROL OF THE CONTRO	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	12/12/2012		692,228							692,228	692,228				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018		4 6							386,024	386,024				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		10/18/2018	1,645,155	}				}		1,645,155	1,645,155				
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		11/02/2018	3,360,300	}						3,360,300	3,360,300				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		10/26/2018	1,752,954							1,752,954	1,752,954				[
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	. IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	11/14/2018	41,246	751 702				751 702		41,246	41,246		(751 702)	(751 702)	ſ

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

			5	Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tr	ansferred of	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adiu				15	16	17	18	19	20
		3	4	-			_	9	10	11	12	13	14		-		-		_
			•				Book/	· ·		Current			• •	Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Lloroolinod			ized			Less		Exchange			
								Unrealized	(Depre-	Temporary		Adjusted	Change in				Realized	Total	
					Data		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain		Total	Invest
OLIOID				N (D)	Date	D: 1	brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances	0	(Loss)	Gain	Gain	Invest-
CUSIP	N 5 ' ''	0	o	Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on .	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired		Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	REALOGY CORP. CO-INVESTMENT	New York	NY	Apollo Management	04/04/2007														
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	PALO ALTO	CA	SUNSTONE PARTNERS	07/03/2018	12/21/2018								154, 169	154, 169				
	nt Venture Interests - Common Stoc					T	434,955,132	(65,928,345)				(65,928,345)		373,911,413	370,460,441	(3,356,349)	(94,622)	(3,450,972)	73, 178, 890
	ALLSTATE DISTRIBUTORS LLC	DOVER	DE	DIRECT	01/01/2007	06/30/2018	464,483							464,483	464,483				
	nt Venture Interests - Common Stoc						464,483							464,483	464,483				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008		39,248	(1,178,593)				(1,178,593)		(1, 139, 345).	(1,139,345)				1, 178,593
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	New York	NY	Blackstone Group	03/31/2009	11/29/2018	1,323,239							1,323,239		(468,955)		(468,955)	
000000-00-0	BLACKSTUNE HEAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NV	BLACKSTONE GROUP	06/15/2017	12/03/2018	183, 145							183, 145	183 , 145				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	11/29/2018	1,931,667							1,931,667	1,931,667				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		_04/09/2018	428,780							428,780	428,780				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	_06/11/2013		3,613,102							3,613,102	3,613,102				
	BLACKSTONE CITY PROPERTY CO-INVESTMENT																		
000000-00-0	PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015		640,231							640,231	640,231				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS		10/29/2018	1,413,636							1,413,636	1,413,636				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016		3,503,617							3,503,617	3,503,617				47.540.700
000000-00-0 000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC HARRISON STREET CORE PROPERTY FUND LP	Denver	CO	RedPeak Properties	12/12/2012		14,521,478	8, 193, 393				8, 193, 393		22,714,871	22,714,871				17,549,798
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	01/03/2018	12/14/2018	459.535							459,535	459,535				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008			1.744.337				1,744,337		1,744,337	1,747,866		3.529	3.529	(1,744,337)
	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		.03/26/2018	1,510	(1, 101, 583)				(1,101,583)		(1,100,073)	(1,100,073)				1, 100,073
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010			(14,867,585)				(14,867,585)		(14,867,585)	(14,867,585)				14,867,585
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	03/27/2018	2,439	(11,770,098)				(11,770,098)		(11,767,659)	(11,767,659)				11,767,659
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS		_08/31/2018	316,046							316,046	316,046				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/10/2018	5,544,741							5,544,741	5,544,741				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA CA	TRUAMERICA MULTIFAMILY	09/03/2015	11/09/2018	1,684,944							1,684,944	1,684,944				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC O'CONNOR NORTH AMERICAN PROPERTIES LP	Los Angeles	CA	TruAmerica Multifamily O'Connor Group	06/23/2014	12/21/2018 12/26/2018	2,080,000 351,199							2,080,000 351,199	2,080,000 351,199				
00000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		NV	Rockwood Capital		05/22/2018	الاد	287.094				287.094		287,094	287.094				(287,094)
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		NY	Rockwood Capital	09/30/2008	12/13/2018	2.041.587	201,034				201,034		2,041,587	2,041,587				(207,034)
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	11/28/2018	27,878,195							27,878,195	27,878,195				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	04/28/2010	_11/13/2018	822,453							822,453	822,453				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	STARWOOD CAPITAL GROUP		06/28/2018	801,655							801,655	801,655				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014		2,291,127							2,291,127	2,291,127				
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY NY	WESTBROOK PARTNERS	03/30/2016		11,073,267							11,073,267	11,073,267				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY NY	WESTBROOK PARTNERS	07/18/2016 09/30/2007	12/21/2018	3,894,737 508.562							3,894,737 508,562	3,894,737 508,562				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY NY	Clarion Partners	09/30/2007			(26,731)		ļ		(26.731)		(26,731)	(26,731)	} 			26,731
	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV		141	O A O O O O O O O			İ	(20,701)				(20,731)							
	LP	Los Angeles	CA	CBRE Global Investors	09/30/2008	09/27/2018	L	423,646				423,646		423,646			(423,646)	(423,646)	
	PETROVITSKY ROAD LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	_06/23/2014	10/29/2018	<u> </u>	<u> </u>	<u></u>	<u> </u>		<u> </u>				<u> </u>		·	<u> </u>
1799999. Join	nt Venture Interests - Real Estate - I	Unaffiliated					87,350,139	(18, 296, 119)				(18, 296, 119)		69, 171, 649	68,282,577	(468,955)	(420, 117)	(889,072)	44,459,007
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	09/14/2018	2,993,250							2,993,250	2,993,250				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	09/14/2018	2,993,250							2,993,250	2,993,250				
	KING MILL DISTRIBUTION PARK 2, LLC	MCDONOUGH	GA	CB Richard Ellis	09/10/2015	12/31/2018													(28,467)
	nt Venture Interests - Real Estate - A						5,986,500	<u> </u>				<u> </u>		5,986,500	5,986,500				(28,467)
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	_05/24/2018	196,301	18,444,897				18,444,897		18,641,198	18,641,198				(18,444,897)
1999999. Join	nt Venture Interests - Mortgage Loai	ns - Unaffiliated			<u></u>		196,301	18,444,897				18,444,897		18,641,198	18,641,198				(18,444,897)
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016		105,592							105,592	105,592				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NY	BLACKSTONE GROUP	03/22/2018	12/28/2018								676,209	644,675	(31,534)		(31,534)	
	H/2 SPECIAL OPPORTUNITIES LP	Stamford	CT	H/2 Capital Partners	05/11/2009		68,485	421,118				421,118		489,602	489,602				(232,633)
	NYLIM-GCR FUND I-2002, LP	New York		NEW YORK LIFE INV	04/15/2004										37, 190		37 , 190	37 , 190	
	MPP FSG HOLDINGS LLC	SAN FRANCISCO	CANY	MAIN POST PARTNERS	12/15/2017		56,458	}		}		}		56,458	56,458	} 			
000000-00-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY NY	CTI ASSET MANAGEMENT LLC	07/10/2017 08/20/2018		720,000							720,000 474,733	720,000				
000000 00 0	OWNER OF HAVEOUR OND IT EL			VINITIES ON TIME MAINAMENT ST	00/20/2010	12/21/2010		h						,100	,100	h			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8			n Book/Adjı				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in		Carrying					1
							Value		Year's	Than-	Capital-	Book/	Exchange			Foreign			1
							Less	Unrealized	(Depre-	Temporary		Adjusted	Change in	Less		Exchange			1
							Encum-		ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Dienocal	Prior				and	(9+10-	Carrying	on	Consid-	on		(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired		Year	(De- crease)	zation)/ Accretion	Recog- nized	Other	11+12)	Value	Disposal	eration	Disposal		Disposal	Income
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK		Crayhill Capital Management LP	01/29/2018		i eai	crease)	Accretion	Hizeu	Other	11+12)	value	166.834	166.834	Dispusai	Dispusai	Dispusai	IIICOIIIE
	SIG INVESTORS, LLC SERIES A1	Roston		Hancock Partners	10/10/2007									100,034	100,034				
	CENTERLINE RE SPEC SIT MTG FUND	New York		C III CAPITAL PARTNERS	12/31/2007			23.914.893				23,914,893		23,914,893	23,914,893				(23,914,893)
	nt Venture Interests - Other - Unaffil	liated			<u></u>		950,535	24,336,011				24,336,011		26,604,322	26,609,978	(31,534)	37, 190	5,656	(24, 147, 526)
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	City Real Estate Advisors (CREA)	04/11/2012	10/05/2018	32,413							32,413	32,413				
3399999. Nor	n-Guaranteed Federal Low Income	Housing Tax Credit - Unaffi	liated				32,413							32,413	32,413				
000000-00-0	MOGA TAX CREDIT FUND II LLC	New York	NY	AFFORDABLE EQUITY PARTNERS	12/05/2006	12/31/2018	310,065		(296,832)	13,232		(310,065)			43		43	43	
3599999. Gua	aranteed State Low Income Housing	g Tax Credit - Unaffiliated					310,065		(296,832)	13,232		(310,065)			43		43	43	1
000000-00-0	CSFB GEORGIA STATE FUND I LLC	New York	NY	Credit Suisse	12/12/2006		47,609		(47,609)			(47,609)							
000000-00-0	TCF A/GA-1 LLC	Charlotte	NC	Wachovia	10/31/2006	12/31/2018	19,078		(19,078)			(19,078)							
	Other Low Income Housing Tax Cre	edit - Unaffiliated					66,688		(66,688)			(66,688)							
000000-00-0	BRISTOL FARMS	Bristol	CT	Bristol Field LLC	01/01/2012	12/31/2018									(4,555)		(4,555)	(4,555)	
4299999. Any	Other Class of Assets - Unaffiliate	d													(4,555)		(4,555)	(4,555)	1
4499999. Tot	al - Unaffiliated						526,994,746	(41,443,557)	(363,520)	13,232		(41,820,309)		491,494,468	487, 155, 569	(3,856,838)	(482,061)	(4,338,899)	75,045,474
4599999. Tot	al - Affiliated						6,450,983							6,450,983	6,450,983				(28,467)
4699999 - To	tals						533,445,729	(41,443,557)	(363,520)	13,232		(41,820,309)		497,945,451	493,606,552	(3,856,838)	(482,061)	(4,338,899)	75,017,007

		_					Showing All Lo											r	
1	2		Codes		6	7	Fair Value	10	11		e in Book/Adjusted			. 1		Interest		Da	
		3	4 F	5	NAIC	8	9			12		14 urrent	15 1 Total Foreign Exchange	6 1	7 18	19	20	21	22
			o r e		Desig- nation and	Rate Used t			Book/	Unrealized	Current Ot	ear's other- han-	Change in Book/			Admitted			Stated
		0	i		Admini-	Obtair			Adjusted	Valuation		nporary	Adjusted	Effec		Amount	Amount		Contractual
CUSIP	5				strative	Actual Fair	Fair	Par	Carrying	Increase/		airment	, ,	te Ra			Received		Maturity
Identification	Description		n	Char	Symbol	Cost Value		Value	Value	(Decrease)		ognized	Value c			Accrued	During Year	Acquired	Date
912810-SD-1 912828-4L-1	TREASURY BONDTREASURY NOTE	LS				7,136,93899.5270 235,477101.0270		7,700,000 235,000	7, 138, 732 235, 430		1,794				.705 A0	87,253 1,107	3,231	10/31/2018	08/15/2048
912828-4L-1	TREASURY NOTE	0			1	9,784,835101.0270		9,765,000	9,782,860		(1,975)				.705 AO	45,993	134,269	06/27/2018	04/30/2023
912828-4N-7	TREASURY NOTE				11			5,150,000	5,161,028		(517)				.849 MN	19,224	74,031	07/09/2018	05/15/2028
912828-40-0	TREASURY NOTE				1	1,099,61399.910	1,099,012	1,100,000	1,099,723		110		2	.5002	.518 MN	2,418	13,750	06/04/2018	05/31/2020
912828-4R-8	TREASURY NOTE				1	149,736101.7230		150,000	149,756		20				.903 MN	379	2, 156	06/04/2018	05/31/2025
912828-48-6	TREASURY NOTE				1	2,030,780101.0900		2,030,000	2,030,716		(64)			.7502	.741 MN	4,908	27,913	07/02/2018	05/31/2023
912828-4S-6 912828-4T-4	TREASURY NOTE	0			l	600,797 .101.0900 708,219 .100.3320		600,000 707,500	600,719 708,099		(78)(120)				.721 MN .589 JD	1,451	8,250 9,286	06/28/2018 06/27/2018	05/31/2023 06/15/2021
912828-41-4 912828-4T-4	TREASURY NOTE	0			1	9,301,938 100.3320		9,292,500	9,300,361		(1,577)					11,392	9,286	06/27/2018	06/15/2021
912828-4U-1	TREASURY NOTE				1	10,434,238100.520		10,500,000	10,440,115		5,876				.761 JD	761	137,813	07/10/2018	06/30/2023
912828-4V-9	TREASURY NOTE				11			16,950,000	16,574,691		5,447				. 143 FA	184,066		10/31/2018	08/15/2028
912828-4W-7	TREASURY NOTE				1	28,496,074100.6760	28,742,941	28,550,000	28,500,974		4,900		2	.7502	.818 FA	112,505		09/24/2018	08/15/2021
912828-4X-5	TREASURY NOTE				1	24,918,945101.1210		25,000,000	24,923,678		4,732				.820 FA	233,598		09/10/2018	08/31/2023
912828-4Y-3	TREASURY NOTE				1	6,776,359100.1330	6,809,030	6,800,000	6,779,602		3,243				.811 FA	60,651		09/21/2018	08/31/2020
912828-4Z-0 912828-5C-0	TREASURY NOTE				l	16,819,453100.9770 11,951,719102.5660		17,000,000 12,000,000	16,826,388 11,952,759		6,935 1,040				.920 FA .065 MS	158,847 91,978		09/21/2018 10/31/2018	08/31/2025
912828-5F-3	TREASURY NOTE				1	1,996,953 _ 101.0550		2,000,000	1,997,117		164				. 929 A0	12,321		10/31/2018	10/15/2021
912828-5K-2	TREASURY NOTE				1	21,716,313101.6640		21,800,000	21,718,816		2.503				.958 A0	107.344		11/16/2018	10/31/2023
912828-5M-8	TREASURY NOTE				11	24,555,508103.7270		24,500,000	24,554,901		(607)				.098 MN	99,404		11/15/2018	11/15/2028
912828-5N-6	TREASURY NOTE				1	19,978,320101.7930	20,358,600	20,000,000	19,978,576		256				.892 MN	50,549		12/12/2018	11/30/2025
912828-5P-1	TREASURY NOTE				1	84,532,004101.7420		83,467,000	84,530,869		(2,451)				.597 MN	210,961		12/27/2018	11/30/2023
912828-5P-1	TREASURY NOTE	M			1	10,271,683101.7420		10,233,000	10,273,227		(522)				.793 MN	25,864		12/04/2018	11/30/2023
912828-V5-6	TREASURY NOTE	SD			1	274,33499.9040		275,000	274,973		335				.248 JJ	1,295	3,094	01/26/2017	01/31/2019
912828-V5-6 912828-XY-1	TREASURY NOTE					224,45599.9040 299,66099.9220		225,000 300,000	224,978 299,740		274				.248 JJ .559 JD	1,059	3,750	01/26/2017	01/31/2019
912828-XZ-8	TREASURY NOTE				1	597,141101.0080		600,000	597,317		177				.826 JD	46	8,250	07/09/2018	06/30/2025
912828-Y2-0	TREASURY NOTE				11	1, 198, 172 100. 3560	1,204,266	1.200.000	1, 198, 392		220				.680 JJ	14.552		08/17/2018	07/15/2021
912828-Y4-6	TREASURY NOTE				1	4,997,461100.1210		5,000,000	4,997,963		502				.651 JJ	54,925		08/06/2018	07/31/2020
912828-Y7-9	TREASURY NOTE				1	10, 110, 477 101. 7500	10,276,750	10,100,000	10,110,005		(471)				.858 JJ	121,516		08/27/2018	07/31/2025
912828-Y7-9	TREASURY NOTE	SDSDSD			1	599,578101.7500	610,500	600,000	599,600		22				.886 JJ	7,219		08/06/2018	07/31/2025
912810-EG-9	U S TREAS BDS	LSD			1	670,781109.7150		600,000	609,541		(5,331)				.688 FA	19,830	52,319	02/22/1995	08/15/2020
912810-EK-0 912810-EP-9	U S TREAS BDS	80			1	1,493,382 .114.1840 112,998 .117.9020		1,350,000 95,000	1,387,969 106,035		(12,872)(2,414)				.037 FA	2,557	109,692	01/01/2016 01/01/2016	08/15/2021 02/15/2023
912810-EP-9	U S TREAS BDS	М			1	4, 198, 761117 . 9020		3,530,000	3,940,028		(89,714)				.037 FA	95,001		01/01/2016	02/15/2023
912810-FF-0	US TREASURY 5.25 11/15/28	SD			11	5, 183, 594 121. 7970		5,000,000	5,091,819		(7,040)	t			.012 MN	34,081	200,595	12/08/1998	11/15/2028
912810-ED-6	US TREASURY N/B	SD SD			1	756,873103.2770	599,008	580,000	593,935		(21,690)		8	. 1254	.168 FA	17,800	47, 125	01/01/2016	08/15/2019
912810-EH-7	US TREASURY N/B				1	230,904111.0080		215,000	218,056		(1,290)				.141 FA	6,395	16,931	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B	SDSD			· <u>1</u>	2,582,091111.0080		2,425,000	2,450,903		(10,937)				.321 FA	72, 132	190,969	01/01/2003	02/15/2021
912810-EM-6 912828-4A-5	US TREASURY N/B	SD	-		11			325,000 2,800,000	341,314 2,779,913		(4,011)				.684 FA	8,900 24,974	23,613 36,730	01/24/2006	08/15/202202/28/2023
74046B-AA-4	PREMIER AIRCRAFT LEASING				1FE	945,490101.2010		2,800,000			(7,271)				.963 FMAN	24,974	36,730	01/23/2018	02/28/2023
742651-DJ-8	PRIVATE EXPORT FUNDING				11	15,701,120104.4790		15,000,000	15,356,648		(114,689)				. 439 JD	28,667	645,000	12/01/2016	12/15/2021
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	2,193,34399.7910		2, 193, 343	2, 193, 343						.735 FMAN	9,998	57,787	10/25/2011	08/01/2023
797224-AC-6	SAN CLEMENTE LEASING LLC		1		1FE	4,487,556100.4300	4,506,839	4,487,556	4,487,556				3	.0303	.030 FMAN	14,730	129,718	12/01/2010	11/22/2022
805649-AB-6	SAYARRA LTD		1		1FE	3,292,28899.6290		3,292,288	3,292,288						.575 JAJ0	14,600	80,499	10/15/2010	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR				11	582,87994.3740		950,000	861,332		37,449				.495 N/A			03/18/2010	03/15/2021
899768-AF-2 899768-AE-5	TUNISIA A.I.D. 8.97% GOVT GTD NTS TUNISIA A.I.D. 9.29% GOVT GTD NTS				1FE	1,035,660100.5030 650,250105.8420	970,054	965,200 600.000	965,200 607,061		(3.587)				.970 MS .913 MS	28,859 18,580	67, 138 48,773	10/23/2001	09/01/2019
	Introduction of the state of th	ior Obli~	ation:		IFE			,							X XXX			XXX	XXX
36203E-AY-4		iei Oplig	alions	<u>Տ</u>	- 1		387,156,933	379, 147, 182	379,776,001 1,784		(211, 193)				.020 MON	2,167,973	2,546,109	11/18/2010	06/15/2023
36203E-AY-4 36203P-CA-9	GOVT NATL MTG ASSOC I #346623		2		1	1,826		1,601 43,650	1,784		1,251				.020 MON	9	110 3,017	12/19/1994	06/15/2023
36204G-PV-8	GOVT NATL MTG ASSOC I #369536				1	6,084106.2120		5,927	6,062		(26)				.391 MON	42	494	07/24/2000	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		2		1	24,369104.4560		26,506	25,279		619				.908 MON	155	1,793	07/08/1994	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		2	2	1	3,912100.1940	3,822	3,814	3,924		2			.5007	.354 MON	27	320	07/24/2000	08/15/2026
36204W-NE-3	GOVT NATI MTG ASSOC I #382089	1	2	2	1	9.203 100.4570	8.090	8.054	8.484	1	(214)		7	.000	.941 MON	47	557	11/18/2010	01/15/2024

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Year									
1	2		Codes	s	6	7		Fair Value	10	11		in Book/Adjusted (Carryin	g Value			li	nterest		Da	tes
1		3	4	5			8	9			12	13 1	4	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC							Cur	rent	Exchange							
			0		Desig-							Ye	ar's	Change							
			r		nation		Rate					Current Oth	ner-	in							
		С	е		and		Used to			Book/	Unrealized	Year's Th	an-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor- Temp	oorary	Adjusted	E	Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization) Impai	irment	Carrying F	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion Recog	gnized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		2		1			3,860	3,569	3,686		(47)			9.000	7.251		27	318	07/24/2000	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		2		1		. 106 . 5560	8,227	7,721	8,285		(171)			8.000	4.590		51	604	05/31/2004	07/15/2025
36206H-5L-8 36206V-VU-8	GOVT NATL MTG ASSOC I #412251	-+	2				100 . 5720	195 7.594	193 7.526	209		(5)(20)			7.000 8.000	4.680 7.282		1	14	05/31/2004	11/15/2030
36209F-L3-1	GOVT NATE MTG ASSOC I #470246	-+	2		1		100.9010					(16)			7.000	3.809			97	07/24/2000	04/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		2		1		1011490	73		79		(1)			7.000	4.094			5	05/31/2004	06/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391	I	2		1		.100.5320	490	487	523					7.000	4.783		3	34	05/31/2004	06/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		2		1		100.4770	397	396	419		6			7.000	5. 197		2	28	05/31/2004	06/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		2				. 107 . 5330	308	286	310		(4)			.7.000	4.532		2	20	05/31/2004	07/15/2029
36211R-FN-4 36212S-KZ-8	GOVT NATL MTG ASSOC I #520473	-+	2				101.9340	4,031 1.869	3,955 1,720	4,365 1.857		(91)			.7.500 .7.000	4.277		25	295	05/31/2004	01/15/2030
362125-KZ-8 36295X-A5-4	GOVT NATL MTG ASSOC I #542212	-†	2				108 . 7 1 10			379,511		(40)			7.000 5.500	4.727 4.924		1.697	20.063	05/31/2004	12/15/2030
36225A-M7-2	GOVT NATE MTG ASSOC I #7803228		2		1		100.7310	582	581	577		2 , 109)			9.000	10.126		4	20,003	06/24/1996	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383	1	2		11		100.2020	47	47	47					9.500	9.703			4	06/24/1996	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		2		1		.111.2470	2, 162	1,943	2, 137		(36)			7.000	3.414		11	133	11/18/2010	05/15/2027
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		2		1		100.9100	583	577	580		(7)			9.000	7.814		4	47	07/24/2000	04/20/2021
	GOVT NATL MTG ASSOC II #001668		2		1	805	102.6930	803	782	789		(7)			_9.000	7.813	MON	6	68	07/24/2000	08/20/2021
	btotal - Bonds - U.S. Governments - Resi	dential	Mortg	age-Ba	cked															1001	1001
	curities					492,994	XXX	520,050	490,126	498,041		(915)			(XX	XXX	XXX	2,432	28,720	XXX	XXX
	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE	<u></u>	2		1FE	35,507,806	100 . 1350	35,555,887	35,507,806	35,507,806					3.875	3.875	FA	519,795	1,375,928	08/04/2011	02/15/2038
	btotal - Bonds - U.S. Governments - Othe	er Loan-	Backe	ed and			1001								001	1001	1001			100/	2004
	ructured Securities					35,507,806	XXX	35,555,887	35,507,806	35,507,806					(XX	XXX	XXX	519,795	1,375,928	XXX	XXX
	tal - U.S. Government Bonds							423,232,870	415, 145, 114	415,781,848		(212, 108)			XX	XXX	XXX	2,690,200	3,950,757	XXX	XXX
23371D-AD-6 23371D-AE-4	DAE FUNDING LLC	C			3FE		98.3750		605,000	605,000					5.250	5.250	MN	4, 147		11/01/2018	11/15/2021
651333-DK-9	NEWFOUNDLAND PROV DEB		······		1FE	1,948,000 9,712,000		1,928,520 10,236,400	1,948,000	1,948,000 9,957,548		95.471			.5.750 .9.000	5.750 9.444	MN	14,624 75,000		11/01/2018	11/15/2023
683234-8D-3	ONTARIO (PROVINCE OF)	Δ			1FE	14,984,850		15, 133, 080	15,000,000	14,998,601		1.764			.4.000	4.012		140.000	600,000	11/18/2009	10/07/2019
71654Q-BC-5	PETROLEOS MEXICANOS	D	1		11	4,400,000		4,323,792	4,400,000	4,400,000		1,704			2.000	2.000		2,689	82.500	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	D	1		1FE	4,000,000		3,926,356	4,000,000	4,000,000					1.950	1.950	JD	2,383	73, 125	06/28/2012	12/20/2022
50064F-AJ-3	REPUBLIC OF KOREA	D			1FE	5,340,550		5,068,750	5,000,000	5,013,194		(43,777)			7 . 125	6.192		74,219	356,250	05/29/2009	04/16/2019
87164K-AD-6	SYNGENTA FINANCE NV	D			2FE	3,000,000		2,978,262	3,000,000	3,000,000					3.698	3.698		20,647	55,470	04/17/2018	04/24/2020
87164K-AE-4 87164K-AG-9	SYNGENTA FINANCE NV	D			2FE 2FE	3,000,000 1,500,000		2,959,008 1,418,324	3,000,000 1,500,000	3,000,000					3.933 .4.892	3.933 4.892	AU	21,959 13,657	58,995 36,690	04/17/2018	04/23/2021
87164K-AG-9 87164K-AH-7	SYNGENTA FINANCE NV	n	[2FE2	750,000		722,795	750.000	750,000				·	4.892	4.892	AO			04/17/2018	04/24/2025
	btotal - Bonds - All Other Governments -	Issuer ()hlina	tions	41 L			49,290,455	49,203,000	49, 172, 343		53,458		\	(XX	XXX	XXX	375,523	2,179,684	XXX	XXX
	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	n	onya 12	0113	3	8,541,621						30,400			.6.090	6.090	777	260,092	496, 118	01/18/2013	01/01/2023
	btotal - Bonds - All Other Governments -	Other I	oan-R	Backed :		9,011,021			3,041,021									200,002	100, 110		
	ructured Securities	Cilioi L	Jan D		۵۵	8.541.621	XXX	8,859,704	8.541.621	8.541.621					ΧX	XXX	XXX	260,092	496,118	XXX	xxx
	tal - All Other Government Bonds					57.782.021		58, 150, 159	57.744.621	57.713.964		53, 458			(XX	XXX	XXX	635.616	2.675.801	XXX	XXX
179093-KD-0	CLACKAMAS CNTY ORE SCHIDIST NO	1	1		1FE	1,248,548		1,262,362	1.075.000	1,247,973		(575)			5.000	3.030	JD	1,941	2,075,001	12/06/2018	06/15/2035
20772G-4Z-8	CONNECTICUT ST G 0 BABS 2009 B	I	2		1FE	10,000,000		11,333,500	10,000,000	10,000,000					5.632	5.632	JD	46,933	563,200	12/15/2009	12/01/2029
341426-G2-4	FLORIDA ST BRD ED BABS 09 F		1		1FE	24,617,250	100.9680	25,242,000	25,000,000	24,697,576		11,128			.5.800	5.918	JD	120,833	1,450,000	12/02/2009	06/01/2039
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009		1		1FE	10,000,000		10,129,200	10,000,000	10,000,000					6.890	6.890		114,833	689,000	06/05/2009	05/01/2039
398892-JL-4	GROSSE ILE TWP MICH SCH DIST				1FE 1FE	723,584		703,817	660,000	706,775		(16,809)			.5.000	1.881		5,500	23,008	01/26/2018	05/01/2021
398892-JM-2 419792-VT-0	GROSSE ILE TWP MICH SCH DIST		-		1FE	1,285,045 2,683,680		1,249,848	1,145,000 2.400.000	1,257,143 2,621,079		(27,902)			.5.000 .5.000	1.950 1.830		9,542 60,000	39,916 45,667	01/26/2018	05/01/2022
495260-K7-5	KING CNTY WASH SCH DIST NO 414		1		1FE			1, 178, 160	1,000,000	1,145,336		(62,601)			.5.000	3.200		3,472	40,007	11/16/2018	12/01/2034
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009A		2		1FE	9,788,058		10, 157, 969	9,825,000	9,820,901		2,396			6.850	6.902		112, 169	673,013	04/02/2009	11/01/2019
605580-4W-6	MISSISSIPPI ST G 0 2009 E		1		1FE	17,500,000		17,926,825	17,500,000	17,500,000					6.089	6.089		266,394	1,065,575	10/15/2009	10/01/2032
71915P-BT-5	PHOENIX TALENT SCH DIST NO 004		1		1FE	352,792	61.0340	378,411	620,000			11,062			000	3.962				03/07/2018	06/15/2032
833068-MY-2	SNOHOMISH & ISLAND CNTYS WASH				1FE	1,971,554		1,977,501	1,900,000	1,970,277		(1,277)			.4.000	2.060		2,744		11/29/2018	12/15/2020
88161Y-DG-7	TETON CNTY IDAHO SCH DIST NO 4	-+	1		1FE1FE	1,086,930		1,100,960 10,239,600	1,000,000 10.000.000	1,081,565		(5,365)			4.000 3.539	2.980		28,111	050.000	04/04/2018	09/15/2032
917542-QV-7	UTAH ST G O BABS 2010 B		12		IFE	10,000,000	102.3960	10.239.600		10.000.000	L	L			3.539	3.539	JJ	176.950	353.900	09/24/2010	0//01/2025

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						S	howing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	(odes	6	7		ir Value	10	11			usted Carryin	ıa Value			Ir	nterest		Da	ates
	_			5	•	8	9			12	13	14	15	16	17	18	19	20	21	22
			·	-		ŭ	ŭ			1		1	Total				. •			
													Foreign							
			=	NAIC								Current	Exchange							
		1 1 2	5	Desig-								Year's	Change							
		1 1	-	nation		Rate					Current	Other-	in							
			_						D = =1./	I lana allana al	Current						A -l!44l			04-4-4
		1 1	9	and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIGIB		0	' _	Admini-		Obtain		-	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	5			ond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e i		har Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
1199999. Su	btotal - Bonds - U.S. States, Territories a	nd Posse	essions	s - Issuer																
Ob	oligations				92,403,702	XXX	95,498,649	92,125,000	92,412,479		(90,867)			XXX	XXX	XXX	949,423	4,903,278	XXX	XXX
1799999. To	tal - U.S. States, Territories and Possess	ions Bon	ds		92,403,702	XXX	95,498,649	92, 125, 000	92,412,479		(90,867)			XXX	XXX	XXX	949,423	4,903,278	XXX	XXX
	ARMSTRONG PA SCH DIST G O BABS 10 A		1	1FE	3,000,000	108.0530	3,241,590	3,000,000	3,000,000					7.000	7.000	MS	61,833	210,000	11/15/2010	03/15/2041
088365-GH-8	BEXAR CNTY TEX HOSP DIST		1	1FE	1, 136, 130	113.0060	1, 130, 060	1,000,000	1, 123, 547		(12,583)			5.000	2.790	FA	34,306		04/05/2018	02/15/2031
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B		1	1FE	25,000,000	100.4420	25,110,500	25,000,000	25,000,000					6.904	6.904	FA	652,044	1,726,000	08/05/2009	02/15/2039
111746-AK-9	BROCKTON MA G 0 2005		2	1FE	4,022,519	102.4030	4,085,880	3,990,000	3,993,725		(1,782)			5.300	5.213	FA	88,113	211,470	11/29/2005	08/01/2020
167560-PL-9 180848-DY-6	CHICAGO IL MET WTR RECLM DIST BABS 09		2	1FE1FE	6,000,000 23,250,000	120.2110	7,212,660 24,068,633	6,000,000 23,250,000	6,000,000 23,250,000				·	5.720 7.250	5.720 7.250	JU	28,600	343,200	08/11/2009	11/01/2038
180848-DY-6 21614L-BC-0	CLARK CNTY NV G O TRANSN BABS 09B-1 COOK CNTY IL HSD 201 J STERLING MORTON 0			1FE1		78.4190	24,068,633	23,250,000	23,250,000		21.664		 	7.250	7.250	MN N/A	280,938	1,685,625	11/08/2005	11/01/2038
232392-AG-5	CUYAHOGA OHIO CMNTY COLLEGE DI	†		1FE	1,139,640		1,113,100	1,000,000	1,116,049		(23,591)			5.000	1.910	JD	4,167	37,500	02/01/2018	12/01/2022
235218-L8-5	DALLAS TX G 0 2005 CAP TXBL			1FE.	1,526,290		3,710,784	5,280,000	3,227,253		169,548			0.000		N/A			01/20/2005	02/15/2028
235218-L9-3	DALLAS TX G O 2005 CAP TXBL			1FE	5,245,034		12,846,638	19, 195, 000	11,105,182		584,442			0.000					01/20/2005	02/15/2029
235218-M2-7	DALLAS TX G O 2005 CAP TXBL			1FE	7,039,970	63.7610	17,339,804	27, 195, 000	14,905,538		784,445			0.000	5.419	N/A			01/20/2005	02/15/2030
235218-M3-5	DALLAS TX G 0 2005 CAP TXBL			1FE	7,400,117	60.6650	18,305,664	30,175,000	15,668,282		824,601			0.000	5.419	N/A			01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G 0 2005 CAP TXBL			1FE	7,999,898	54.9380	19,967,216	36,345,000	16,938,044		891,417			0.000	5.419	N/A			01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G 0 2005 CAP TXBL			1FE	6,253,815		15,715,660	29,990,000	13,240,972		696,839			0.000	5.418	N/A			01/20/2005	02/15/2034
235218-M7-6 235219-CA-8	DALLAS TX G O 2005 CAP TXBL			1FE	5,038,513 10,000,000		12,704,041	25,505,000 10,000,000	10,667,998		561,439			0.000 4.510	5.419 4.510	N/A	170,378	451,000	01/20/2005	02/15/2035
235219-CB-6	DALLAS TX G 0 REF TXBLE 2010			1FE	10,000,000		10, 170, 100	10,000,000	10,000,000					4.660	4.660	FA	170,378	466,000	11/10/2010	02/15/2024
249174-MQ-3	DENVER CO SCH DIST NO 1 G 0 BABS 09C			1FE	20,000,000	120.3840	24,076,800	20,000,000	20,000,000					5.664	5.664	.ID	94.400	1, 132, 800	12/09/2009	12/01/2033
249174-SN-4	DENVER COLO CITY & CNTY SCH DI		1	1FE	1,531,686	111.5900	1,500,886	1,345,000	1,505,538		(26, 148)			5.000	2.410	JD	5,604	67,250	02/21/2018	12/01/2032
360046-Q9-0	FULTON CNTY GA G O LIBR BABS 10 B		2	1FE	8,000,000	.114.8770	9, 190, 160	8,000,000	8,000,000		(==,,			5. 148	5. 148	JJ	205,920	411,840	09/15/2010	07/01/2039
386448-EB-6	GRAND RIVER HOSP DIST COLO			1FE	1,653,071	114.1290	1,626,338	1,425,000	1,623,970		(29, 101)			5.000	2.450	JD	5,938	61,156	01/12/2018	12/01/2024
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP			2FE	338,893	60.7620	777,754	1,280,000	726,684		39,048			0.000	5.600	N/A			03/04/2005	04/01/2029
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP			2FE	340 , 195	53.0750	761,626	1,435,000	729,479		39, 198			0.000	5.600	N/A			03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP			2FE	228,817	49.2670	502,523	1,020,000	490,651		26,365			0.000	5.600	N/A		470 407	03/04/2005	04/01/2032
438670-Q6-1 438670-Q7-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB HONOLULU CITY & CNTY HI 2012 SER G TAXAB			1FE1FE	7,055,000 3,500,000	99.2830 99.1710	7,004,416 3,470,985	7,055,000 3,500,000	7,055,000 3,500,000					2.412	2.412 2.512	MIN	28,361 14,653	170, 167 87, 920	10/26/2012	11/01/2021
442331-3L-6	HOUSTON TEX		1	1	16,950,000		17,624,271	16,950,000	16,950,000					6.319	6.319	MS	357,024	1,071,071	01/11/2018	03/01/2030
442331-3M-4	HOUSTON TEX	1	1	1FE	19,050,000		19,802,856	19.050.000	19,050,000					6.319	6.319	MS	401.257	1,203,770	01/11/2018	03/01/2030
442403-FY-2	HOUSTON TX INDPT SCH DIST BABS 09A-2		1	1FE	20,000,000	100.4550	20,091,000	20,000,000	20,000,000					6. 125	6. 125	FA	462,778	1,225,000	11/12/2009	02/15/2028
442331-SR-6	HOUSTON TX PUB IMPT REF BABS 2010B		1	1FE	8,000,000	102.8520	8,228,160	8,000,000	8,000,000					5.111	5.111	MS	136,293	408,880	11/17/2010	03/01/2023
510390-YR-2	LAKE OSWEGO ORE			1FE	1,660,226	108.7670	1,636,943	1,505,000	1,632,271		(27,955)			5.000	2.000	JD	6,271	43,687	04/18/2018	12/01/2021
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB		1	1FE	5,000,000	104.0740	5,203,700	5,000,000	5,000,000					4.708	4.708	JD	19,617	235,400	09/29/2011	06/01/2026
537096-W3-9	LITTLE ELM TEX INDPT SCH DIST		1	1FE	1,223,094	118.3850	1,219,366	1,030,000	1,212,173		(10,921)			5.000	2.790	FA	19,456	12,875	04/04/2018	08/15/2031
567373-E2-7	MARICOPA CNTY ARIZ UNI SCH DIS	-+		1FE	980,753		957,809	890,000	959,762	·	(20,991)	·	}	5.000	1.780	JJ	34,488	20.040	03/09/2018	07/01/2021
590621-KX-5 60534W-SK-5	MESA CNTY COLO VY SCH DIST NO	+		1FE1FE	866,808 290.848	120.0740 103.8190		720,000 75,000			(11,623)			5.250 4.000	2.850 2.000	MS	3, 150 3, 667	30,240 5,317	02/01/2018	12/01/2033
60534W-SL-3	MISSISSIPPI DEV BK SPL OBLIG				290, 848		210, 180	200,000	211,580		(2,866)		·	4.000	2.000	MS	2,667	3,867	01/26/2018	03/01/2021
60534W-SN-9	MISSISSIPPI DEV BK SPL OBLIG			1FE		107.2680	107,268	100.000	108,084		(1, 192)			4.000	2.330	MS	1.333	1,933	01/26/2018	03/01/2024
650366-7T-8	NEWARK NJ G O PENSION 03 CAP			2FE	717,544	82.1710	2,041,949	2,485,000	1,907,566		115,076			0.000	6.238	N/A		,,000	04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP			2FE	432,368	78.2950	1,252,720	1,600,000	1, 152,944		69,763			0.000	6.258	N/A			04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP			2FE	891,268	55.8200	2,726,807	4,885,000	2,402,121		146,879			0.000	6.326	N/A			04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G 0 PENSION 03 CAP			2FE	368,274	52.5080	1,128,922	2,150,000	992,573		60,692			0.000	6.326	N/A			04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G 0 PENSION 03 CAP			2FE	1,200,584	46.4180	2,887,200	6,220,000	2,773,010	·	152,830	·	ļ	0.000	5.750	N/A			03/22/2004	04/01/2033
68583R-BR-2 686053-AS-8	OREGON CMNTY CLG LTD TAX PENSION 2004	-+	2	1FE	6, 100, 000 2, 333, 192	98.5110	6,498,818 6,176,640		6,100,000 6,087,791		350,581			5.440	5.440 6.020	JD N/A	922	497,760	02/11/2004 10/11/2002	06/30/2023 06/30/2019
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A			IFE			9.542.400	10.000.000						0.000	6.328	N/A N/A			12/17/2002	06/30/2019
686053-CL-1	OREGON SCH BRD PENSION OBLIG 02A	· · · · · · · · · · · · · · · · · · ·		1FE	15,585,755		41,345,713	44,605,000	38,389,788		2,238,783			0.000	6.024	N/A			07/14/2004	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG OSA	I		1FE	6,314,213		14 , 640 , 509	16.320.000	13,507,035		711.246		L	0.000	5.422	N/A			04/12/2005	06/30/2022
736679-LA-7	PORTLAND OR G 0 PENSION 99C CAP			1FE	13,036,170		34,320,637	41,225,000	30,086,585		1,699,567			0.000	5.829	N/A			08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP			1FE	9,452,531	79.9300	25,477,688	31,875,000	21,907,630		1,243,581			0.000	5.930	N/A			08/06/2004	06/01/2025
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)		1	1FE	5,000,000	104.7960	5,239,800	5,000,000	5,000,000					6.024	6.024	FA	125,500	301,200	12/01/2010	08/01/2035
796269-ZE-1	SAN ANTONIO TEX INDPT SCH DIST			1FE	1,116,290		1, 105, 250	1,000,000	1, 104, 301	ļ	(11,989)		ļ	5.000	2.000	FA	29, 167		06/27/2018	08/15/2022
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST	1 1	1	1FE	1.136.330	112 9290	1.129.290	1,000,000	1. 125. 204	1	(11, 126)	1	II.	5.000	2.140	I ⊢ Δ	29.167	1	06/27/2018	08/15/2023

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			Ir	nterest		Da	tes
	_	3	4	5	1 1	•	8	9	. •	• •	12	13	14	15	16	17	18	19	20	21	22
		ľ	-				O	3			12	10	1-7	Total	10	17	10	13	20	21	22
			l _											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
825434-5A-7	SHREVEPORT LA	Е	- 11	Onai	1FE		114.4110	286.028	250.000	286,969	(Decrease)	(4,315)	necognized	value	5.000	2.820	r alu	5,208	7,396	12/20/2017	.08/01/2026
825434-5B-5	SHREVEPORT LA	+			1FE		115.5980	254.316	220,000	253,792		(4,313)			5.000	2.960	EV	4.583		12/20/2017	08/01/2026
86476P-WN-4	SUFFOLK ONTY N Y	†			1FE		112. 1600	448.640	400,000	450,824		(9,962)			5.000	2.190	ΔN	4,222	15,944	12/20/2017	10/15/2023
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP	†		1	1FE			3,009,754	3,515,000	2,885,028		170,085			0.000	6.471				03/25/2004	04/01/2022
940859-BJ-9	WASHOE CNTY NEV SCH DIST			1	1FE.	1,041,710		1,045,020	1,000,000	1,038,926		(2,784)			4.000	3.480		10,000	20,000	04/03/2018	10/01/2034
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C	Ī		1	1FE	23,200,000		23,692,536	23,200,000	23,200,000					6.540	6.540		632,200	1,517,280	05/19/2009	08/01/2035
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS				1FE		114.0000	570.000	500,000			(11.932)			5.000	2.250		10,417	14.792	12/20/2017	08/01/2024
1899999 Su	btotal - Bonds - U.S. Political Subdivisions	s - Iss	suer C	bligation	ıs	335,442,059	XXX	497,294,522	586,070,000	457,854,733		11,919,770			XXX	XXX	XXX	4,150,682	13,684,847	XXX	XXX
	tal - U.S. Political Subdivisions Bonds	, 100	,ao. C	bligation	10	335,442,059		497,294,522	586,070,000	457,854,733		11,919,770			XXX	XXX	XXX	4,150,682	13,684,847	XXX	XXX
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	1	1		1FE	1,438,050		497,294,322	5,000,000	437,634,733		263.572			0.000	6.531		4, 100,002	13,004,047	08/08/2002	10/01/2021
010869-CB-9 010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SH 99C CAP	·			2FE	2,029,167	49.4570	4,548,800	9,300,000	4, 153,545		220,891			0.000	5.477				11/17/2005	10/01/2021
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	·		1	2FE	9,573,770		9,867,742	9,845,000	9,689,307		220,691			5.250		MS	172,288	516,863	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	*		1	2FE	7,091,905		14,852,376	19,740,000	14,250,804		733,313			0.000	6.503		172,200		10/27/2005	03/01/2025
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A	†		2	1FE	14,470,000		15,207,608	14,470,000	14,470,000					5.480	5.481		35,242	792,956	01/27/2005	12/15/2028
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93			2	1FE	1,674,558		1,771,597	1,695,000	1,693,720					6.875	6.947		48.555	99.344	12/27/1993	02/01/2021
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A	· · · · · ·		1	1FE	11,607,219		11,967,930	11,700,000	11,673,095		46,124			7.400	7.513		432,900		06/05/2009	07/01/2034
115065-ZL-1	BROWARD CNTY FLA SCH BRD CTFS				1FE	2,340,480		2,288,320	2,000,000	2,290,825		(49,251)			5.000	2.180		50,000	50,833	12/19/2017	07/01/2024
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B	<u> </u>		2	1	518,714		500,417	490,000	491,036		(214)			7.800	7.533	MN	6,370	38,220	09/16/1997	11/01/2019
161045-MJ-5	CHARLOTTE N C WTR & SWR SYS RE				1FE	2, 187, 014	113. 2480	2, 151, 712	1,900,000	2, 143, 224		(43,790)			5.000	2.010	JJ	47,500	47,500	02/21/2018	07/01/2023
163103-UJ-1	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX				1FE	2,500,000		2,595,650	2,500,000	2,500,000					3.903	3.903		48,788	97,575	10/27/2011	07/01/2023
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C				1	2, 181, 828		5,418,045	8,985,000	3,921,652		242,286			0.000	6.394				10/08/2009	01/01/2032
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C	ļ			1	1, 195, 651		3,007,247	5,260,000	2, 151,020		133,091			0.000	6.404				10/08/2009	01/01/2033
19633S-AD-5	COLORADO BRDG ENTERPRISE REV				1FE	1,837,181		1,792,543	1,680,000	1,814,045		(22,521)			4.000	2.440		187	68,880	12/20/2017	06/30/2024
196632-H7-1	COLORADO SPRINGS COLO UTILS RE				1FE	2,118,953		2, 107, 946	1,850,000	2,096,265		(22,688)			5.000	2.110		11,819	32,118	06/27/2018	11/15/2023
19668Q-JH-9	COLORADO ST BLDG EXCELLENT SCH				1FE		103.8040	685, 106	660,000	686,433		(6,210)			5.000	1.630		9,442		08/08/2018	03/15/2020
19668Q-JK-2	COLORADO ST BLDG EXCELLENT SCH				1FE	578,981		575,285	525,000	574,685		(4,296)			5.000	1.940	MS	7,510		08/08/2018	03/15/2022
19668Q-JV-8	COLORADO ST BLDG EXCELLENT SCH				1FE		103.8040	467, 118	450,000	468,023		(4,234)			5.000	1.630	MS	6,438		08/08/2018	03/15/2020
19668Q-JW-6 19668Q-JX-4	COLORADO ST BLDG EXCELLENT SCH	-			1FE	1,077,620 771,974	106.7800	1,067,800 767,046	1,000,000 700,000	1,068,867 766,246		(8,753)			5.000 5.000	1.800 1.940	MS	14,306 10.014		08/08/2018	03/15/2021
196696-QH-4	COLORADO ST BRD CMNTY COLLEGES				1FE		103.5530	103,553	100,000	104, 122		(1,028)			3.000	1.880	MN	500	2,525	12/20/2017	11/01/2022
196696-QJ-0	COLORADO ST BRD CMNTY COLLEGES	†			1FE		103.3330	108,821	100,000	109,362		(1,829)			4.000	1.960	MN	667	3,367	12/20/2017	11/01/2022
196696-QK-7	COLORADO ST BRD CMNTY COLLEGES	†			1FE		104 . 5750	130,719	125,000	131,495		(1,038)			3.000	2.050		625	3,156	12/20/2017	11/01/2023
196696-QM-3	COLORADO ST BRD CMNTY COLLEGES	· · · · · · ·			1FE		118. 9220	214,060	180,000	215,935		(4, 158)			5.000	2.210		1,500		12/20/2017	11/01/2024
196696-QN-1	COLORADO ST BRD CMNTY COLLEGES	†			1FE		119.5160	179,274	150,000	182,070		(3,238)			5.000	2.310		1,250	6,313	12/20/2017	11/01/2027
196696-QP-6	COLORADO ST BRD CMNTY COLLEGES	I		1	1FE		118.3860	408.432		415.395		(7,068)			5.000	2.420		2.875	14,519	12/20/2017	11/01/2028
20774Y-3M-7	CONNECTICUT ST HEALTH & EDL FA				1FE	1, 144, 230	113. 4740	1,134,740	1,000,000	1, 128, 250		(15,980)			5.000	2.490	JJ	25,000	12,083	03/02/2018	07/01/2024
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A	ļ		2	1FE	5,887,159	105.8980	6, 142, 084	5,800,000	5,752,085		10,795			8.625	9.117	JD	41,688	437,719	04/12/1993	06/01/2022
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B	ļ		1	1FE	30,000,000	101.4460	30,433,800	30,000,000	30,000,000					6.249	6.249	JD	156,225	1,874,700	06/17/2009	12/01/2034
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E	ļ		2	1FE	6,000,000		7, 122, 300	6,000,000						5.591		JD	27,955	335,460	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR BABS 10A	ļ		2	1FE	7,500,000		9, 119, 175		7,500,000					5.522	5.522		103,538	414, 150	10/20/2010	10/01/2044
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06				1FE	2,322,034		5,029,882	5,720,000	4,686,177		250,942			0.000	5.516				03/10/2006	08/15/2022
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06				1FE	2,304,571		5,422,847	6,690,000	4,803,423		274,863			0.000	5.907				07/11/2006	08/15/2024
276731-YG-5	EASTERN MI UNIV BABS 09	ļ		1	2FE	4,275,000		4,297,059	4,275,000	4,275,000					7.210	7.210		116,442	308,228	05/29/2009	02/15/2038
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B			2	1FE	644,470			660,000	659,311		1, 157			4.930	5. 199			27,362	11/21/2005	04/01/2020
34073T-KL-0	FLORIDA HIGHER EDL FACS FING A	·			1FE	1,152,192		1, 135, 065	990,000	1, 133, 175		(18,862)			5.000	2.670		8,250	41,663	12/20/2017	11/01/2025
34073T-KM-8 358266-CB-8	FLORIDA HIGHER EDL FACS FING A	·			1FE	1,218,953		1,209,312	1,040,000	1,200,686 1,520,276		(18,117) 81.831			5.000	2.790 5.546		8,667	43,767	12/20/2017	11/01/2026
358266-CB-8 358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAPFRESNO CNTY CA PENSION 2004 A CAP	l			1FE	671,366 1,828,422	80.3470	1,667,200 4,614,538	2,075,000 6,010,000	1,520,276 4,158,253					0.000	5.546				03/11/2004	08/15/2024
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP	·			1FE	2,743,263		4,614,538		4, 158, 253					0.000	5.575				03/11/2004	08/15/2025
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP	·			1FE	5,247,513		13,714,235		11,985,638		651,758			0.000	5.604				03/11/2004	08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP	·			1FE	4,577,373		12,028,311	22,392,000	10,454,843		568,507			0.000	5.604				03/11/2004	08/15/2032
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A		1		1FE	754,020		1,956,740	2,000,000	1,913,399		109,663			0.000	5.990				03/18/2003	10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A	[1FE	878,228		2,383,007	2,505,000	2,256,107		130,958			0.000	5.995				03/18/2003	10/01/2020
414005-WP-9	HARRIS CNTY TEX			1	1FE	1,150,880		1,143,300	1,000,000	1,138,984		(11,896)			5.000	2.950		18,889	25,000	04/03/2018	08/15/2034
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C	L		1	1FE	8,384,060	_102.9680	8,752,280	8,500,000	8,406,711		3, 126			6.875	6.990	MN	97,396	584,375	05/29/2009	11/01/2038
442349-AF-3	HOUSTON TEX ARPT SYS REV FOR	L			1FE	1, 137, 580	113.0890	1, 130, 890	1,000,000	1, 121, 690		(15,890)			5.000	2.610	JJ	25,000	14,028	03/02/2018	07/01/2024

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description		n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BABS 09B				1FE	16,000,000	122.5970	19,615,520	16,000,000	16,000,121		(5)			5.851	5.851	JD	78,013	936, 160	11/24/2009	12/01/2034
452272-A6-4	ILLINOIS ST UNIV REVS FORMERLY				1FE	198,501	105.0620	194,365	185,000	194,927		(3,574)			5.000	2.531	AO	2,313	5,422	02/07/2018	04/01/2021
452272-A8-0	ILLINOIS ST UNIV REVS FORMERLY				1FE	318,771	108.7010	315,233	290,000	314,298		(4,473)			5.000	2.890	AO	3,625	8,499	02/07/2018	04/01/2023
452272-D5-3	ILLINOIS ST UNIV REVS FORMERLY				1FE	274,803	108.7010	271,753	250,000	270,946		(3,856)			5.000	2.890 5.220	AO	3, 125	7,326	02/07/2018	04/01/2023
469383-ZZ-9 47770V-AX-8	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	3,170,000 5,000,000	101.5140	3,217,994 5,058,100	3, 170,000 5,000,000	3,170,000 5,000,000					5.220 3.235	3.235	AU	41,369 80,875	165,474 161,750	01/12/2006 01/29/2013	10/01/2019
48507T-GA-5	KANSAS CITY MO SAN SWR SYS REV				1FE	609,615	106. 2210	610.771	575,000	605,975		(3,640)			5.000	2.231	.l.I	6.948	101,730	02/01/2018	01/01/2021
48507T-HE-6	KANSAS CITY MO SAN SWR SYS REV			1	1FE	1,474,063	117.0390	1,462,988	1,250,000	1,456,591		(17,471)			5.000	2.900	JJ	31,250	23,785	02/01/2018	01/01/2033
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C			2	1FE	12,000,000	_121.3530	14,562,360	12,000,000	12,000,000					6.008	6.008	JJ	360,480	720,960	11/20/2009	07/01/2039
	MACON GA WTR AUTH WTR & SWR RE			1	1FE	750,308	119.3030	775,470	650,000			(655)			5.000	3.160		2,438		11/16/2018	10/01/2032
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04			2	1FE	3,823,600		4, 185, 480	4,000,000	3,950,706		12,218			5. 125	5.511		9, 111	205,000	04/14/2004	12/15/2024
	MARYLAND TRANS AUTH BABS PROJ 09B			2	1FE	8,000,000		10,012,240	8,000,000	8,000,000		/40.004			5.888	5.888		235,520	471,040	12/10/2009	07/01/2043
	METROPOLITAN TRANSN AUTH N Y D			1	1FE 1FE	1,204,230 10.000.000		1,197,230 10.185.500	1,000,000 10,000,000	1, 190, 396 10,000,000		(13,834)			5.250 6.538	2.810 6.538		6,708 326,900	52,500 653,800	04/03/2018 07/31/2009	11/15/2033
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABSO			1	1FE	4,900,000		4,991,973	4,900,000	4,900,000					6.910	6.910		169.295		09/17/2009	07/01/2039
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP			1	1FE		50.6420	1,478,746	2,920,000	1, 125, 461		68,207			0.000	6.268		100,200		12/18/2003	04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE.	683, 118		2,332,735	4,840,000	1,749,679		106,196			0.000	6.278				12/18/2003	04/01/2035
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,291,864	45.7770	4,474,702	9,775,000	3,313,833		201,424			0.000	6.287				12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,323,292		4,655,961	10,695,000	3,399,364		206,930			0.000	6.297				12/18/2003	04/01/2037
60242N-DN-8	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,378,139	41.5460	4,943,974	11,900,000	3,545,453		216, 148			0.000	6.307	N/A			12/18/2003	04/01/2038
60242N-DP-3 60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE 1FE	1,213,856	39.49/0	4,423,664 465,471	11,200,000	3, 127, 344 324, 441		190,942 19,838			0.000	6.316 6.326				12/18/2003	04/01/2039
61212L-QE-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE		37 . 5380 116 . 1060	232,212	1,240,000 200,000			(4,666)			5.000	2.030		1.278	7.694	12/18/2003	04/01/2040
	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,727,799		1,891,808	1,907,000	1,891,896		15,679			0.000	0.832				02/01/2008	12/15/2019
	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,718,784		1,877,849	1,908,000	1,877,934		15, 191			0.000	0.813				02/01/2008	12/15/2020
	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,681,101		1,844,675	1,908,000	1,844,763		15,652			0.000	0.852	N/A			02/01/2008	12/15/2022
	NEW JERSEY ECON ST PENSION 1997 B				1FE	1,899,247	92.6300	4,553,691	4,916,000	4,363,723		238,290			0.000	5.629				03/03/2004	02/15/2021
	NEW JERSEY ECON ST PENSION 1997 B				1FE	18,454,398		53,698,822	60,216,000	49,790,611		2,941,335			0.000	6. 105				09/10/2002	02/15/2022
	NEW JERSEY ECON ST PENSION 1997 B				1FE	7, 114, 797		21,489,650	26,220,000	19, 194, 929		1, 133,863			0.000	6. 104			70.000	09/10/2002	02/15/2024
	NEW MEXICO FIN AUTH REV NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	2,203,400 25,278,833	98.8730	2,149,820 25,044,531	2,000,000 25,330,000	2, 153, 109 25, 314, 015		(50,291) 5,920			5.000 2.460	1.751 2.485		8,333	73,333 623,118	02/21/2018 08/08/2012	06/01/2021 08/01/2021
	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	14,443,010	98.6300	25,044,531	14,475,000	25,314,015		3,288			2.460	2.463		154,400		08/08/2012	08/01/2022
	NEW YORK NY HSG DEV CORP MULTI FAM 07A			2	1FE	6,603,577	110.9530	7,417,208	6,685,000	6,623,852		2,285			5.520	5.607	MN	61,502	369,012	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06			2	2FE	4,855,000	110.1780	5,349,142	4,855,000	4,855,000					6.027	6.027	JJ	146,305	292,611	08/16/2006	01/01/2046
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC			1	1FE	5,000,000	105.7150	5,285,750	5,000,000	5,000,000	ļ	L		ļ	6.282	6.282	JD	13,960	314, 100	11/10/2010	06/15/2042
	NEW YORK NY TRANS FIN AUTH 10 BABS			2	1FE	7,500,000	117.2560		7,500,000	7,500,000					5.572	5.572	MN	69,650	417,900	10/27/2010	11/01/2038
	NEW YORK ST ENVIR NYCMWFA BABS 10 B			2	1FE	15,000,000	125.0380	18,755,700	15,000,000	15,000,000		/07 40			5.807	5.807	JD	38,713		02/03/2010	06/15/2039
	NEW YORK ST TWY AUTH GEN REV NORTH CAROLINA TPK AUTH TRIANG			1	1FE1	1,311,169	108.9210	1,285,268 11,515,000	1,180,000	1,284,005 11,515,000		(27, 163) 21, 259			5.000 6.700	1.960 6.717	JJ	29,500 385,753	18,519	03/05/2018	01/01/2022
	NORTH CAROLINA TPK AUTH TRIANG			1	1FE	11,493,741 8,469,335			11,515,000 8,485,000			21,259			6.700	6.717	11	284,248	385,753	06/01/2018	01/01/2039
	OHIO ST				1FE		100 . 3290	480,290	450,000	482,222		(12,009)			5.000	1.740		5,625	13,750	02/07/2018	04/01/2021
	OHIO ST				1FE		100. 7510		900,000	987,205		(22,226)			5.000	1.910		11,250	27,500	02/07/2018	04/01/2022
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP-				1FE	4,000,000	101.5500	4,062,000	4,000,000	4,000,000					3.679	3.679	JJ	73,580	147, 160	11/16/2011	01/01/2021
	OHIO ST HIGHER EDL FAC COMMN				1FE		110.8330	277,083	250,000	275,829	ļ	(4,281)		ļ	5.000	2.230		1,042	7,500	04/19/2018	12/01/2022
	OHIO ST HIGHER EDL FAC COMMN				1FE		113.0640	452,256	400,000	448,740		(6,340)			5.000	2.360		1,667	12,000	04/19/2018	12/01/2023
	OHIO ST HIGHER EDL FAC COMMN				1FE		115.0200	253,044	220,000	250,589		(3,256)			5.000	2.460		917	6,600	04/19/2018	12/01/2024
67868V-BR-1 68607D-NL-5	OKLAHOMA CNTY OKLA FIN AUTH LE				1FE	257,934	110.2220	253,511 19,889,600	230,000 16,000,000	253,445		(4,488)		·	5.000 5.834	2.251		958 119,273	8,146 933,440	03/09/2018	12/01/2022
696550-WS-7	OREGON ST DEPT TRANSN HWY USER TAX BABS1	-†		٠	1FE	4,523,227	111.8120		4,685,000	4,595,899	ļ	10.856		<u> </u>	5.834	5.834		119,273		11/04/2010	08/01/2025
	PALM BEACH CNTY FLA SCH BRD CT				1FE		110.3800	2,069,625	1,875,000	2,071,968		(46,501)			5.000	1.950		39,063	43,750	02/01/2018	08/01/2022
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B			2	1FE.	21,337,520		22,686,606	21,370,000	21,360,312		1,943			5.631	5.652		100,279	1,097,200	04/12/2006	06/01/2023
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B]		1FE	3,833,945	82.5970	11,315,789	13,700,000	10,021,465		575,279			0.000	5.926	N/A			09/25/2002	04/15/2024
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	5, 150, 000		5,223,748	5, 150, 000	5, 150, 000					5.970	5.970		153,728	307,455	05/12/2004	07/01/2019
718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	2,543,600		2,753,250	2,500,000	2,512,591		(3,084)			6.170	6.011		77, 125	154,250	06/01/2004	07/01/2024
	PORT AUTH N Y & N J			2	1FE 1FE	15,000,000 19,377,400		14,991,000 20,277,000	15,000,000 20,000,000	15,000,000 19,539,626		21,985			4.031 7.000	4.031		204,909	1,400,000	08/17/2018	09/01/2048
	PORT OF SEATTLE WA REV 2009 B-1PROVIDENCE HEALTH SYSTEM AK 2005	-†		2	1FE	3,435,000		3,469,281				∠1,985			5.300	5.300		45.514	1,400,000	06/25/2009	05/01/2036
140100-MIN-2	FRUVIDLINGE HEALIN SISTEM AN 2003	-+		٠	. FE	, 4აა, 000	100.9960			, 4ამ, 000							ΛU	40,014	102,000	(14/2000)	10/01/2020

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	С	odes	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	ites
		3 4	- 5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
				NAIG									Foreign							
		F		NAIC								Current	Exchange							
		0	'	Desig-		Data					Current	Year's	Change							
		C		nation and		Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted			Stated
			,	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	Bon		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e n			Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
743759-AP-7	PROVIDENCE HEALTH SYSTEM AK 2005			1FE	9,450,000	104. 3650	9,862,511	9,450,000	9,450,000					5.360	5.361	AO	126,630	506,520	07/14/2005	10/01/2025
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL			2FE	2,227,643		4,668,312	10,930,000	4,636,877		250,861			0.000		N/A			10/18/2005	06/01/2034
759831-BD-1 769047-HB-0	RENO NV CAP IMPT REV 2005 C TXBL			2FE1FE	1,956,616 9,944,600		4,063,022 10,259,200	10,730,000	4,072,765 9,962,247		220,344			0.000 7.200	5.575 I	N/A	300,000	720,000	10/18/2005	06/01/2036
79467B-CB-9	RIVERSIDE CA SEWER BABS 2009 B		1	1FE			1, 174, 830	1,000,000	9,962,247		(925)			5.500	3.690	.i.i	4, 125	720,000	11/16/2018	08/01/2039
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A		2	1FE	15,000,000		17,318,100	15,000,000	15,000,000		(020)			4.839	4.839	JJ	362,925	725,850	09/30/2010	01/01/2041
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B		2	1FE	10,000,000		12,432,100	10,000,000	10,000,000					5.602	5.602	MN	71,581	560,200	11/18/2009	05/15/2039
	SOUTH BROWARD HOSP DIST FL BABS 09B SOUTH CAROLINA JOBS-ECONOMIC D]]	1FE1FE.	16,900,000		17 , 147 , 585 1 , 110 , 880	16,900,000 1,000,000	16,900,000 1,074,791		(479)			7.278 5.000	7.278 I	MN	204,997	1,229,982	10/15/2009	05/01/2044 05/01/2035
837151-AA-7	SOUTH CAROLINA JOBS-ECONOMIC D		2	1FE	5,000,000			5,000,000	5,000,000		(4/9)			6.454	6.454	JJ	ا 61,350 م	322,700	12/09/2010	01/01/2030
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04		1	1FE	3,065,000	100 . 2260	3,071,927	3,065,000	3,065,000					5.750	5.750 I	FA	73,432	176,238	06/18/2004	08/01/2020
	SOUTH COAST CA AIR QUAL MGMT PENSION 04		1	1FE	3,565,000	100 . 2420	3,573,627	3,565,000	3,565,000					5.810	5.810 I	FA	86,303	207, 127	06/18/2004	08/01/2021
83740N-AM-2 837545-NB-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04 SOUTH DAKOTA CONSERVANCY DIST			1FE1FE	1,780,000 1,159,620	100 . 2440 117 . 3580	1,784,343 1,173,580	1,780,000 1,000,000	1,780,000 1,159,146		(474)			5.870 5.000	5.870 I	FA	43,536 1,667	104,486	06/18/2004 12/06/2018	08/01/2022
84059N-BX-0	SOUTH VY WTR RECLAMATION FAC U			1FE	1, 139, 020	111. 5450	1,366,426	1,225,000	1,361,479		(474)			5.000	2. 160	FA	29.094		06/28/2018	02/15/2023
84059N-BY-8	SOUTH VY WTR RECLAMATION FAC U			1FE	256,730	113. 6850	255,791	225,000	254, 191		(2,538)			5.000	2.300	FA	5,344		06/28/2018	02/15/2024
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C	·		1FE	3,370,000	131.5600	4,433,572	3,370,000	3,370,000		(04.455)			7.520	7.520	JD	21,119	253,424	10/25/2005	06/01/2028
791638-F2-0 875143-AN-9	ST LOUIS MO ARPT REV			1FE1FE	1,671,705 1,186,150		1,635,240 1,188,500	1,500,000	1,637,550 1,175,090		(34, 155) (11, 060)			5.000 5.000	2.260 k	JJ	37,500	37,500 25,694	01/31/2018	07/01/2022
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU			1FE	1,500,000	99.6900	1, 166, 300	1,500,000	1.500.000		(11,000)			3.190	3. 190	JJ	23.925	47.850	12/13/2012	07/01/2022
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B		1	1FE	14,506,350	104. 9980	15,749,700	15,000,000	14,725,601		182,662			8.750	9.077	MN	167,708	1,312,500	06/18/2009	11/15/2044
914233-N9-8	UNIVERSITY CONN			1FE	1,103,930	110.4770	1, 104, 770	1,000,000	1,090,835		(13,095)			5.000	2.740	AO	10,556	22,500	04/19/2018	04/15/2023
914733-CW-8 914733-CX-6	UNIVERSITY NORTHN COLO GREELEY			1FE	155,840	102.5990	153,899	150,000 100,000	154,444		(1,396)			4.000 5.000	1.871	JD	500	2,217 1,847	06/28/2018	06/01/2020 06/01/2021
914733-CY-4	UNIVERSITY NORTHN COLO GREELEY			1FE	247.887	100 . 6500	245.590		245,310		(2,577)			5.000	2.241	JD	938	4, 156	06/28/2018	06/01/2021
914733-CZ-1	UNIVERSITY NORTHN COLO GREELEY			1FE		111.1730	305,726	275,000	304,785		(2,879)			5.000	2.400	JD	1,146	5,080	06/28/2018	06/01/2023
	UNIVERSITY NORTHN COLO GREELEY			1FE		112.9550	310,626	275,000	308,433		(2,589)			5.000	2.580	JD	1, 146	5,080	06/28/2018	06/01/2024
914026-LZ-0 914440-KK-7	UNIVERSITY OF AL BABS 2010 C UNIVERSITY OF MA BLDG AUTH BABS 2009-2		1	1FE1FE	4,953,400		5,206,200	5,000,000	4,960,839 20,000,000		1, 127			6.100 6.573	6.172 6.573	JJ	152,500	305,000	11/09/2010	07/01/2038 05/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 2009-2		1	1FE	18,500,000	101. 1940	19,004,865	18,500,000	18,500,000					5.757	5.757	JD		1,065,045	11/18/2009	12/01/2039
915137-5R-0	UNIVERSITY OF TX REV BABS 2010 C		2	1FE	10,000,000	111.2630	11,126,300	10,000,000	10,000,000					4.794	4.794 I	FA	181,107	479,400	09/15/2010	08/15/2046
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B		1	1FE	4,000,000	102.1170	4,084,680	4,000,000	4,000,000					6.276	6. 127 I	FA	94,837	251,040	06/10/2009	08/15/2041
917393-CH-1 938782-CW-7	UTAH CNTY UTAH HOSP REV			1FE1FE	1,270,932	104.2850	1,251,420 13,272,220	1,200,000 13,000,000	1,253,456 12,951,910		(17,476)			5.000 7.000	1.701 I	MN	7,667 455.000	19,667 910,000	06/27/2018	05/15/2020 07/01/2034
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B		1	1FE	2,500,000	102. 0940	2,567,025	2,500,000	2,500,000		90,004			6.414	6.414	AO	40.088	160,350	11/13/2009	10/01/2034
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		2	1FE	2,535,000	102. 3040	2,593,406	2,535,000	2,535,000					5.370	5.370	JJ	68,065	136 , 130	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04		2	1FE	2,557,635		2,814,200	2,500,000	2,520,559		(3,683)			6.070	5.868	JJ	75,875	151,750	09/08/2004	07/01/2026
96272P-AA-1 31771K-AA-5	WHEATON COLLEGE IL TXBL 2004			1FE	19,253,059		23,066,304	19,200,000 50,000	19,238,573 48,915		(1,438) 1,441			6.090 0.000	6.071 3.012	AO	292,320	1,169,280	05/04/2004	10/01/2034
31358D-CS-1	FINA PRIN STRIP					98.0260 73.7210	12,782,415	17,339,000	10,257,755		545,863	·		0.000		N/A			03/15/2010	09/26/2019
76116E-GM-6	RESOLUTION TR CORP			1		75.7460	146 , 189	193,000	132,563		5,397			0.000	4. 164	N/A			08/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP				3,844,717		7,334,347	9,838,000	6,034,343		301,459			0.000		N/A			03/11/2010	07/15/2028
76116E-HH-6 76116F-AG-2	RESOLUTION TR CORP				10,879,170		20,272,330 150,702,585	26,000,000 159.000.000	17,037,743			}		0.000		N/A			03/11/2010	04/15/2027
880591-DM-1	TEN VAL AUTH			1	16,899,360	94.7820	18,731,022	13,600,000	145,570,190		(143,364)			7. 125		MN	161.500	969.000	03/18/2010	05/01/2030
	btotal - Bonds - U.S. Special Revenues - Is	suer Ol	oligation	าร	810.797.223		1,059,232,723	1,128,592,000	977, 189, 121		18, 199, 081			XXX	XXX	XXX	9.115.566	32,340,287	XXX	XXX
313401-U2-5	FED HOME LOAN MTG CORP #360088		2	1	9	100 . 3240	9	9	9		,100,001			9.500	12.865	MON	2,1.0,000	1	08/20/1990	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		2	1		99.8930	255	255	283					9.000		MON	4	22	11/18/2010	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		2		65		56	56	57	}	(2)	}		9.000		MON	1	5	11/18/2010	09/01/2019
31353W-4K-0 31335H-2K-8	FED HOME LOAN MTG CORP #541726		2		31	99.8810 103.5040	27	27 182,716	29		197			9.000 4.500		MON	685	8,010	11/18/2010	11/01/2019
	FED HOME LOAN MTG CORP #D96291		2	11		103.5040	33,454	32,321	33,832		7			4.500		MON	121	1,389	08/02/2010	09/01/2023
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		2		384	100 . 5220	365	363	366		(6)			9.000		MON	3	28	05/21/1997	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		2		24,651	103.9830 106.1690	26,464	25,450 16,644	24,801		(12)			4.500 5.000		MON	95 69	1, 133 	02/18/2005	06/01/2034 12/01/2034
	FED HOME LOAN MTG CORP GOLD #A30263 FED HOME LOAN MTG CORP GOLD #A31550		2	II		106.1690	17,6/1	16,644 26,260	16,499 25,534		(5)			4 500		MON		822	11/05/2004	03/01/2034

SCHEDULE D - PART 1

							Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7	Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			Ir	nterest		Da	tes
	l <u> </u>	3	4	5	i i	8	9	. •		12	13	14	15	16	17	18	19	20	21	22
		٦	7	3		0	3			12	10	1-7	Total	10	.,	10	13	20		
													Foreign							
			F		NAIC							Current	Exchange							
			0		Desig-							Year's	Change							
			r		nation	Rate					Current	Other-	in							
		С	ė		and	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		- 1																		
		0	- 1		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying F	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784			2	1	5,088102.3770	565	552	552	· · · · · · · · · · · · · · · · · · ·	2			4.000	4.827	MON	2		02/02/2004	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042			2	1	248 102.3770	44	43	42					4.000	4.756	MON		1	05/05/2004	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			2	1	2,245102.3770	552	540	539		1			4.000	4.742		2	216	05/05/2004	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736			2	1	1,693102.3770	304	297	297		1			4.000	4.754		1	7	05/05/2004	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793			2	1	5,646 102,3770	999	976	974		3			4.000	4.764			3 25	05/05/2004	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #CO0043			2	1	1,989 104.2970	1.719	1.648	1,660		(24)			9.000	7.313	MON	12	140	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			2	1	2,678103.9420	2,633	2,533	2,566		(67)			9.000	6.322		19	222	05/21/1997	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	11	2,087113.3920	2,280	2,010	2,229		16			7.500		MON	13		10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	11	1,616113.9120	1,328	1, 166	1,247					7.500		MON	7		01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			2	11	2,887 100.4240	2,781	2,769	3,097		2			9.000	5.426		21	248	02/21/2001	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1		265	253	273		2			7.500	5.275		2	19	01/04/2002	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			2	1 1	1,040111.4440	958	860	927		(2)		[7.500	5.404			64	01/04/2002	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790			2	1	1,525100.1210	1,469	1,467	1,576		(20)			7.500	4.896		Ç	109	10/02/2001	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			2	1	186 113.0780	202	179	197		(1)			9.000	5.740		1	16	02/21/2001	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			2	1	1.948110.8380	2.072	1.869	2.077		18			9.000	5.565		14	161	02/21/2001	07/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311			2	1	1,6731002160	1,608	1,604	1,626		(36)			9.000	7.471		12		02/21/2001	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391			2	1	5, 175 109. 0260	4.984	4,572	5, 195		(00)			7.000	4.924		27		11/18/2010	03/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	15,854109.9780	15,402	14,004	14,995		(28)			7.500	5.305		88	1,042	01/04/2002	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153			2	1		354	320	350		(20)			7.500	4.772		2	24	10/02/2001	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173			2	1	5. 157 110. 2520	5.548	5.032	5.431		(1)			7.500	5. 165		31		10/02/2001	01/01/2031
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322			2	1	304,719105.8480	313,537	296,214	312,106		1.347			5.000	3.888		1.234		03/23/2009	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	49,050 106.1830	42.370	39,903	39,566		(5)			5.000	5. 197		166		06/08/2005	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			2	1		83,927	79,299	83,570		352			5.000	3.873		330		03/23/2009	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798			2	1	141, 154 102.5820	139.802	136,283	139.516		(290)			5.000	3.311		568		05/20/2009	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1		65,299	63,964	65.701		(197)			5.000	3.336		267		05/20/2009	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	319,603103.7790	320,235	308,574	318,317		(1,026)			5.000	3.268		1,286		05/20/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	448,462103.7600	449,267	432.987	447,534		543			5.000	3.202		1.804		05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	225,489103.7760	225,929	217,708			(793)			5.000	3.130		907		05/20/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	187.377 103.0460	186,421	180.911	187.363		(251)			5.000	3.204		754		05/20/2009	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	63.682 103.7590	63.795	61,484	63.054		(259)			.5.000	3.361		256		05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	44,004102.7130	43,638	42.485	43,645		(134)			5.000	3.276		177		05/20/2009	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1		77.013	74,243			(242)			5.000	3.448		309		05/20/2009	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310			2	1	127,040100.6810	123,491	122,656	125,618		(342)			5.000	3.785		511		05/20/2009	05/01/2024
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	63,301103.7680	63,419	61,116	62.545		(162)			5.000	3.563		255		05/20/2009	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523			2	1	35,361 100.5140	34.316	34,140	35,164		(80)			5.000	3.483		142		05/20/2009	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			2	1	28,148100.5130	27,660	27,518	27,712		(110)		ļ	7.500	6.892		172		01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1		36,793		35,911		6			6.000	6.368		181	1.976	02/09/1999	08/01/2028
313614-Y3-7	FED NATL MTG ASSOC #050230			2	1		34	34	34		L			9.000	9.600			2	09/18/1989	09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601			2	11	2,585 104.8760	2.470	2.355	2.449		(57)			8.500	4.452		17	193	07/06/1992	07/01/2022
31371H-Q2-7	FED NATL MTG ASSOC #252573			2	1	2, 191107.3020	418	390			2		L	6.000	7.565		2	215	05/06/2003	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575			2	11	2,574107.3020	558	520	518		3			6.000	7.692		3	21	05/06/2003	07/01/2019
31371J-L5-1	FED NATL MTG ASSOC #253348			2	11	1,560114.6740	1,689	1,473	1,672		11			8.500	4.636		10		10/02/2001	06/01/2030
31371J-SE-5	FED NATL MTG ASSOC #253517			2	11	5,087 _ 114.7620	5,512	4,803	5,529		34			8.500	4.318		34		10/02/2001	11/01/2030
31371J-WA-8	FED NATL MTG ASSOC #253641			2	1	903 _111.1130	947	853	981		5		L	8.500	4.323		6	70	10/02/2001	01/01/2031
31371J-3J-1	FED NATL MTG ASSOC #253801			2	11	5,494107.3020	3,268	3,046	2,985		8			6.000	8.056		15		05/06/2003	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847			2	11	5,537107.3020	3,637	3,390	3,329		5			6.000	7.835		17	193	05/06/2003	05/01/2021
31371J-6W-9	FED NATL MTG ASSOC #253885			2	11	882 107.3020	602	561	551					6.000	7.805		3	32	05/06/2003	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043			2	11	4,770107.3020	3. 180	2.963	2,904		2			6.000	7.781		15		05/06/2003	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085			2	11		5,570	5, 191	5,091		4			6.000	7.678				05/06/2003	11/01/2021
31371K-GV-7	FED NATL MTG ASSOC #254112			2	11		6,679	5,888	6.359		(35)			8.500	6.090		42		10/02/2001	11/01/2031
31371K-KE-0	FED NATL MTG ASSOC #254193			2	11	4,909 107.3020	3,473	3,237	3,174		1			6.000	7.586		16		05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			2	1	9.572 107.3020	6.428	5.990	5.868		L		L	6.000	7.586		30		05/06/2003	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374			2	11	9,520107.3020	7,336	6.837	6,689		(2)		[6.000	7.578		34	396	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1		3.848	3.586	3,508		(4)			6.000	7.562		18		05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			2	1	10,267107.3020	7,681	7,158	6,990		[6.000	7.640		36		05/06/2003	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544			2	1	11,541 _ 107.3020	8,788	8,190	8,002		(4)			6.000	7.527		41		05/06/2003	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692			2	11	23, 168 107. 1550	25,023	23,352	23, 152		(10)		L [5.500	5.717		107		05/31/2004	03/01/2033

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7	F	air Value	10	11	Change	in Book/Ad	justed Carryin	ig Value			li	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractua
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31371M-AA-5	FED NATL MTG ASSOC #255701	Е	- 11	onai	Syllibol	1,625,471	. 104.7530	1,587,630	1,515,591	1,611,582	(Decrease)	7,621		value	5.000	2.374		6,315	74,013	07/30/2010	04/01/2025 _
31371M-PC-5	FED NATL MTG ASSOC #259701			2	1	951	104. 7330	1,072	1,515,591	958		1,021			7.000	6. 137				07/07/2006	02/01/2036 .
31371N-TS-4	FED NATL MTG ASSOC #257161			2	1	114,338	106.5780	109,368	102,618	115,408		1, 109			5.500	2.822		470	5,501	01/01/2017	04/01/2038
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	26,473	. 102.6640	26,492	25,805	26,257		(43)			4.500	3.424		97	1,118	03/23/2009	05/01/2023
31374F-WG-0	FED NATL MTG ASSOC #313047			2	1	1,277	107.9270	1,302	1,206	1,279		(2)			8.500	5.824		9	101	10/02/2001	12/01/2025
31376K-FE-1	FED NATL MTG ASSOC #357565			2	1	1,612	. 101.7430	1,582	1,555	1,557		(7))		5.000	3.853		6	6	05/20/2009	04/01/2019
31384V-VZ-2	FED NATL MTG ASSOC #535332	ļ		2	1	1,082	117.6050	1,201	1,021	1, 151					8.500	4.731		7	85	10/02/2001	04/01/2030 .
31384V-YT-3	FED NATL MTG ASSOC #535422			2	1	2,250	110.1220	2,339	2, 124	2,263		(43)			8.500	5. 189		15	176	10/02/2001	07/01/2030
31384W-G2-0	FED NATL MTG ASSOC #535817	ļ		2	ļ <u>1</u>	2,242	114.4760	2,531	2,211	2,295		7			7.000	5.891		13	152	08/03/2001	04/01/2031 .
	FED NATL MTG ASSOC #543140	 		2	1	5,879	100.1020	5,557	5,551	6,411		2		 	8.500	4.262 5.021		39	470	10/02/2001	06/01/2030
	FED NATL MTG ASSOC #549063FED NATL MTG ASSOC #577321	 		2	11	6,028 3,157	107 . 1450 107 . 3020	6,098 1,665	5,692 1,552	6,375 1,524		8 5			8.500 6.000	5.021		40	482 85	10/02/2001 05/06/2003	06/01/2030 .
	FED NATL MTG ASSOC #57/321	t		2	1	3, 157	99.9410	617							8.000	7.896		8	85	08/08/2003	04/01/2021 .
	FED NATL MTG ASSOC #592305			2	1		107.3020	1,635	1.524	1,488		3			6.000	8.302		8	88	05/06/2003	06/01/2021
	FED NATL MTG ASSOC #600566			2	1	104	107.3860	111	104	76		4			6.500	6.408		1	7	08/09/2001	08/01/2031
	FED NATL MTG ASSOC #647328			2	1		107.3020	660	615	695		46			6.000	2.885		3	34	11/18/2010	07/01/2032
	FED NATL MTG ASSOC #684019			2	1	3,411	105.8000	3,635	3,436	3,410		(3)			5.500	5.689		16	173	05/31/2004	02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804			2	1	231,623	108.1140	239,205	221,252	237,647		(430))		6.500	4.688		1, 198	14,338	09/26/2003	05/01/2033 _
	FED NATL MTG ASSOC #731618	ļ		2	1	71,543	107.3860	73,387	68,339	72,620		104			6.500	4.954		370	4,419	09/26/2003	09/01/2033 .
31402Y-SK-1	FED NATL MTG ASSOC #742222			2	1	258,616	109 . 0430	269,376	247,037	255,644		(166))		6.500	5.589		1,338	16,010	09/26/2003	09/01/2033 .
31403D-J6-7	FED NATL MTG ASSOC #745585			2	1	2,000	114.6310	2,281	1,990	2,003					6.500	6.323	MON	11	127	07/07/2006	05/01/2036 .
31403D-VZ-9	FED NATL MTG ASSOC #745932			2	·]	10,289	113.8080	11,423	10,037	10,385		13			6.500	5.608		54	639	10/24/2007	11/01/2036 .
31403D-WG-0 31403V-TZ-2	FED NATL MTG ASSOC #745947FED NATL MTG ASSOC #759368	ł		2			112.7140 101.6720	78,388 49	69,546 48	71,920 48		(67)	1		6.500 5.000	5.583 4.527		377	4,425	10/24/2007	10/01/2036 .
31403X-XJ-9	FED NATL MTG ASSOC #759506			2	1	380	101. 7430	380	374	374		(1)			5.000	4.624	MON	2	7	11/05/2004	02/01/2019
	FED NATL MTG ASSOC #761331			2	1		99.8740	617	618	619		(2)			5.500	4.659		3	15	10/05/2004	04/01/2019
	FED NATL MTG ASSOC #767788			2	1		99.8270	41	41	41					5.500	4.748			1	10/05/2004	02/01/2019
	FED NATL MTG ASSOC #768082			2	1		101.6720	56	55	55					5.000	4.529				11/05/2004	01/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691			2	1		108 . 1410	74,664	69,043	70,942		58			6.500	5.787	MON	374	4,468	07/12/2004	04/01/2034 .
	FED NATL MTG ASSOC #786262			2	1		100 . 1070	3,306	3,302	3,315		(18)			6.000	4.312		17	161	11/04/2004	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783	ļ		2	1	1,888	100.0520	1,824	1,823	1,828		(7))		6.000	4.870		9	75	04/06/2005	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186			2	11	40,001	107.3860	42,736	39,797	40,008					6.500	6.361		216	2,579	07/07/2006	08/01/2034 .
31405V-JZ-1 31405Y-MR-9	FED NATL MTG ASSOC #800480			2	1	1,262	101.7430	1,262	1,241	1,243		(2)			5.000	4.543		5	51	11/05/2004	11/01/2019 .
31405Y-MR-9	FED NATL MTG ASSOC #803268			2		1,290 80,967	101.7430 .	1,290 87,923	1,268 80.555	1,270 81,002		(2)			5.000 6.500	4.664		5	57 5, 127	11/18/2009	11/01/2019
314065-1E-3 31407L-DD-6	FED NATL MTG ASSOC #818749FED NATL MTG ASSOC #833600	tl		2	1	30,317	109.1480 112.0480		29.574	30,444		28			6.500	5.719		436	1,905	10/24/2007	02/01/2035
31408B-QF-8	FED NATE WITG ASSOC #833000	†		2	1	29,654	108 . 8340	31,566	29,374	29,677		(48)			7.000	6.304		169	1,979	07/07/2006	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177			2	1	16,549	108 . 4900	17,862	16,464	16,557		1			6.500	6.348		89	1,067	07/07/2006	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237	1		2	11	2, 123	109.8320	2,320	2,112	2, 125					6.500	6.343		11	133	07/07/2006	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473	ļ]		2	1	6,298	107.3860	6,729	6,266	6,309	L	6		ļ	6.500	6.315		34	398	07/07/2006	02/01/2036 .
	FED NATL MTG ASSOC #878521	ļ		2	1	1, 128	111.2960	1,249	1, 123	1, 129					6.500	6.337		6	72	07/07/2006	02/01/2036
	FED NATL MTG ASSOC #889255	ļ		2	1		102.2930	41,978	41,037	42,040		(40)			5.000	3.406		171	1,972	05/20/2009	03/01/2023
	FED NATL MTG ASSOC #894683	 		2	ļ <u>1</u>		107.3860	3,260	3,036	3, 109		(13)			6.500	5.610		16	174	10/24/2007	11/01/2036
	FED NATL MTG ASSOC #895641FED NATL MTG ASSOC #896021	 		2	1		111.4010	3,398	3,051	3, 175 14, 131				}	7.000	5.863 5.699		18	213	07/07/2006	05/01/2036
	FED NATL MTG ASSOC #896021FED NATL MTG ASSOC #899043	ł		2	1		110.0560 101.8490	15,088	13,709	14,131		16			6.500 4.500	3.699		/4	864 70	10/24/2007	08/01/2036
31410V-2G-8	FED NATL MTG ASSOC #899443	·		2	1		101. 8490	46, 186	1,739	46,385		(163)			5.000	3.226		189	2,147	05/20/2009	02/01/2022
31410X-TS-5	FED NATL MTG ASSOC #899401	†		2	1	15,939	101.7430	16,697	15,548	16,049		12			6.500	5.664		84	1,008	10/24/2007	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234			2	1	28, 112	107.3860	29,448	27,423	28,209		35			6.500	5.757		149	1,778	10/24/2007	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188			2	1		107.3860	85, 140	79,284			(53)			6.500	5.989	MON	429	4,741	10/24/2007	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858			2	1	1,202	107.3860	1,259	1, 173	1,226		L1			6.500	5.332	MON	6	76	10/24/2007	10/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274	ļ		2	1		107.3860	40,752	37,949	39,317		56		ļ	6.500	5.577		206	2,461	10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890	ļ		2	1		110.6210	2,329	2, 105	2, 126					6.500	6.230	MON	11	132	06/26/2007	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352			2	<u>1</u>		101.9210	49,827	48,888	49,818		(180)			5.000	3.436	MON	204	2,367	05/20/2009	02/01/2022 .
31411L-RL-7	FED NATL MTG ASSOC #911391	ļ		2	ļ <u>1</u>		104.8920	23,126	22,047	22,777		66			5.000	4.238	MON	92	1,032	03/13/2009	03/01/2037 .
	FED NATL MTG ASSOC #914384	 		2	ļ <u>1</u>		101.7430	65,855	64,727	65,774		(198)		 	5.000	3.695		270	3,091	05/20/2009	03/01/2022 .
31411U-UC-3	FED NATL MTG ASSOC #915079	ļ		2	J1	29,398	101.7430	28,853	28,359	29,076		(104)	1		5.000	3.014	MUN	118	1,368	05/20/2009	04/01/2022 .

SCHEDULE D - PART 1

							;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Code	es	6	7	F	air Value	10	11	Change	e in Book/Ad	justed Carryin	g Value			li	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31411W-YF-8	FED NATL MTG ASSOC #917010			2	1	45,471	101.7750	44,643	43,864	44,667		(80)			5.000	3.554		183	2,068	05/20/2009	04/01/2022
31411X-XB-6	FED NATL MTG ASSOC #917874			2	1	40,632		44,840	40,260	40,870		3			6.500	6.093		218	2,592	07/20/2007	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104			2	1	60,917	101.7630	59,779	58,743	60,017		(254)			5.000	3.326		245	2,756	05/20/2009	05/01/2022
31411Y-NN-9 31411Y-3F-8	FED NATL MTG ASSOC #918497 FED NATL MTG ASSOC #918898			2	1	39,328	102.1580 101.8490	38,757 52	37,938 51	38,731		(193)			5.000 4.500	3.386 2.943		158	1,834	05/20/2009	05/01/2022 04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900	+		2	1	37, 104	_101.8000	36,437	35,792	36,597		(166)			5.000	3.233		149	1,711	05/20/2009	04/01/2022
31412D-2D-9	FED NATL MTG ASSOC #922472	İ		2	11	30,247	111.5460	32,913	29,506	30,360		22			6.500	5.727		160	1,866	10/24/2007	03/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325			2	1	24,771	109.5530	26,473	24, 165	24,948		7			6.500	5.638	MON	131	1,567	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511	ļ		2	1	18, 185		19,764	17,739	18,281		15			6.500	5.689		96	1, 109	10/24/2007	06/01/2037
31412L-ZB-9	FED NATL MTG ASSOC #928738			2	<u>-</u> 1	9,083		9,522	8,861	9,164		16			6.500	5.597		48	574	10/24/2007	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470			2	1		102.3130	48,549	47,451	48,883		(151)			5.000 5.000	3.341		198 108	2,308	04/02/2009	01/01/2024
	FED NATL MTG ASSOC #937755FED NATL MTG ASSOC #937775	+		2	1	26,523 51,607	105.3460 102.1030	27,307 50,830	25,921 49,783	26,982 50,921		78			5.000	4.071 3.269			1,275 2,399	03/13/2009 05/20/2009	06/01/203706/01/2022
	FED NATL MTG ASSOC #938135			2	11		_112.9100	20,565	18.214	18.779		15			6.500	5.677		99	1,169	10/24/2007	07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287	I		2	1		101.9850	58,438	57,300	58,588		(306)) [5.000	3.328		239	2,782	05/20/2009	07/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115			2	1		107.3860	15,431	14,369	14,804		13			6.500	5.699		78	930	10/24/2007	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456			2	1		101.7430	12,535	12,320	12,579		(72)			5.000	3.406		51	604	05/20/2009	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915			2	ļ <u>ļ</u>	898	101.8490	891	875	885		(3)			4.500	3.639		3	38	03/23/2009	07/01/2022
31413B-4M-0 31413H-LU-0	FED NATL MTG ASSOC #941028FED NATL MTG ASSOC #945939	+		2	1	11,965	107.3860 109.7080	12,731	11,855 35,763	11,988		3			6.500 6.500	6.197 5.607			702 2,069	07/20/2007	07/01/2037
31414C-TX-6	FED NATL MTG ASSOC #943939			2	1	2, 101	109.7080	2, 108	2.048	2.080		(4)			4.500	3.511		194	2,009	03/23/2009	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697			2	1	871	102.6860	872	849	862		(2)			4.500	3.554		3	37	03/23/2009	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326	I		2	1	2, 115	105.2530	2, 176	2,067	2, 139		8			5.000	4.251	MON	9	103	03/13/2009	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387			2	1		101.7430	43, 136	42,397	43,348		(48)			5.000	3.714	MON	177	2,067	05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466			2	1		101.8490	2,538	2,492	2,515		(6)			4.500	3.830		9	110	03/23/2009	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754			2	ļ <u>1</u>		101.7430	50,763	49,894	50,753		(194)			5.000	3.875		208	2,451	05/20/2009	01/01/2023
31414J-SN-4 31414J-3Y-7	FED NATL MTG ASSOC #967725FED NATL MTG ASSOC #968015	+		2	1		101.7430 101.7430	69, 107 52, 380	67,923 51,483	69,487 52.510		(366)			5.000 5.000	3.450 3.700		283 215	3,287 2,459	05/20/2009	01/01/202301/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294			2	1		101.7430	12,720	12, 107	12,599		38			5.000	4. 124		50		03/13/2009	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595			2	11		105. 4960	13,217	12,529	13,042		46			5.000	4.118		52	616	03/13/2009	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091	L		2	1	42,088	105.3570	43,338	41,134	42,886		149			5.000	4.083		171	2,024	03/13/2009	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	102,577	102.9700	102,957	99,988	101,656		(262)			4.500	3.445		375	4,287	03/23/2009	03/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			2	ļ <u>1</u>	26,037	105. 3280	26,803	25,447	26,465		93			5.000	4. 140		106	1,238	03/13/2009	04/01/2038
31414U-G6-9 31414U-NY-0	FED NATL MTG ASSOC #976421 FED NATL MTG ASSOC #976607			2	1	313 .46,113	102.9590 101.7430	314 45,258	305 44.483	312 45,757		(1)			4.500 5.000	3.047		1	13 2, 189	03/23/2009	03/01/2023 04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976007	+		2	1	361	101.7430	358	352			(1)			4.500	3.461		1	2, 109	03/23/2009	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #970789	<u> </u>		2	11			50,476	49,612	50,950		(248)			5.000	3.419		207	2,436	05/20/2009	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365	1		2	1	7,571	102.5680	7,570	7,380	7,492		(15)			4.500	3.556	MON	28	326	03/23/2009	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831	 		2	1	18,484	105.8220	19, 116	18,065	19,062		73			5.000	3.831		75	882	03/13/2009	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470			2	1	13,318		13,717	13,016	13,633		54		ļ	5.000	3.987		54	635	03/13/2009	05/01/2038
	FED NATL MTG ASSOC #983821FED NATL MTG ASSOC #986102	+		2	ļļ	476, 138 94,571	107 . 2520 101 . 7430	457,711 92.819	426,761 91,228	473,964 92.961		(2, 103)			5.500 5.000	3.107 3.892		1,956 380	23,405 4,334	01/01/2017	06/01/2038
	FED NATL MTG ASSOC #986102	t		2	1		101.7430	92,819	91,228	92,961		(336)			5.000	3.892			4,334	05/20/2009	09/01/2023 08/01/2023
	FED NATL MTG ASSOC #987741			2	1		101.8390	126,865	124,574	127,650		(562)			5.000	3.549		519	6, 133	05/20/2009	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961	I		2	1		101.8490	11,335	11,129	11,333		(10)			4.500	3.436		42	460	03/23/2009	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956	ļ		2	1		101.7430	76,581	75,269	77,344		144			5.000	3.461		314	3,669	05/20/2009	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933	·		2	1	38,717		38,036	37,349	38,029		30		ļ	5.000	3.895		156	1,772	05/20/2009	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AAA5500	 		2	1	118,691		116,491	114,496	117,673		(629)		 	5.000	3.471		477	5,651	05/20/2009	01/01/2024
31416P-GQ-4 31417Y-GM-3	FED NATL MTG ASSOC #AA5606FED NATL MTG ASSOC #MA0203	+		2	l	25,693 337,042	101.8490 102.3970	25,508 331,897	25,044 324,128	25,458		20			4.500 4.000	3.553 2.468		94	1,078 10,286	03/23/2009	10/01/202310/01/2019
31417Y-JL-2	FED NATE MTG ASSOC #MA0203	†		2	1	209,746	102. 3970		324, 128	200,229		(1,205)			4.500	2.488		745	6,972	12/18/2009	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102	I		2	11	108,839		104, 104	103,779	107,657		(256)			3.000	1.770		259	3,050	08/15/2012	07/01/2017
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS	ļ		2	1	234,934	104. 9510	272, 179	259,340	251,234		1, 137			7.500	10.055	MON	1,621	18,713	05/11/1992	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS	ļ		2	1		105.8980	319,432	301,641	295 , 153		887			8.000	9.716		2,011	23,052	05/04/1992	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS			2	<u>1</u>		104.9820	240,894	229,462	222,093		483			7.500	9.896	MON	1,434	16,617	01/31/1995	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS	+		2	<u>-</u> 1		105.7840	168,046	158,858	149,622		265		 	7.000	10 . 444		927	10,736	07/28/1994	04/15/2024
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS	4		2	1	1/,1/9	101.8240	23,726	23,301	22,662		223			6.500	10.858	MUN	126	1,329	11/22/1990	11/25/2020

SCHEDULE D - PART 1

							Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	Fair Value	10	11	Change	e in Book/Adju	sted Carrying	g Value			lr	nterest		Da	tes
		3	4	5	1	8	9			12	13	14	15	16	17	18	19	20	21	22
		-											Total							
													Foreign							
			F		NAIC							Current	Exchange							
												Current								
			0		Desig-	_						Year's	Change							
			r		nation	Ra					Current	Other-	in							
		С	е		and	Use	d to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-	Obt	ain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	а	Bond	strative	Actual Fa	ir Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost Val		Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS	Ť	+ ''-	2	1	77,819105.5		96,052	92,885	(Booloado)	540	riccognized	Value	7.500	10.254	MON	600	6,939	05/12/1992	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS			2	1	752,965104.9		811.495	798,332		5,263			7 . 500		MON	5,072	58,783	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		1	2	1	186,657104.6		248,209	231, 144		6,241			7 . 000	12.764		1,448	16,793	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS			2	11	21,340105.2		20,217			(36)			6.500	5.482		110	1,258	05/31/2004	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS	1]	2	1	540, 168108.4		574,040	552,866		(368)			6.500			3, 109	36,594	05/09/2002	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS	.1		2	11	569,518109.9	010662,985	603,255	583, 145		68			6.500	7.516	MON	3,268	38,346	04/18/2002	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS	4	.	2	1	276,277109.7		288,044	281, 199		(228)			6.500	7.217		1,560	18,398	04/17/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS			2	1	1,842,615109.3		1,929,472	1,882,409		1,039			6.500	7.229		10,451	122,672	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS		.	2	1	828,504109.			848,271		(209)			6.500	7.253		4,699	55, 197	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS		-	2	1	361,654104.7		347,327	355,818		148		ļ	6.500	5.816		1,881	21,979	11/18/2009	05/15/2032
31358U-7D-2	FNR 1993-70 Z RMBS		-	2	ļ <u>1</u>	18,599105.4		17,841	17,841		 			6.900	6.900		103	1, 197	05/31/2004	05/25/2023
31397M-WQ-6	FNR 2008-82 EY RMBS			2	·	538,560100.3		556,382	555,071		1,146			5.000	5.587		2,318	23,722	07/31/2008	09/25/2023
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS			2	1FE	606,753105.0	540689,734	656,554	643,498		2,903			7.750	9.274	MON	4,240	49, 153	06/17/1992	05/15/2022
2699999. Su	btotal - Bonds - U.S. Special Revenues -	Resid	dential	Mortgag	ge-															
Ba	cked Securities					16,338,859 XX		16,373,269	16,526,478		16,552			XXX	XXX	XXX	81,376	942,876	XXX	XXX
50181Q-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT			2	2	12,755,657116.9	91013,468,484	11,512,430	12, 153, 816		(62,071)			6.800	5.911	MJSD	34,793	782,845	07/15/2004	09/15/2028
594751-AL-3	MICHIGAN TOB SETTLEMENT FIN ABS			1,4	5	7.9		148,265,000	7,140,808		747,873			0.000	11.114				06/27/2008	06/01/2046
78449L-AC-2	SMB 2018-B A2B ABS			4	1FE	2,500,00099.3		2,500,000	2,500,000					3. 175	3. 175		3,307	36,060	06/13/2018	01/15/2037
88880L-AB-9	WEST VIRGINIA TOBACCO SLMT 07B ABS			1,4	1AM	7,818,2625.5	80024,384,600	437,000,000	15,370,025		1,251,293			0.000	8.470	N/A			06/15/2007	06/01/2047
2899999. Su	btotal - Bonds - U.S. Special Revenues -	Othe	r Loan	-Backed	and															
Str	ructured Securities					23,073,919 XX	X 52,139,340	599,277,430	37, 164, 649		1,937,096			XXX	XXX	XXX	38,101	818,906	XXX	XXX
	tal - U.S. Special Revenues Bonds					850,210,002 XX		1,744,242,699	1,030,880,247		20, 152, 728			XXX	XXX	XXX	9,235,042	34, 102, 069	XXX	XXX
68245X-AC-3	1011778 BC / NEW RED FIN	1	Δ	1	4FE	473,75092.0		500,000	473,895		145			4.250	5.352	.ll	9,799	04,102,000	12/14/2018	05/15/2024
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO		A	1	4FE	465,00096.7		465,000	465,000					4.625	4.625	.I.I	9,917		07/20/2018	01/15/2022
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO		A	1	4FE	10,292,442 92.0		10,312,000	10,278,017		(12,056)			5.000	4.952	AO	108,849	499,050	10/10/2018	10/15/2025
90131H-AT-2	21ST CENTURY FOX AMERICA INC	. I]		2FE	6,338,837117.5		6,000,000	6,218,995		(35, 157)			7.750	6.882	JJ	207,958	465,000	04/08/2015	01/20/2024
90131H-BF-1	21ST CENTURY FOX AMERICA INC				2FE	3,688,228121.5		4,000,000	3,720,169		9,376			6.200	6.932	JD	11,022	248,000	04/08/2015	12/15/2034
90131H-BW-4	21ST CENTURY FOX AMERICA INC			1	2FE	4,879,594100.6		4,821,000	4,867,800		(6,001)			3.700	3.538		37,657	178,377	01/01/2017	10/15/2025
90131H-BW-4	21ST CENTURY FOX AMERICA INC	LS_		1	2FE	181, 176100.6		179,000	180,738		(223)			3.700	3.538		1,398	6,623	01/01/2017	10/15/2025
88579Y-AQ-4	3M CO	- 4	.	1	1FE	4,078,37298.7		4, 102, 000	4,094,168		4,763			2.000	2. 122		32,816	82,040	08/04/2015	08/07/2020
88579Y-AQ-4	3M CO	LS		1	1FE	892,82898.7		898,000	896,285		1,043			2.000	2. 122		7 , 184	17,960	08/04/2015	08/07/2020
88579Y-AV-3	3M CO			1	1FE	13,676,91392.4		13,827,000	13,707,013		14,012			2.250	2.374		88 , 147	311, 108	10/24/2016	09/19/2026
88579Y-BB-6	3M CO			[]	1FE	9,975,600100.6		10,000,000	9,976,830		1,230			3.250	3.300	FA	96,597		09/11/2018	02/14/2024
88579Y-BC-4	3M CO	LS	-	[1FE 1FE	12,140,000101.7		12,140,000	12,140,000	·	}		 	3.625	3.625	MS	130,800		09/11/2018	09/14/2028
88579Y-BC-4 00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT	LS	1		IFE	6,860,000101.7			6,860,000 13,000,000					3.625	3.625	M9	73,912 144,874	404,300	09/11/2018	09/14/2028
00003#-AA-1	ABB FINANCE INC	+	1	'	1FE	13,000,00099.8 1,598,97699.6		13,000,000	1,599,351		375			2.800	2.833		144,874	404,300	08/22/2012 03/26/2018	08/22/2019
00037B-AB-8	ABB FINANCE USA INC		- C		1FE	12,620,45798.4		12.900.000	12.796.480		28.854			2.875	3. 129		54.601		05/03/2012	05/08/2022
002824-BK-5	ABBOTT LABORATORIES		1 6	1	2FE	2,059,62899.4		2,057,000	2,055,727		718		·····	2.800	2.761		16,959	57,596	03/30/2012	09/15/2020
00287Y-AL-3	ABBVIE INC		1	li	2FE	4,969,91997.3		5,000,000	4,986,465		3,274			2.900	2.975		22, 153	145,000	08/12/2013	11/06/2022
00287Y-AT-6	ABBVIE INC	1	1	li	2FE	2,571,104 99.0	5102,568,390	2,593,000	2,586,117		4,871			2.500	2.699		8,463	64,825	11/18/2015	05/14/2020
00287Y-AU-3	ABBVIE INC	1]	l ₁	2FE	1,497,39097.6		1,500,000	1,498,727		517			2.300	2.337		4.504	34,500	05/09/2016	05/14/2021
00287Y-AX-7	ABBVIE INC	Ι]	l ₁	2FE	3,999,48096.3		4,000,000	3,999,664		71			2.850	2.852		14,883	114,000	05/09/2016	05/14/2023
00287Y-BD-0	ABBVIE INC	1		1	2FE	621,36293.3		628,000	621,390		28			4.875	4.943		8,759		09/13/2018	11/14/2048
00287Y-BF-5	ABBVIE INC			1	2FE	3, 117, 11997.0	8003,052,186	3, 144, 000	3, 117, 726		607			4.250	4.355		38,230		09/13/2018	11/14/2028
00084D-AS-9	ABN AMRO BANK NV		. D		1FE	2,367,00099.4	2702,353,437	2,367,000	2,367,000		ļ l			3.261	0.000	FMAN	7,505	17,240	08/21/2018	08/27/2021
00404A-AJ-8	ACADIA HEALTHCARE CO INC	4	-	1	4FE	2,226,89394.7	5002,084,500	2,200,000	2,210,865		(5,036)			5.625	5.360	FA	46,750	123,750	12/08/2015	02/15/2023
00404A-AM-1	ACADIA HEALTHCARE CO INC			1	4FE	3,997,31096.5	0003,860,000	4,000,000	3,995,964		(561)			6.500	6.492		86,667	260,000	07/05/2016	03/01/2024
004403-AG-6	ACE CASH EXPRESS INC		.	1	5FE	74,86087.2		76,000	75,045		178			12.000	12.412		405	9, 120	12/08/2017	12/15/2022
00440E-AM-9	ACE INA HOLDINGS		.	1	1FE	13,078,351101.2		12,900,000	12,946,085		(100,132)			5.900	5.097		33,827	761,100	01/01/2017	06/15/2019
00440E-AM-9	ACE INA HOLDINGS	LS	4	[1	1FE	109,440101.2		100,000	101,785		(3,865)		ļ	5.900	1.944		262	5,900	01/01/2017	06/15/2019
00507U-AR-2	ACTAVIS FUNDING SCS		-	[!	2FE	5,044,10098.4		5,000,000	5, 024, 143		(7,031)			3.450	3.290	MS	50,792	172,500	01/22/2016	03/15/2022
00507V-AH-2	ACTIVISION BLIZZARD INC		-	[!	2FE	2,996,84197.3		3,000,000	2,997,963		721			2.300	2.326	MS	20,317	69,000	06/07/2017	09/15/2021
00510R-AC-7	ACUITY BRANDS INC		-	[]	2FE	11,227,163102.2		11,250,000	11,247,192		2,774			6.000	6.033		30,000	675,000	12/01/2009	12/15/2019
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	-4		[1	4FE	9,825,00076.5	0007,650,000	10,000,000	9,836,196	L	12,839		L	4.875	5. 131	FA	184, 167	365,625	03/14/2018	08/15/2026

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	ites
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			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	M		1	4FE	2,006,964		1,553,715	2,031,000	2,007,223	(Booloado)	974	riooogriizoa	Value	4.875	5.042	FA GIG	37,404	88,506	05/14/2018	08/15/2026
00101J-AH-9	ADT CORP	m		1	3FE	2,058,720		1,883,985	2.059.000	2,058,862		28			4. 125	4. 127	.ID		84,934	05/24/2013	06/15/2023
00101J-AH-9	ADT CORP	LS.		1	3FE	7,939,919		7,266,015	7,941,000	7,940,466		107			4. 125	4. 127	.ID	14.559	327,566	05/24/2013	06/15/2023
00101J-AM-8	ADT CORP			1	3FE	3,770,000		3,809,500	3,800,000	3,792,322		6.001			5.250	5.426		58,742	199,500	12/11/2014	03/15/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	15,039,300		15,229,110	15,000,000	15,013,795		(4, 157)			4.500	4.467		311,250	675,000	01/11/2012	01/15/2022
00774C-AB-3	AECOM	.1		1	3FE	997,538		855,000	1,000,000	997,843		207			5. 125	5. 158	MS	15,090	51,250	07/03/2017	03/15/2027
00115A-AE-9	AEP TRANSMISSION COMPANY LLC			1	1FE	705,478	96.6200		700,000	705, 119		(358)			3.100	2.996	JD	1,808	21,700	05/14/2018	12/01/2026
00772B-AM-3	AERCAP IRELAND CAPITAL LTD		D	1	2FE	518,381		507,862	500,000	508,811		(2,958)			5.000	4.313		6,250	25,000	08/06/2015	10/01/2021
00772B-AP-6	AERCAP IRELAND CAPITAL LTD		D	1	2FE	720,000			750,000			4,477			4.625	5.373		17,344	34,688	02/05/2016	07/01/2022
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD		D	1	2FE	717,710		704,885	700,000	707,019		(3,636)			4.625	4.050		5,486	32,375	12/08/2015	10/30/2020
00130H-BU-8	AES CORP			1	3FE		98.7500	85,913	87,000	89,012		(381)			5.500	4.714		1,409	2,393	04/30/2018	03/15/2024
00130H-BW-4	AES CORP			1	3FE	3,571,155		3,519,405	3,546,000	3,570,818		(2,435)			5.500	5.274		41, 173	153,780	08/16/2018	04/15/2025
00130H-BX-2	AES CORP			1	3FE	1,875,000		1,903,125	1,875,000	1,875,000					6.000	6.000		14,375	112,500	05/11/2016	05/15/2026
00130H-BY-0	AES CORP VA	-+		[]	3FE	1,752,063		1,644,480	1,713,000	1,746,733		(4,226)			5. 125	4.775		29,264	88,523	09/22/2017	09/01/2027
00130H-BT-1	AES CORPORATION (THE)			[]	3FE	8,795,194		8,905,025	9,110,000					·	4.875	5.363		56,748	423,223	12/14/2018	05/15/2023
001110-AA-2	AES HAWAII (HEPCO)			1	5	7,443,100		7, 149, 842	7,443,100						6.870	6.870		1,420	623,649	07/30/2003	06/30/2022
00122@-AA-9 00817Y-AQ-1	AES SOUTHLAND ENERGY LLC			2	2PL 2FE	19,602,397 4,160,360	88.7960	17,406,144 3,867,424	19,602,397 4,000,000	19,602,397 4,103,286		(15,852)			4.500 3.500	4.500		80,860 17,889	572,729 140,000	11/30/2018	02/29/2040
00817Y-AV-0	AETNA INC				∠FE 2FE	9.985.400		9,510,080	4,000,000			15,852)			2.800	2.823		17,889	280.000	06/02/2016	06/15/2023
001055-AM-4	AFLAC INC			1	1FE	5, 145, 995		4,996,105	5,000,000	5,112,286		(17,122)		·	3.625	3.202		23,160	181,250	01/01/2017	11/15/2024
001055-AY-8	AFLAC INCORPORATED			1	1FE	775,845		796,968	781,000			13			4.750	4.792		6.286	101,200	10/29/2018	01/15/2049
001192-AH-6	AGL CAPITAL CORP			1	2FE	8,984,970		10,171,260	9,000,000	8,986,796		283			5.875	5.887		155,688	528,750	03/16/2011	03/15/2041
001192-AM-5	AGL CAPITAL CORP			1	2FE	6,971,860		6,545,714	7,000,000	6,978,309		2.528			3.250	3.297		10,111	227,500	05/13/2016	06/15/2026
008685-AB-5	AHOLD FINANCE USA INC	1	С	1	2FE	9, 102, 905		10,042,444	8,500,000			(27,506)			6.875	6.236		97,396	584,375	02/17/2010	05/01/2029
00912X-AJ-3	AIR LEASE CORP			1	2	2,030,000		2,027,556	2,000,000	2,005,688		(4,651)			4.750	4.497		31,667	95,000	03/08/2013	03/01/2020
00912X-BE-3	AIR LEASE CORPORATION				2FE	19,858,000		19,681,860	20,000,000	19,869,622		11,622			3.500	3.729		202,222		09/10/2018	01/15/2022
00913R-AB-2	AIR LIQUIDE FINANCE SA		D	1	1FE	2,974,935		2,871,846	3,000,000	2,985,786		5,005			1.750	1.929	MS	13,708	52,500	10/31/2016	09/27/2021
009158-AP-1	AIR PRODUCTS & CHEMICALS			1	1FE	11,991,360	.100.8330	12,099,924	12,000,000	11,999,330		1,014			4.375	4.384	FA	189,583	525,000	08/18/2009	08/21/2019
009279-AA-8	AIRBUS GROUP SE		D	1	1FE	25,071,200		24,040,250	25,000,000	25,060,649		(6,360)			3.150	3.116	A0	177, 188	787,500	04/20/2017	04/10/2027
00928Q-AG-6	AIRCASTLE LTD			1	2FE	3,000,000		3, 137, 877	3,000,000	3,000,000					7.625	7.625		48,292	228,750	03/30/2012	04/15/2020
00928Q-AM-3	AIRCASTLE LTD	-4		1	2FE	6,375,000		6,478,830	6,375,000	6,375,000					5. 125	5. 125		96,201	326,719	03/12/2014	03/15/2021
00928Q-AN-1	AIRCASTLE LTD	-+		1	2FE	2, 196, 250		2, 174, 143	2, 125, 000	2, 167, 345		(12,606)			5.500	4.795		44, 153	116,875	08/23/2016	02/15/2022
00928Q-AP-6	AIRCASTLE LTD	-+		1	2FE	2,595,488		2,575,080	2,565,000	2,584,827		(4, 122)			5.000	4.798		32,063	128,250	05/10/2016	04/01/2023
00928Q-AP-6	AIRCASTLE LTD	LS		[]	2FE	1,007,500		1,003,930	1,000,000	1,004,856		(1,006)			5.000	4.872		12,500	50,000	03/31/2016	04/01/2023
009363-AP-7	AIRGAS INC			[]	1FE	14,983,650		14,939,340	15,000,000	14,990,182		8,531		·	2.375	2.420		134,583	356,250	02/11/2013	02/15/2020
010392-FS-2	ALABAMA POWER COMPANYALBEMARLE CORP	-+			1FE	3,969,880 5,795,039		4,006,452 6,004,342	4,000,000 5,900,000	3,970,132 5,874,844		252		}	4.300	4.345		87,433		06/21/2018	07/15/2048
012725-AA-5 012725-AA-5	ALBEMARLE CORP	LS		l¦	2FE 2FE				5,900,000			12,005		·	4.500 4.500	4.731 4.731		11,800		03/30/2011	12/15/2020
013817-AJ-0	ALCOA INC	LO		'	2FE 3FE	270,515		249,555		270,024		(491)		·	5.900	5.427		6,441		05/10/2018	02/01/2027
013817-AV-3	ALCOA INC			1	3FE	1,331,250		1,515,000	1,500,000	1,416,818		31,892		·	5.400	8. 106		17,100	81,000	02/09/2016	04/15/2021
013822-AC-5	ALCOA NEDERLAND HOLDING BV			li	3FE	6,201,105		5.877.135	6, 138, 000	6, 196, 888		(4.217)			6. 125	5.958		48,038	185,888	10/26/2018	05/15/2028
01609W-AU-6	ALIBABA GROUP HOLDING LTD		D	1	1FE	664,089		596,562	665,000	664, 122		31			4.000	4.010		1,847	26,600	11/29/2017	12/06/2037
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		Α	1	2FE	7,991,002		7,469,392	8,000,000	7,992,068		779			3.550	3.564		122,278	284,000	08/10/2017	07/26/2027
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC		Α	1	2FE	3,496,745		3,377,427	3,500,000	3,497,632		624		L [2.700	2.720		40,688	94,500	07/19/2017	07/26/2022
01626P-AK-2	ALIMENTATION COUCHE-TARD INC		Α	1	2FE	1,399,832		1,386,941	1,400,000	1,399,919		83			2.350	2.356		1,645	32,809	12/07/2017	12/13/2019
01626P-AL-0	ALIMENTATION COUCHE-TARD INC		A	1	2FE	1,400,000		1,396,276	1,400,000	1,400,000					3.279	2.074		2,423	36,603	12/07/2017	12/13/2019
01639#-AA-1	ALISAL WATER CORPORATION	4		1	3FE	5, 135, 000	_103.4350	5,311,395	5, 135, 000	5, 135,000				ļ ļ	7.850	7.850	JAJ0	100,774	396,817	05/08/2007	01/01/2027
01748N-AD-6	ALLEGION US HOLDING CO INC			1	2FE	1,399,216		1,320,516	1,400,000	1,399,343		102		ļ ļ	3.200	3.209		11,200	44,676	09/18/2017	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO INC			1	2FE	1,995,160		1,858,408	2,000,000	1,995,675		414			3.550	3.579		17,750	70,803	09/18/2017	10/01/2027
018490-AN-2	ALLERGAN INC			1	2FE	8,623,791		8,642,180	8,650,000			2,867		ļ	3.375	3.412		85,959	291,938	09/07/2010	09/15/2020
018490-AQ-5	ALLERGAN INC			1	2FE	2,991,420		2,873,658	3,000,000	2,996,099		862		}	2.800	2.833		24,733	84,000	03/07/2013	03/15/2023
018522-A#-9	ALLETE, INC.			l	- <u>-1-</u>	20,000,000		22,516,040	20,000,000	20,000,000	ļ			}	5.990	5.990		499, 167	1, 198,000	02/01/2007	02/01/2027
01882Y-AB-2	ALLIANT ENERGY FINANCE LLC	+		[]	2FE	2,495,150		2,481,660	2,500,000	2,495,368		218			4.250	4.274		4,722	54,010	06/06/2018	06/15/2028
019736-AD-9	ALLISON TRANSMISSION INC	-+		[]	3FE	5,855,916		5,520,000	5,750,000	5,822,362		(24,015)			5.000	4.507		71,875	287,500	01/04/2018	10/01/2024
019736-AE-7	ALLISON TRANSMISSION INC			l'	3FE	2,896,563		2,558,750	2,875,000	2,893,981		(2,346)		} }	4.750	4.635		34,141	138,459	11/21/2017	10/01/2027
02005N-AE-0	ALLY FINANCIAL INC	+			3FE	1,081,520		1,138,500	1,100,000	1,096,911	·	2,349		}	8.000	8.250		25,911	88,000	03/10/2010	03/15/2020
02005N-AJ-9	ALLY FINANCIAL INC	-+			3FE	7,640,000	. 103. /500	7,262,500	7,000,000	7 , 143 , 717		(77,638)			7.500	6.211	M9	154,583	525,000	03/10/2011	09/15/2020

						5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	les	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		Се		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
02005N-AT-7 02005N-AW-0	ALLY FINANCIAL INCALLY FINANCIAL INC	+		3FE	102,000 524,022	99.9380 99.6250	99,938 523,031	100,000 525,000	100,076 524,817		(1,049) 201			3.500 3.750	2.430	JJ	1,497 2,352	3,500 19,688	02/21/2017	01/27/2019 11/18/2019
02005N-BG-4	ALLY FINANCIAL INC	 		3FE	3,470,079		3,420,214	3,485,000	3,478,446		3,015			4.250	4.337	AO	31,268	137,806	07/19/2018	04/15/2021
02079K-AB-3	ALPHABET INC		1	1FE	9,613,752	101 . 4820	9,387,076	9,250,000	9,496,255		(44,722)			3.375	2.809	FA	109,266	312, 188	04/28/2016	02/25/2024
02079K-AC-1	ALPHABET INC		1	1FE	8,507,898	90.9100	7,843,672	8,628,000	8,533,152		11,334			1.998	2. 155	FA	65, 124	172,387	09/23/2016	08/15/2026
02154V-AA-9	ALTICE SA	D		5FE	95,000	91.0000	91,000	100,000	95,964		904			7.750	9.083	FA	2,928	7,750	12/04/2017	05/15/2022
02154V-AA-9 023135-AZ-9	ALTICE SAAMAZON.COM INC	LS D	1	5FE 1FE	399,000	91.0000 . 97.1960 .	382,200	420,000 700,000	403,048 698,510		3,799			7.750 2.800	9.083	FA	12,297 7,023	32,550 9,800	12/04/2017 06/11/2018	05/15/2022
02315Q-AA-6	AMBAC LSNI LLC		1	6Z		97 . 1960 .	63,017	62,938			104			7.803	7.803	MJSD		3,851	02/11/2018	08/22/2024
00164V-AC-7	AMC NETWORKS INC	ļ	1	3FE	3,378,393	97.7500	3,281,468	3,357,000	3,366,308		(4,452)			4.750	4.600	JD	7,087	159,458	04/13/2016	12/15/2022
00164V-AD-5	AMC NETWORKS INC	 	1	3FE	8,814,445		8,302,943	8,763,000	8,794,199		(8,693)			5.000	4.880	AO	109,538	438 , 150	08/08/2016	04/01/2024
00164V-AD-5 00164V-AE-3	AMC NETWORKS INC	M	[1	3FE	1,244,305	94.7500 . 90.7500 .	1, 172,058	1,237,000 554,000	1,241,441 554,000		(1,238)			5.000 4.750	4.879	AO	15,463	61,850 26,534	08/08/2016	04/01/2024
02343U-AA-3	AMC NETWORKS INC		1	2FE	36,476,106		502,755 34.171.232	36.085.000	36,385,306		(35,451)			3.625	4.750 3.495	ΔO	10,965 228,914	1,308,081	07/19/2017 06/21/2016	08/01/2025 04/28/2026
023551-AM-6	AMERADA HESS CORP		1	3FE		106.0860	530,430	500,000	545, 157		(1,944)			7. 125	6. 162		10,490	35,625	01/25/2005	03/15/2033
02361D-AS-9	AMEREN ILLINOIS COMPANY		1	1FE	9,991,000	101.7280	10, 172, 770	10,000,000	9,991,457		457			3.800	3.811	MN	48,556	182,611	05/14/2018	05/15/2028
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	1	1FE	10, 174, 814		10,173,550	10,000,000	10,077,680		(60,622)			5.000	4.349	MS	126,389	500,000	12/01/2016	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV	LS D		1FE	9,918,600		10, 131, 010	10,000,000	9,991,973		9,712			5.000	5. 105	AO	104, 167	500,000	10/08/2009	10/16/2019
02376R-AA-0 02406P-AL-4	AMERICAN AIRLINES GROUP INCAMERICAN AXLE & MFG INC	+	1	3FE 4FE	2,723,506 2,091,490	99.0000	2,641,588 2,080,980	2,635,000 2,102,000	2,662,001 2,095,481		(34,888)			5.500 6.625	4.096	AO	36,231	144,925 139,258	11/17/2017 02/04/2016	10/01/2019
02406P-AL-4	AMERICAN AXLE & MFG INC	LS	1	4FE	1,493,495		1.485.990	1,501,000	1,496,345		1,400			6.625	6.719	AO	20.993	99.441	02/04/2016	10/15/2022
02406P-AU-4	AMERICAN AXLE AND MANUFACTURING IN	LS	1	4FE	3,000,000		2,685,000	3,000,000	3,000,000					6.500	6.500	A0	48,750	195,000	02/06/2018	04/01/2027
02406P-AY-6	AMERICAN AXLE AND MANUFACTURING IN		1	4FE	1,000,000	89.7500	897,500	1,000,000	1,000,000					6.250	6.250		18,403	29,340	03/12/2018	03/15/2026
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SU		1	4FE		99.0000	460,350	465,000	475,066		(3,090) 4,586			5.750	4.954		1, 188	26,738	07/06/2016	12/15/2023
024747-AE-7 025537-AH-4	AMERICAN BUILDERS & CONTRACTORS SU		١	4FE 2FE	12,025,000 2,097,207		11,469,488 2,058,113	12, 105,000 2, 100,000	12,029,586 2,098,241		4,586			5.875 2.150	5.980 2.196		90,872 6,020	363,486 45,150	06/05/2018	05/15/2026
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN	I	1	2FE		94.8510	929,540	980,000	978,497		144			3.200	3.220		4, 181	31,360	11/08/2017	11/13/2027
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORPORATIO		1	1FE	2,244,983	98.0200	2,205,443	2,250,000	2,246,739		971			2.700	2.748		19,913	60,750	02/28/2017	03/03/2022
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION	C	1	1FE	10,746,453		10,356,271	10,750,000	10,748,168		703			1.650	1.657	JJ	83,268	177,375	07/07/2016	07/12/2021
02665W-CQ-2 02753G-AA-7	AMERICAN HONDA FINANCE CORPORATIONAMERICAN MIDSTREAM PARTNERS LP	C		1FE 5FE	19,983,600 409,500	100.7090 94.0000	20,141,740 376,000	20,000,000 400,000	19,984,280 404,757		680 (2,947)			3.625 8.500	3.643	AO	163, 125 1,511	34,700	10/03/2018	10/10/2023
03027X-AA-8	AMERICAN TOWER CORP		1	2FE	9,981,000	94.0000	10,270,410	400,000	9,992,928		1,999			4.700	4.724	MS	138,389	470,000	03/07/2012	03/15/2022
03027X-AB-6	AMERICAN TOWER CORP		1	2FE	4,959,250	98.2770	4,913,865	5,000,000	4,981,697		4,094			3.500	3.597	JJ	73,403	175,000	01/03/2013	01/31/2023
03027X-AG-5	AMERICAN TOWER CORP		1	2FE	5,047,795	98.1050	4,905,245	5,000,000	5,037,475		(5,055)			4.000	3.867	JD	16,667	200,000	12/01/2016	06/01/2025
03027X-AH-3	AMERICAN TOWER CORP		1	2FE	1,497,795	99.4260	1,491,396	1,500,000	1,499,036		432			3.300	3.332	FA	18,700	49,500	01/08/2016	02/15/2021
03028P-C*-5 030288-AA-2	AMERICAN TRANSMISSION (2010 TRANSACTION)	 	1	1 2FE	5,000,000 7,993,120	101.1750 . 105.0850 .	5,058,774 8,406,792	5,000,000 8,000,000	5,000,000 7,997,845		638		}	4.170 5.250	4.170	MS	61,392	208,500 420,000	12/15/2010	03/14/2026 01/15/2022
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT	 		2FE2		105.0850		6,000,000			(350)			9.710	9.703	JD	48,550	582,600	12/10/2009	01/15/2022
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT			2			11,202,043	10,000,000	10,000,000					9.220	9.220	JD	76,833	922,000	12/31/1998	06/01/2021
45458*-AW-2	AMERICAN WATER / INDIANA-AMERICAN WATER	ļ		1	10,500,000	115.0950	12,084,936	10,500,000	10,417,472		12,268			7 . 110	7.291	MN	124,425	746,550	12/31/1998	05/01/2024
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN WATER			1			8,400,000	7,000,000			(8, 172)			7.800	7.568	JJ	273,000	546,000	12/31/1998	07/01/2027
708653-B#-6 708653-C#-5	AMERICAN WATER / PENNSYLVANIA-AMERICAN W	· · · · · · · · · · · · · · · · · · ·		11	12,000,000 10,000,000		13,415,300	12,000,000 10,000,000	11,871,341 9,789,460		54, 108 8, 406			9.690 8.820	10.201	JJ	536, 180	1,162,800 882,000	12/31/1998	01/15/2021 11/01/2031
708653-D#-4	AMERICAN WATER / PENNSYLVANIA-AMERICAN W	·		1	7,000,000		8,400,000	7,000,000			2,071		·	8 . 820	8.203	FA	237,708	570,500	12/31/1998	08/01/2025
95648*-AC-2	AMERICAN WATER / WEST VIRGINIA-AMERICAN			2	13,000,000		14,950,000	13,000,000	12,653,184		13,505			9.060	9.423	MN	196,300	1, 177,800	12/31/1998	11/01/2031
030981-AJ-3	AMERIGAS PARTNERS L.P.		1	3FE	11,005,000	91.2500	10,037,500	11,000,000	11,004,020		(407)			5.875	5.869	FA	235, 163	646,250	06/21/2016	08/20/2026
030981-AL-8	AMERIGAS PARTNERS LP	- 	1	3FE	2,532,500		2,256,750	2,550,000	2,532,997		497			5.750	5.852	MN	16,699	96,313	09/04/2018	05/20/2027
03076C-AF-3 031162-AZ-3	AMERIPRISE FINANCIAL INCAMGEN INC	 	II	1FE 2FE	5,254,535 3,234,030	102.8620 100.2000	5, 143, 115 3, 006, 000	5,000,000 3,000,000	5, 183,079 3,009, 153		(34,880)		<u> </u>	4.000 5.700	3.170	AU		200,000 171,000	12/01/2016	10/15/2023
031162-AZ-3 031162-BG-4	AMGEN INC	<u> </u>	1	2FE	2,108,334	100.2000 .	2,039,380	2,000,000	2,061,357		(109, 116)			4.100	2.798	JD		82,000	01/01/2016	06/15/2021
031162-BV-1	AMGEN INC		1	2FE	10,375,788		10,273,704	10,305,000	10,352,682		(7,934)			3.625	3.530	MN	40,469	373,556	01/01/2017	05/22/2024
031162-CF-5	AMGEN INC	ļ	1	2FE	644,787	94.2190	612,422	650,000	644,820		33		ļ	4.663	4.711	JD	1,347	15, 155	07/02/2018	06/15/2051
031162-CH-1	AMGEN INC	·	1	2FE	14,962,350	94.6480	14, 197, 260	15,000,000	14,974,417		5, 177			2.250	2.289		123,750	337,500	08/10/2016	08/19/2023
031162-CP-3	AMGEN INC AMKOR TECHNOLOGY INC	·	[]	2FE 3FE	1,397,004		1,368,562 1,153,220	1,400,000 1,150,000	1,397,943 1,148,829		577 (1,882)			2.650 6.375	2.696 6.211	MN	5, 153 18, 328	37, 100 73,313	05/08/2017 06/21/2016	05/11/2022
031652-BG-4 00175P-AA-1	AMN HEALTHCARE INC	·	l¦	3FE	1, 159, 530 2, 794, 063	95.7500	2,633,125	2,750,000	2,779,893		(1,882)			5. 125	4.805	AO			06/21/2016	10/01/2022
032654-AH-8	ANALOG DEVICES INC	<u> </u>	1	2FE	16,174,635		16,672,556	17,250,000	16,719,996		108,756			2.875	3.634	JD	41,328	495,938	07/24/2013	06/01/2023
20200												p			D.00T			100,000		

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11			usted Carryin	g Value			Ir	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and	U	lsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
032654-AQ-8	ANALOG DEVICES INC				2FE		99.6490	1,594,381	1,600,000	1,598,131		1,219			2.850	2.950	MS	13,807	22,800	03/08/2018	03/12/2020
03350W-AC-3 03522A-AD-2	ANDEAVOR LOGISTICS LP ANHEUSER-BUSCH COMPANIES / ANHEUSE			1	2FE2FE	663,816		627,763 14,183,220	665,000 15,000,000			97 361			4.250 3.650	4.272		2,355 228,125	28,498	11/16/2017	12/01/2027 02/01/2026
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	27 , 131 , 159 10		25,560,824	25,542,000	26,505,863		(301,903)			3.750	2.433		441,664		12/27/2016	01/15/2022
035287-AE-1	ANIXTER INC			1	3FE	2,060,000		1,995,000	2,000,000	2,027,542		(9, 199)			5. 125	4.586		25,625	102,500	03/27/2015	10/01/2021
03690A-AC-0	ANTERO MIDSTREAM LLC			1	3FE	2,053,226		1,865,000	2,000,000	2,039,764		(9,594)			5.375	4.783		31,653	107,500	07/31/2017	09/15/2024
03674X-AC-0	ANTERO RESOURCES CORP			1	3FE	1,898,460		1,787,880	1,902,000	1,896,478		(926)			5. 125	5.091		8, 123	97,478	04/24/2017	12/01/2022
03674X-AC-0 03674X-AF-3	ANTERO RESOURCES CORP	LS		1	3FE	5,082,809 3,301,768		4,762,040 3,135,000	5,066,000 3,300,000	5,070,979 3,300,914		(3,311)			5. 125 5. 625	5.052 5.613		21,636 15,469	259,633 185,625	03/03/2015	12/01/2022 06/01/2023
03674X-AJ-5	ANTERO RESOURCES CORP	LS			3FE	492,516	90 5000	452,500	500,000			845			5.000	5.242		8,333	25,000	07/28/2017	03/01/2025
03674P-AL-7	ANTERO RESOURCES FINANCE CORP			1	3FE	1,530,491		1,454,255	1,507,000	1,510,805		(4,688)			5.375	5.046		13,500	69,875	12/14/2018	11/01/2021
00185A-AJ-3	AON PLC			1	2FE	998, 100	98.9110		1,000,000	999, 180		355			2.800	3.489	MS	8,244	28,000	11/09/2015	03/15/2021
037411-AX-3	APACHE CORP			1	2FE	5,938,200		5,989,746	6,000,000	5,985,365		6,635			3.625	3.824		90,625	217,500	11/30/2010	02/01/2021
037411-BE-4	APACHE CORPORATION			1	2FE	4,992,250		4,670,025	5,000,000	4,992,468		218			4.375	4.394		77,778	10F 000	08/14/2018	10/15/2028
037735-CW-5 037833-AS-9	APPLE INC		-	1	2FE 1FE	4,974,500 14,987,40010		4,776,780 15,071,100	5,000,000 15,000,000	4,978,096 14,992,729		2,218 1,218			3.300	3.360 3.460			165,000 517,500	05/08/2017	06/01/2027 05/06/2024
037833-BG-4	APPLE INC				1FE	9,863,300		9,834,760	10,000,000	9,871,426		8, 126			3.200	3.427		42,667	160,000	07/16/2018	05/13/2025
037833-BS-8	APPLE INC			1	1FE	13,148,470	98.8280	12,847,692	13,000,000	13,066,518		(30, 105)			2.250	2.005	FA	104,000	292,500	03/17/2016	02/23/2021
210571-A*-6	AQUA AMERICA / AQUA ILLINOIS		-		11	4,500,0001		5,054,680	4,500,000	4,475,282		9,778			9.690	9.978		145,350	436,050	12/31/1998	03/01/2021
210571-A@-4	AQUA AMERICA / AQUA ILLINOIS				1	5,000,00012 5,005,7481	20.0000	6,000,000	5,000,000	4,924,641		8,304			7 . 630	7.925 6.937		127, 167	381,500	12/31/1998	09/01/2025
038430-AA-1 038430-AB-9	AQUA AMERICA / AQUA OHIO				1	4,403,142 1		5,891,943 5,400,000	5,000,000 4,500,000	5,003,746 4,433,137		(386) 5.857			6.950 7.180	7.428		86,875 134,625	347,500 323,100	11/15/2012	04/01/2026
677755-C*-9	AQUA AMERICA / AQUA OHIO	1		1	11	2,300,00010		2,493,831	2,300,000	2,298,924		530			9.800	9.837		103,934	225,400	12/31/1998	07/15/2020
03842*-AA-4	AQUA AMERICA / AQUA PENNSYLVANIA			1	1	35,000,0001		39,694,673	35,000,000	35,000,000					5.950	5.950		526,410	2,082,500	03/31/2006	03/31/2034
20754*-AJ-5	AQUARION WATER COMPANY OF CONNECTICUT				11	14,000,0001		16,100,000	14,000,000	14, 164, 167		(12,791)			7.330	7.150		85,517	1,026,200	12/31/1998	12/01/2027
038522-AN-8	ARAMARK SERVICES INC	LS		[]	3FE	8,295,451		7,725,860	8,219,000	8,277,472		(9,788)			4.750	4.594		32,534	390,403	02/17/2017	06/01/2026
038522-AN-8 038522-AQ-1	ARAMARK SERVICES INCARAMARK SERVICES INC			1	3FE 3FE		94.0000 .93.2500	738,840 176,243	786,000 189,000	782,913 187,675		339			4.750 5.000	4.814 5.097		3,111 3,938	37,335 5,066	02/17/2017	06/01/2026
038522-AQ-1	ARAMARK SERVICES INC	LS.]	1	3FE	2,879,243		2,705,183	2,901,000	2,880,665		1,422			5.000	5.097		60,438	77,763	03/01/2018	02/01/2028
03938L-AP-9	ARCELORMITTAL		. D	2,3	2FE		05.3600	15,435,240	14,650,000	14,775,429		(2,813)			7.000	7.727		216,494	1,043,813	01/21/2015	10/15/2039
03938L-AS-3	ARCELORMITTAL		. D	3	2FE	2,925,00010		2,640,055	2,500,000	2,917,987		(7,013)			6.750	5.666		56,250	84,375	04/03/2018	03/01/2041
03938L-AU-8 03938L-AX-2	ARCELORMITTALARCELORMITTAL		. D	3	2FE 2FE	1,500,00010 3,836,62510		1,542,732 3,752,350	1,500,000 3,550,000	1,500,000 3,673,670		(35,303)			5.500 6.250	6.000 5.877		27,500 77,656	84,375 226,313	08/02/2013	03/01/2021
03937L-AA-3	ARCH CAPITAL GROUP LTD		. D	1	2FE	8,963,600 1			8,000,000			(27, 194)			7.350	6.412		98,000	588,000	11/03/2013	05/01/2034
03939P-AA-2	ARCH MERGER SUB INC			1	4FE	905,454		830,024	920,000	907, 159		1,337			8.500	8.778		23,026	81,846	09/04/2018	09/15/2025
03939P-AA-2	ARCH MERGER SUB INC	LS		1	4FE	1,557,352		1,455,249	1,613,000	1,561,789		4,001			8.500	9. 129		40,370	129,672	09/04/2018	09/15/2025
039483-BB-7	ARCHER-DANIELS-MIDLAND C			3	1FE	5,036,45010		5, 159, 455	5,000,000	5,009,356		(4,033)			4.479	4.387		74,650	223,950	03/30/2011	03/01/2021
03969A-AH-3 03969A-AL-4	ARDAGH PACKAGING FINANCE PLC ARDAGH PACKAGING FINANCE PLC/ARDAG		. D	[¦	3FE 4FE	6,547,656 1,217,250	95.5000 go 3100	6,207,500 1,098,513	6,500,000 1,190,000	6,526,383 1,213,612		(10,352)			4.625 6.000	4.443 5.456		38,413 26,973	300,625 41,400	04/19/2017	05/15/2023
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG		D		3FE	2,319,815		2,205,038	2,315,000	2,312,224		(4,530)			4.250	4. 188		28,970	81,388	12/12/2018	09/15/2022
040555-CF-9	ARIZONA PUB SERVICE CO			1	1FE.	3,248,3741		5,827,733	5,030,000	3,565,032		47,072			5.625	9.350		36,153	282,938	04/20/2009	05/15/2033
040555-CH-5	ARIZONA PUB SERVICE CO			1	1FE	4,488,4501		5,657,025	5,000,000	4,584,383		13,781			5.500	6.314		91,667	275,000	03/29/2010	09/01/2035
040555-CK-8	ARIZONA PUBLIC SERVICE			1	1FE	4,992,4501		6,304,860	5,000,000	4,993,952		173			6.875	6.887		143,229	343,750	07/31/2006	08/01/2036
040555-CN-2 040555-CW-2	ARIZONA PUBLIC SERVICEARIZONA PUBLIC SERVICE CO			1	1FE 1FE	6,108,8251 5,496,205		5,988,576 5,208,368	5,875,000 5,500,000			(5,217)			4.500 2.950	4.263 2.958		66,094 47,774	264,375 164,053	05/15/2012	04/01/2042
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011		-	1	1			24,207,723		23,250,000					4.710	4.710		3,042	1,095,075	09/00/2017	12/30/2030
042735-BE-9	ARROW ELECTRONICS INC			1	2FE	4,852,460		4,870,195	5,000,000	4,884,469		15,728			4.710	4.427		50,000	200,000	12/01/2016	04/01/2025
04273W-AB-7	ARROW ELECTRONICS INC			1	2FE	9,967,40010	03.1050	10,310,510	10,000,000	9,991,675		3,545		ļ [5. 125	5.059	MS	170,833	512,500	10/29/2010	03/01/2021
04317@-BF-4	ARTHUR J. GALLAGHER SR NT SER FF		-	<u>_</u>	2	17,000,0003		15, 116, 182	17,000,000	17,000,000					4.590	4.590		39,015	390 , 150	06/13/2018	06/13/2033
04364V-AG-8 04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS LL			[]	4FE 4FE	3,394,463		3,134,015 90,006	3,463,000 88,000	3,395,849 93,195		1,387 (1,295)			7.000 10.000	7.328 7.580		53,869 2,200	8,800	10/10/2018	11/01/2026
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR	LS		l¦	4FE4FE	365,07510			340,000	360,071		(1,295)		·	10 . 000	7.580				03/16/2018	04/01/2022
04363U-AB-2	ASCIANO FINANCE		D	1	2FE		01.2690	5,063,430	5,000,000	4,997,619		1,295			4.625	4.654		62,951	231,250	09/16/2010	09/23/2020
044209-AF-1	ASHLAND INC			1,3	3FE	10,890,000	98.5000	10,835,000	11,000,000	10,940,573		14,651			4.750	4.915	FA	197,389	522,500	06/28/2016	08/15/2022
044209-AM-6	ASHLAND INC			1	3FE	7,098,625		6,796,500	6,900,000	7,087,817		(3,281)			6.875	6.644		60,615	474,375	04/28/2016	05/15/2043
045054-AC-7	ASHTEAD CAPITAL INC		- C	[]	2FE	4,352,54210		4,292,500	4,250,000	4,314,475		(16,720)		}	5.625	5. 140		59,766	239,063	10/05/2016	10/01/2024
045054-AD-5	ASHTEAD CAPITAL INC		. L	1	2FE	274,000	JI.5000	250,710	274,000	274,000					4. 125	4. 125	FA	4,270	11,491	08/02/2017	08/15/2025

								Showing All Lor		S Owned Dece											
1	2		odes		6	7		Fair Value	10	11	3 -		usted Carryin	9				terest		Da	
		3 4	1 5	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														_Total							
		l .	_											Foreign							
		F			AIC								Current	Exchange							
		()		esig-		. .						Year's	Change							
			•	-	ation		Rate			D 1.7		Current	Other-	in							0
		C	?		and .		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OLIOID.		0			mini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	B	d (ative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification 045054-AF-0	Description ASHTEAD CAPITAL INC	e r	n Ch	/	mbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ASSOCIATED BRITISH FOODS PLC 2019		'		2FE1		90.0000 .100.0180	3,600,000	4,000,000 10,000,000	3,812,924		12,924			4.375	5.051 3.180	MS	66,111	87,500 318,000	03/26/2018	08/15/2027
	ASTRAZENECA PLC	D	1		2FE		93.0200	9,301,980	10,000,000	9,955,903		4,484			3. 100	3. 185	JD	16,493	312,500	06/05/2017	06/12/2027
	AT&T INC		1		2FE	39,970,000	102.1660	40,866,440	40,000,000	39,991,676		3,258			4.450	4.459	MN	227,444	1,780,000	04/26/2011	05/15/2021
	AT&T INC		1		2FE		84.9150	54,345	64,000	41,749		330			4.300	7.427	JD	122	2,752	06/27/2013	12/15/2042
	AT&T INC	 	[]		2FE		102.1640	10,216,370	10,000,000	10,000,001	ļ	(1)			5.200	5.200	MS	153,111	520,000	03/25/2016	03/15/2020
00206R-FU-1 00206R-GD-8	AT&T INCAT&T INC	 	[1		2FE 2FE		92.6410	1,460,021 3,826,618	1,576,000 3,945,000	1,545,567 3,945,000		27			5. 150	5.276	FA MJSD	30,887	42,400	12/05/2018	02/15/2050
	AT&T INC	·	1		2FE 2FE		94.4990	413.904				(12)			4.300	4.253	FA	7,115	42,400	11/27/2018	06/12/2024
	AT&T INC	I	i		2FE	4,608,500		4,857,350	5,000,000	4,658,384		7,630			5.350	5.913	MS	89, 167	267,500	01/21/2010	09/01/2040
04775H-AK-3	ATLANTA GAS LT CO MTN				.1FE	7,000,000	.113.2480	7,927,381	7,000,000	7,009,190		(2,357)			8.700	8.653	AO	152,250	609,000	03/26/1992	04/01/2022
	ATLANTIC CITY ELECTRIC	·	[1		.1FE	9,984,800		10,160,050	10,000,000	9,995,985		1,664			4.350	4.369	AO	108,750	435,000	03/29/2011	04/01/2021
	ATMOS ENERGY CORP		[]		1FE 2FE	5,963,520 3,491,050		7, 107, 096 3.530.316	6,000,000 3,455,000	5,973,341 3,460,885		992 (5.153)			5.950 5.500	5.994 5.336		75,367	357,000 190.025	10/18/2004 06/04/2012	10/15/2034
	AUTONATION INC				2FE 2FE	5,995,500		5,348,934		5,995,932		(5, 153)			3.800	3.809		79, 177	231,167	11/07/2017	11/15/2027
053332-AM-4	AUTOZONE INC		1		2FE	4,999,200		5,038,875	5,000,000	4,999,703		83			3.700	3.702		39,056	185,000	04/17/2012	04/15/2022
05369A-AE-1	AVIATION CAPITAL GROUP LLC				.1FE	1,600,000	99.2210	1,587,530	1,600,000	1,600,000					3.190	0.000		8,933	12,053	07/25/2018	07/30/2021
05379B-AP-2	AVISTA CORP		1		.1FE	14,965,500	105.2110	15,781,680	15,000,000	14,988,849		3,078			5. 125	5. 150	AO	192, 188	768,750	09/15/2009	04/01/2022
	AVON PRODUCTS INC	LS	3		4FE	941,775	84.7500	805,973	951,000	946,421		905			7.000	5. 125		19,601	66,570	03/07/2013	03/15/2023
	AVON PRODUCTS INC	0	3		4FE 2FE	1,038,825	84.7500		1,049,000 800.000	1,043,949 798,968		998 152			7.000	5.125	MS	21,621	73,430	03/07/2013	03/15/2023
	AXA EQUITABLE HOLDINGS INC				2FE 2FE	798,816 14,972,250	94 5010		15,000,000	14,973,823		1.573			4.350	4.373	AO		326,250	04/17/2018	04/20/2028
	BACARDI LTD	D	1		2FE	4,812,550	85.9510	4,297,555	5,000,000	4,835,218		51,505			2.750	3.246	JJ	63,403	137,500	10/18/2017	07/15/2026
05523U-AK-6 E	BAE SYSTEMS (HOLDINGS) LTD	C	1		2FE	31,496,123	99.7970	30,179,460	30,241,000	31,266,179		(159,809)			3.800	3. 152		268, 137	1, 149, 158	10/25/2017	10/07/2024
	BAE SYSTEMS HOLDINGS INC	C	1		2FE	6,708,579		6,069,492	6,000,000	6,053,969		(126,218)			6.375	4. 172		31,875	382,500	12/08/2015	06/01/2019
	BAE SYSTEMS HOLDINGS INC	C	1		2FE 2FE	1,494,720		1,480,247 7,435,703	1,500,000 7,500,000	1,497,849 7,670,018		1,054			2.850 3.850	2.926		1,900	42,750 288,750	12/03/2015	12/15/2020 12/15/2025
	BAE SYSTEMS HOLDINGS INCBAKER HUGHES A GE COMPANY LLC				1FE	7,690,050 2,243,000			2,243,000	2,243,000		(20,032)			3.830	3.337		12,833	75.681	02/02/2018	12/15/2025
	BAKER HUGHES A GE COMPANY LLC	LS	1		1FE	2,757,000		2,536,696	2,757,000	2,757,000					3.337	3.337		4,089	93,023	02/02/2018	12/15/2027
	BALL CORP		1		3FE	19,056,250		19,693,125	20,250,000	19,578,010		119,523			4.000	4.770		103,500	810,000	06/27/2016	11/15/2023
	BALL CORP		1		3FE	5,470,888		5,321,663	5,335,000	5,442,898		(13,858)			5.250	4.882	JJ	140,044	280,088	11/16/2016	07/01/2025
	BALTIMORE GAS & ELECTRICBANCO SANTANDER SA		1		.1FE .1FE		.100.7410	5,037,025 1,554,662	5,000,000 1,600,000	4,991,068 1,600,000		2,904			3.500	3.566	MN	22,361	175,000 30,784	11/10/2011	11/15/2021 04/12/2023
	BANGOR HYDRO-ELECTRIC COMPANY				.2		.109.3640	14,217,377	13,000,000	13,032,964		(18,348)			10.250	10.073	ΑU	555,208	1,332,500	12/31/1998	06/15/2020
	BANGOR HYDRO-ELECTRIC COMPANY				2		115.8100	6,948,612	6,000,000	5,987,939		3,041			8.980	9.052	AO	121,230	538,800	12/31/1998	04/10/2022
06051G-EU-9 E	BANK OF AMERICA CORP	ļ			1FE	4,872,756	98.4860	4,825,809	4,900,000	4,887,924		2,755			3.300	3.366	JJ	76,358	161,700	01/08/2013	01/11/2023
	BANK OF AMERICA CORP	0			.1FE	99,444		98,486	100,000	99,754		56			3.300	3.366	JJ	1,558	3,300	01/08/2013	01/11/2023
	BANK OF AMERICA CORP				1FE 1FE	9,992,700 749,828		10,136,270 739,799	10,000,000 750,000	9,995,937 749,918		708 34			4. 125 2. 625	4.134 2.630	JJ	182, 188 3, 938	412,500 19,688	01/15/2014	01/22/2024 04/19/2021
	BANK OF AMERICA CORP	····			.IFE .1FE	1,500,000		1,474,755	1,500,000	1,500,000	}	34			3. 124	3. 124			46,860	04/ 14/2016	01/20/2023
	BANK OF AMERICA CORP		i		.IFE	1,500,000	99.9140	1,474,733	1,500,000	1,500,000					3. 629	2. 190		10,736	47,610	01/17/2017	01/20/2023
06051G-GJ-2 E	BANK OF AMERICA CORP		1		.1FE	900,000	98.9230	890,306	900,000	900,000					3.487	0.000	JAJ0	6,016	26,935	04/19/2017	04/24/2023
	BANK OF AMERICA CORP	0	1		.1FE	500,000		494,615	500,000	500,000					3.487	0.000		3,342	14,964	04/19/2017	04/24/2023
	BANK OF AMERICA CORP	·	[]		.1FE		95.9270	2,398,170	2,500,000	2,500,000	}	0.000			3.705	3.705		17,239	92,625	04/19/2017	04/24/2028
	BANK OF AMERICA CORP		1.3		.1FE	10,815,3502,400,000	95.6090	10,517,001	11,000,000	10,824,573		9,223			3.366	3.167		162,503	100,980	07/24/2018	01/23/2026 07/23/2024
	BANK OF AMERICA CORP		1,3		.,, L		99.5310	3,981,228	4,000,000	4,000,000					4.271	4.271		74,980		07/18/2018	07/23/2029
06051G-HM-4 E	BANK OF AMERICA CORP	LS	1,3		1FE	1,000,000	99.5310	995,307	1,000,000	1,000,000					4.271	4.271	JJ	18,745		07/18/2018	07/23/2029
	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004				1		101.5920	20,318,454	20,000,000	20,000,000					5.590	5.590	MS	332,294	1, 118,000	09/15/2004	09/14/2019
	BANK OF NEW YORK MELLON				.1FE		100.9170	7,064,211	7,000,000	6,999,568		1, 123			5.450	5.467		48,747	381,500	05/05/2009	05/15/2019
	BANK OF NEW YORK MELLONBANK OF NEW YORK MELLON CORP				.1FE 1FE	4,974,500 6,003,415		5, 103, 140 5.960, 526	5,000,000 6,000,000	4,993,778 6,001,259		2,801			4.150 2.600	4.213	ΓA	86,458 58.067	207,500 156,000	01/28/2011	02/01/2021
	BANK OF NEW YORK MELLON CORP/THE	<u> </u>	¦		.IFE	1,497,390	94.9540		1,500,000	1,498,231	[2.200	2.287	FA	12,375	33,000	08/09/2016	08/16/2023
06406R-AC-1 E	BANK OF NEW YORK MELLON CORP/THE	I	1,3		.1FE	700,000	97.2110	680,479	700,000	700,000					2.661	2.661	MN	2,328	18,627	05/09/2017	05/16/2023
06406R-AH-0 E	BANK OF NEW YORK MELLON CORP/THE				.1FE	7,092,680	100.8380	7,058,625	7,000,000	7,089,610		(3,070)			3.850	3.687	A0	47 , 163	133,253	08/06/2018	04/28/2028
	BARCLAYS BANK PLC	D	[]		2FE	3,200,000		3,111,190	3,200,000	3,200,000	ļ			 	4.338	4.338		17,352	69,408	05/09/2018	05/16/2024
06738E-BD-6 E	BARCLAYS BANK PLC	D	1		2FE	800,000	96.4180	771,342	800,000	800,000					4.972	4.972	MN	4,972	19,888	05/09/2018	05/16/2029

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			О		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
06739F-JJ-1	BARCLAYS BANK PLC	Ť	D	1	1FE		97.9130	734.346	750.000	749,502	(Boordage)	229	riooograzou	Value	2.650	2.684		9,385	9.938	01/04/2018	01/11/2021
06849R-AK-8	BARRICK NA FINANCE LLC			1	2FE	1,620,291		2,100,688	2,000,000	1,643,838		5, 194			5.750	7.329		19, 167	115,000	09/30/2013	05/01/2043
06849U-AD-7	BARRICK PD AU FIN PTY LT		. D	1	2FE	5,245,800	.106.6490	5, 332, 425	5,000,000	5,211,057		(5,267)			5.950	5.604		62,806	297,500	01/25/2011	10/15/2039
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE			2	1FE		97.9310	17,627,632	18,000,000	18,000,000					3.740	3.740		29,920	673,200	07/07/2015	06/15/2027
05526D-AZ-8	BAT CAPITAL CORP	-	. C	1	2FE	10,000,000		9,210,940	10,000,000	10,000,000					3.222	3.222		121,720		11/27/2018	08/15/2024
05526D-BB-0 05530Q-AG-5	BAT CAPITAL CORPBAT INTERNATIONAL FINANCE PLC		. U		2FE2FE	5,000,000 1,362,267		4,438,730 1,350,046	5,000,000 1,374,000	5,000,000 1,366,165		4,812	4.854		3.557 2.750	3.557 3.154		67,188 1,679	37,785	11/27/2018	08/15/2027
07177M-AD-5	BAXALTA INC		. U	1	2FE	2,976,219		2,950,403	2,977,000	2,976,704		193	4,004		2.730	2.882		1.902	85,589	06/07/2016	06/23/2020
071813-BQ-1	BAXTER INTERNATIONAL INC			1	1FE	4,995,200		4,564,205	5,000,000	4,996,231		441			2.600	2.611		49,111	130,000	08/10/2016	08/15/2026
07274N-AA-1	BAYER US FINANCE II LLC		C	1	2FE	1,250,122		1,241,151	1,250,000	1,250,102		(20)			3.500	3.497		729	21,875	06/18/2018	06/25/2021
07274N-AE-3	BAYER US FINANCE II LLC		. C	1	2FE	1,395,436		1,374,601	1,400,000	1,395,827		391			3.875	3.942		2,411	25,618	06/18/2018	12/15/2023
07274N-AL-7	BAYER US FINANCE II LLC		. C	1	2FE	2,824,500		2,673,306	2,800,000	2,823,679		(821)			4.375	4.270		5,444	57,847	07/23/2018	12/15/2028
07274N-AL-7	BAYER US FINANCE II LLC	LS_	- C	[]	2FE	4,236,750		4,009,958	4,200,000	4,235,519		(1,231)			4.375	4.270		8, 167	86,771	07/23/2018	12/15/2028
07274N-AN-3 07274N-AQ-6	BAYER US FINANCE II LLCBAYER US FINANCE II LLC				2FE2FE	1, 181, 232		1,089,769 934,692	1,200,000 1,040,000	1, 181, 528 1, 036, 450		296 28			4.625 4.875	4.747 4.897		925 845	27,750 25,350	06/18/2018	06/25/2038
07274N-AU-7	BAYER US FINANCE II LLC		C		2FE2FE	559,409		547,373	562,000	559,284		438			2.750	2.913		7, 126	20,300	07/18/2018	07/25/2048
07274N-AY-9	BAYER US FINANCE II LLC		C		2FE	2,578,091		2,362,822	2,250,000	2,558,056		(17,785)			5.500	3. 175		46,750	61,875	07/27/2018	08/15/2025
07274E-AG-8	BAYER US FINANCE LLC		C	1	2FE	9,762,848		8,855,647	9,391,000	9,651,687		(41,020)			3.375	2.850		73,074	316,946	03/16/2016	10/08/2024
05531F-BE-2	BB&T CORP			1	1FE	4,989,900	99.7540	4,987,685	5,000,000	4,990,632		732			3.700	3.733		13,361	92,500	05/31/2018	06/05/2025
05531G-AA-9	BB&T CORPORATION			1	1FE	4,965,300		5,064,210	5,000,000	4,987,268		3,628			3.950	4.035		54,313	197,500	03/15/2012	03/22/2022
075887-BE-8	BECTON DICKINSON AND CO			1	2FE	2,639,199		2,589,143	2,614,000	2,619,662		(5,788)			2.675	2.444		3, 108	69,925	07/06/2015	12/15/2019
075887-BR-9	BECTON DICKINSON AND COMPANY				2FE2FE	2,100,000		2,067,227	2,100,000	2,100,000					2.404	2.404		3,506	50,484	05/22/2017	06/05/2020
075887-BT-5 075887-BU-2	BECTON DICKINSON AND COMPANY BECTON DICKINSON AND COMPANY				2FE2	840,000 2,800,000			840,000 2.800,000	840,000 2.800.000					2.894	2.894		1,688 7.622	24,310 87,288	05/22/2017	06/06/2022
075887-BV-0	BECTON DICKINSON AND COMPANY			1	2FE	10,700,000		10,277,104	10.700.000	10,700,000					3.763	3.363		24,989	359,841	05/22/2017	06/06/2024
075887-BW-8	BECTON DICKINSON AND COMPANY			1	2FE	10,000,000		9,458,380	10,000,000	10,000,000					3.700	3.700		25,694	370,000	05/22/2017	06/06/2027
081437-AF-2	BEMIS COMPANY INC			1	2FE		102.1620	3,064,854	3,000,000	2,999,273		1, 183			6.800	6.843		85,000	204,000	07/20/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC			1	2FE	9,935,300		10,223,290	10,000,000	9,978,981		6,917			4.500	4.581		95,000	450,000	09/27/2011	10/15/2021
081437-AJ-4	BEMIS COMPANY INC			1	2FE	5,025,300		4,558,380	5,000,000	5,020,354		(2,311)			3.100	3.040		45,639	155,000	10/24/2016	09/15/2026
084659-AB-7 084659-AQ-4	BERKSHIRE HATHAWAY ENERGY CO				1FE1FE	799,424 1,449,536		794,777 1,434,001	800,000 1,450,000	799,844 1,449,539		141			2.400 4.450	2.418 4.452		8,000 27,961	19,200	12/08/2015	02/01/2020 01/15/2049
084664-BQ-3	BERKSHIRE HATHAWAY FIN			1	1FE	3,271,919		3, 176, 633	3.097.000	3.139.864		(19,931)			4.450	3.540		60.693	131,623	08/05/2011	01/15/2021
084664-BQ-3	BERKSHIRE HATHAWAY FIN	LS		1	1FE	12,575,281	102.5710	12,209,062	11,903,000	12,067,742		(76,604)			4.250	3.540		233,266	505,878	08/05/2011	01/15/2021
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	1,492,395		1,487,306	1,500,000	1,492,443		48			4.200	4.230		23,800		08/07/2018	08/15/2048
08576P-AA-9	BERRY GLOBAL INC			1	4FE	3,939,105		3,735,030	4,082,000	3,950,451		11,346			4.500	5.038		69,394	101,540	04/04/2018	02/15/2026
085790-AX-1	BERRY PLASTICS CORP			1	4FE	373,238		368, 150	370,000	373, 157		(81)			5.500	4.849		2,600		12/14/2018	05/15/2022
05541V-AE-6	BG ENERGY CAPITAL PLC BIOGEN INC		. D	1	1FE 1FE	4,960,500		5,070,060	5,000,000	4,987,343		4,203			4.000	4.097		42,222	200,000	10/06/2011	10/15/2021
09062X-AC-7 09062X-AE-3	BIOGEN INC			l¦	1FE	19,958,400 2,012,680		19,851,060 2,005,240	20,000,000 2,000,000	19,985,129 2,007,267		8,385 (1,811)			2.900 3.625	2.945 3.519		170,778 21,347	580,000 72,500	09/10/2015	09/15/2020
092114-AA-5	BLACK HILLS POWER			l ₁	1FE	27,000,000	126 . 5900	34, 179, 408	2,000,000	27,000,000					7.230	7.230		737,460	1,952,100	08/08/2002	08/15/2032
092114-AB-3	BLACK HILLS POWER INC			1	1FE	4,996,550	.113.9460	5,697,275	5,000,000	4,997,049		69			6. 125	6.130		51,042	306,250	10/22/2009	11/01/2039
09247X-AH-4	BLACKROCK INC			1	1FE	9,942,800	102.9470	10,294,660	10,000,000	9,983,989		6,211			4.250	4.321	MN	43,681	425,000	05/19/2011	05/24/2021
09247X-AJ-0	BLACKROCK INC			1	1FE	4,973,450		5,037,275	5,000,000	4,989,910		2,738			3.375	3.438		14,063	168,750	05/22/2012	06/01/2022
093662-AF-1	BLOCK FINANCIAL LLC			1	2FE	4,983,700		5,041,475	5,000,000	4,993,914		3,287			4. 125	4. 198		51,563	206,250	09/25/2015	10/01/2020
095370-AB-8	BLUE CUBE SPINCO INC			1	3FE	2,113,695	.110.0000	2,079,000	1,890,000 501,000	2,018,658		(44, 112)			9.750	6.836		38,903	184,275	10/05/2016	10/15/2023
095370-AD-4 095370-AD-4	BLUE CUBE SPINCO INC	LS		l¦	3FE	501,000 1,499,000		566,130 1,693,870	501,000	501,000 1,499,000					10.000	10.000		10,577 31,646	50,100 149,900	10/05/2016	10/15/2025
05565E-AM-7	BMW US CAPITAL LLC	L-S	С	l¦	عاد 1FE	14,953,650		13.995.735		1,499,000		6.362			2.250	2.298		99.375	337,500	09/08/2016	09/15/2023
05565E-BC-8	BMW US CAPITAL LLC		C		1FE	749,235		746,893	750,000	749,328		93			3.400	3.436		9,704		08/07/2018	08/13/2021
05565E-BD-6	BMW US CAPITAL LLC		. C		1FE	1,500,000	99.0490	1,485,734	1,500,000	1,500,000					3.118	0.000	FMAN	6,366	10,690	08/07/2018	08/13/2021
05565E-BE-4	BMW US CAPITAL LLC		. C	1	1FE	8,746,334		8,541,175	8,760,000	8,746,763		429			3.950	3.969		131,680		08/07/2018	08/14/2028
05565E-BE-4	BMW US CAPITAL LLC	LS.	. C	1	1FE		97.5020	1,209,025	1,240,000	1,238,126		61			3.950	3.969		18,640		08/07/2018	08/14/2028
09659W-2F-0 096630-AB-4	BNP PARIBAS SA		υ		1FE 2FE	1,044,372		1,024,843	1,050,000 20,000,000	1,044,544		172			4.400 5.750	4.467		17,582	1, 150, 000	08/07/2018 08/20/2009	08/14/2028
097023-AZ-8	BOEING CO			l¦	1FE				20,000,000			15,758			4.875	5.836		338,611	1, 150,000	08/20/2009	09/15/2019 02/15/2020
097023-BL-8	BOEING CO			li	1FE	1,925,720		1,823,822	2,000,000	1,931,348		1.534			3.500	3.706		23,333	70,000	02/18/2015	03/01/2045
097023-BR-5	BOEING CO		<u> </u>	1	1FE	19,771,600		18,444,660	20,000,000	19,825,853		21, 110			2.250	2.378		20,000	450,000	05/16/2016	06/15/2026

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CUSIP Identification	Description			Bond Char	strative	Actual	Fair	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	A a suriva d	Maturity Date
	Description BOEING CO	е	n	Unar	Symbol 1FE	Cost 9,781,800	Value 97.9540	9,795,370	value 10,000,000	9,797,616	(Decrease)	Accretion 15,816	Recognized	Value	3.250	3.510	Palu	Accrued 108,333	During Year 169,722	Acquired 02/21/2018	03/01/2028
	BOEING CO	· · · · · · · · · · · · · · · · · · ·	¦	l	1FE	4,877,730	98.9050	4,945,265	5,000,000	4,879,429		1,699			3. 450	3.745	MN	29,229	109,722	10/30/2018	11/01/2028
	BOEING COMPANY		1	1	1FE	6,417,720	126 . 5800	6,329,015	5,000,000	6,279,805		(67,548)			6. 125	3.771	FA	115,694	306,250	12/01/2016	02/15/2033
09739D-AC-4	BOISE CASCADE CO		1	1	3FE	1,368,881	93.7500	1,260,938	1,345,000	1,361,294		(3,935)			5.625	5.257	MS	25,219	75,656	01/31/2017	09/01/2024
097751-AY-7 097751-BF-7	BOMBARDIER INC	A	1		4FE	3,384,375	93.2500	3,496,875	3,750,000	3,514,665 691,498		62, 143			5.750	8.010	MS	63,490	215,625	10/18/2016	03/15/2022
097751-BF-7 097751-BJ-9	BOMBARDIER INC	Α		·	4FE 4FE	663,750 903,750	93.7500 93.7500	703, 125 937, 500	750,000 L	933.958		11,711 14,387			6.000	8.445 8.058		21, 182	45,938 60,000	06/21/2016 10/17/2016	01/15/2023
097751-BM-2	BOMBARDIER INC	LS A	1	1	4FE	4,021,750		4,093,278	4,343,000	4,088,568		28,684			7.500	8.720		95.908	325,725	07/06/2016	03/15/2025
097751-BR-1	BOMBARDIER INC	LS A	1	1	4FE	458,000	94.2500	431,665	458,000	458,000					7.500	7.500	JD	2,863	34,732	11/20/2017	12/01/2024
099724-AC-0	BORG-WARNER AUTOMOTIVE		1		2FE	4,770,001		6,115,090	5,000,000	4,840,704		7,563		ļ	7 . 125	7.531		134,583	356,250	01/01/2005	02/15/2029
	BOSTON SCIENTIFIC CORP	·	1	1	2FE	24,234,480		24,592,701	24,250,000	24,241,925		1,510			4. 125	4. 133		250,078	1,000,313	08/08/2013	10/01/2023
	BOSTON SCIENTIFIC CORP	 	[]	1	2FE2FE	1,987,540 9,982,800		1,987,154 9,706,320	2,000,000 L	1,993,403 9,984,006		1,814 1,206			3.375	3.480		8,625	67,500 205,556	11/19/2015 02/22/2018	05/15/2022 03/01/2028
	BOYD GAMING CORPORATION	<u> </u>	[¦	1	4FE	9,452,634		8,876,813	9,175,000	9,390,162		(34, 188)			6.375	5.849		146,227	584,906	02/17/2017	04/01/2026
103304-BQ-3	BOYD GAMING CORPORATION		1	1	4FE	2, 143, 163		2,012,120	2,152,000	2, 143, 353		190			6.000	6.066	FA	48,779		11/01/2018	08/15/2026
	BP AMI LEASING INC	C	1	1	1FE	15,000,000	100.8220	15, 123, 315	15,000,000	15,000,000					5.523	5.523		121,966	828,450	05/01/2009	05/08/2019
	BP CAPITAL MARKETS AMERICA INC.	C	1	1	1FE	5,000,000	100 . 4820	5,024,075	5,000,000	5,000,000					3.796	3.796		52,722		09/18/2018	09/21/2025
	BP CAPITAL MARKETS AMERICA INC	C.			1FE	8,000,000 1,500,000	100.3450 101.0790	8,027,560 1,516,184	8,000,000 1,500,000	8,000,000 1,500,000					3.937	3.937 3.790		87,489 8,685		09/18/2018 11/01/2018	09/21/2028
	BP CAPITAL MARKETS AMERICA INC.	I C.	1	1	1FE	2, 100, 000	98.5570	2,069,697	2,100,000	2,097,903		3			3.216	3.216		6, 191		12/26/2018	11/28/2023
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC.	C.	1	1	1FE	1, 199, 945	97.9070	1,174,883	1,200,000	1, 198, 747		2			3.224	3.225	AO	8,275		12/26/2018	04/14/2024
	BP CAPITAL MARKETS AMERICA INC.	C	1	1	1FE	9,990,684		9,728,290	10,000,000	9,980,706		22			3.588	3.601		76,743		12/26/2018	04/14/2027
	BP CAPITAL MARKETS PLCBRAMBLES USA INC	D	1	1	1FE	5,576,392	100.3040 102.2270	5,348,215	5,332,000	5,347,827 514,432		(81,743)			4.750	3. 181		78,092	253,270	12/01/2016	03/10/2019
	BRANCH BANKING AND TRUST COMPANY			1	2FE 1FE	9,990,900		511,137 9,941,980	500,000	9,998,893		(11, 176)			5.350	2.979		6,688 20,542	26,750 145,000	11/18/2015 05/05/2016	04/01/2020 05/10/2019
	BRISBANE AIRPORT 10 YR	D			2	17,000,000		17,683,150	17,000,000	17,000,000					5.240	5.240		413,232	890,800	04/20/2011	07/14/2021
	BRISBANE PORT SR SECD NTS DUE 2024	D	1	1	2FE	10,000,000	98.8980	9,889,807	10,000,000	10,000,000					4. 130	4. 130		147,992	413,000	08/22/2012	08/22/2024
	BRISTOL-MYERS SQUIBB CO	- 	1	1	1FE	7,494,000		7,482,975	7,500,000	7,499,528		3,017			1.600	1.641		41,333	120,000	02/22/2017	02/27/2019
	BRITISH GAS INTL FINANCEBRITISH SKY BROADCASTING GROUP PLC	D			1FE 2FE	13,705,600	89.3540	35,741,640 744,338	40,000,000 750,000	33, 134, 113 750, 138		2, 125, 575 (191)			0.000	6.741		5,742	19,688	09/20/2006	11/04/2021 09/16/2019
	BRITISH TELECOMMUNICATIONS PLC	D		' I	2FE	2,497,550			2,500,000	2,499,938		512			2.350	2.371		22,358	58,750	02/11/2014	02/14/2019
	BROADCOM CORPORATION				2FE	1,497,823	98.7510	1,481,267	1,500,000	1,498,794		971			2.375	2.454		16,427	17,813	02/23/2018	01/15/2020
11134L-AD-1	BROADCOM CORPORATION		1	1	2FE	1,120,361	96.1700	1,080,954	1, 124, 000	1, 121, 124		762			3.000	3.089	JJ	15,549	16,860	02/23/2018	01/15/2022
11134L-AF-6	BROADCOM CORPORATION	·		!	2FE	12,089,184	94.6100	11,447,822	12,100,000	12,090,615		1,430			3.625	3.642		202,255	219,313	02/23/2018	01/15/2024
11134L-AH-2 11134L-AP-4	BROADCOM CORPORATION	·	1		2FE2FE	4,979,925 2,799,250	<u>8</u> 9.7110 <u>9</u> 0.2760	4,485,525 2,527,731	5,000,000 2,800,000	4,981,568 2,799,335		1,643 85		}	3.875 3.125	3.929		89,340 40.347	96,875 65.139	02/23/2018	01/15/2027
11134L-AP-4 11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC	·			2FE2FE			4,757,070	5,000,000			1,846		†	3. 125	3.449		40,347		06/21/2016	06/27/2026
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2				2FE	25,000,000	101.6970	25,424,288	25,000,000	25,000,000					5.910	5.910		61,563	1,477,500	12/16/2005	12/16/2025
	BROWN-FORMAN CORPORATION		1		1FE	4,942,750	99.7980	4,989,875	5,000,000	4,944,189		1,439			4.000	4.084		42,222	110,556	03/22/2018	04/15/2038
	BUILDING MATERIALS CORP OF AMERICA	 			3FE	4, 123, 200		3,867,650	4,120,000	4,118,273		(1,465)			5.375	5.341		28,296	221,450	02/18/2015	11/15/2024
	BUILDING MATERIALS CORP OF AMERICA	 	[1		3FE 2FE	2,034,750 3,191,552		1,870,245 2,845,754	1,950,000 3,200,000	2,009,603 3,192,456		(10,686) 717			6.000	5.269 3.782		24,700	117,000 120,000	03/28/2017	10/15/2025 09/25/2027
	BUNZL PLC	D	I'		2	20,000,000		19,245,304	20,000,000						3.930	3.930		91,700	786,000	11/19/2015	11/19/2027
12189L-AA-9	BURLINGTN NORTH SANTA FE	I	1	1	1FE	4,983,150	117.1070	5,855,335	5,000,000	4,985,522		338			5.750	5.774		47,917	287,500	05/12/2010	05/01/2040
12189L-AF-8	BURLINGTN NORTH SANTA FE		1		1FE	11,970,360	101.0170	12, 121, 980	12,000,000	11,990,998		3, 121			3.450	3.479		121,900	414,000	08/17/2011	09/15/2021
	BURLINGTON RESOURCES FIN	····	[]		1FE	1,893,984		2,113,323	1,600,000	1,792,476		(9,610)			7 . 400	6.045		9,867	118,400	02/25/2003	12/01/2031
	BURL INGTON/SANTA	 	[1FE 4FE	8,385,200 6,287,658	123.2850	12,328,530 5,943,620	10,000,000	8,976,101 6,284,368		<u>6</u> 7,906 (1,724)			6.700 5.500	8.268 5.585		279, 167 73, 417	670,000 247,500	10/18/2000 11/26/2018	08/01/2028
	BWAY HOLDING CO	1	1	1	5FE	10,100	89.7500		10,000	10,074		(1,724)			7.250	6.995		153	725	08/10/2017	04/15/2025
12429T-AE-4	BWAY HOLDING CO	LS	1	1	5FE	308,050	89.7500	273,738	305,000	307,248		(589)			7.250	6.995	A0	4,668	22, 113	08/10/2017	04/15/2025
	CA INC		1		2FE	6,014,650	99.8390	5,990,352	6,000,000	6,005,238		(3,210)			3.600	3.542		90,000	216,000	11/19/2015	08/01/2020
	CA INC	·}			2FE	2,517,732	97.6210	2,460,052	2,520,000	2,518,434		398		 	3.600	3.618		34,272	90,720	03/15/2017	08/15/2022
12685J-AA-3 12686C-BA-6	CABLE ONE INCCABLEVISION SYSTEMS CORPORATION	 	1		4FE	2,766,556	100.5000	2,653,200 152,888	2,640,000 151,000	2,690,746 156,573		(33,617)			5.750	4.341		6,747 2,550	151,800	11/16/2017 11/19/2018	06/15/2022 04/15/2020
129268-AA-6	CALEDONIA GENERATING LLC	<u> </u>	1	1	4FE	8,708,127		8,562,470		8,708,127					1.950	1.950		2,550 472	180,382	06/29/2012	04/15/2020
12958R-AD-9	CALFRAC HOLDINGS LP	C.	1	1	4FE	640,000	71.0000	454,400	640,000	640,000					8.500	8.500		2,418	29,467	05/15/2018	06/15/2026
	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y	.L	2	2	2Z	30,000,000		30,947,319	30,000,000	29,927,974		5.583		L	6.250	6.250		5,208	1,875,000	04/06/2012	06/30/2032

SCHEDULE D - PART 1

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CUSIP				ond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n C	har	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	CALIFORNIA WATER SERVICE COMPANY				1	8,000,000	. 120 . 0000	9,600,000	8,000,000	8,000,000					7.110	7.110	MN	94,800	568,800	05/23/2002	05/01/2032
	CALPINE CORPCALPINE CORP	LS	1		3FE4FE	1,053,000 4,005,000	98.0000	1,029,000 3,750,000	1,050,000 4,000,000	1,051,278 4,001,815		(374)			5.875 5.375	5.831 5.348	JJ	28,445	61,688 215,000	10/29/2013 05/19/2015	01/15/2024
	CALPINE CORP		1		4FE	1,977,250	91.5000	1,812,615	1,981,000	1,978,649		390			5.500	5.527	FA	45,398	108,955	02/11/2015	02/01/2024
	CALPINE CORP	LS	1		4FE	1,360,000	91.5000	1,244,400	1,360,000	1,360,000					5.500	5.500	FA	31,167	74,800	01/29/2015	02/01/2024
131347-CK-0	CALPINE CORP		1		3FE		91.2500	3,285,000	3,600,000	3,600,000					5.250	5.250		15,750	189,000	05/24/2016	06/01/2026
134429-AW-9	CAMPBELL SOUP CO		1		2FE	9,949,000		10,149,680	10,000,000	9,986,375		5,551			4.250	4.313		89,722	425,000	03/31/2011	04/15/2021
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	Å	[]		1FE			6,598,967	6,900,000	6,896,260		458			2.750	2.758		63,250	189,750	03/11/2016	03/01/2026
	CANADIAN NAT'L RAILWAYSCANADIAN NATL RESOURCES	Α Λ			1FE 2FE	17,795,290 13,027,800		20,982,573 13,424,904	17,000,000 12,000,000	17,575,323 12,719,315		(22,024)			6.250 6.450	5.915 5.832		442,708 2,150	1,062,500 1,161,000	09/15/2004	08/01/2034 06/30/2033
	CANADIAN PACIFIC RAILWAY CO	Δ			2FE	10,052,175		9,575,290	12,000,000	10,034,148		(5,075)			2.900	2.838		120,833	290,000	04/21/2015	02/01/2025
	CANADIAN PACIFIC RAILWAY COMPANY	A	i		2FE	8,991,720		9,137,799	9,000,000	8,992,145		425			4.000	4.011		30,000	195,000	05/14/2018	06/01/2028
13645R-AF-1	CANADIAN PACIFIC RR CO	A.	1		2FE	3,440,815	_116.2830	4,069,898	3,500,000	3,452,681		1,373			5.950	6.073	MN	26,610	208,267	05/03/2007	05/15/2037
	CAPITAL ONE FINANCIAL CORPORATION	ļ	1		2FE	3,988,360		3,782,988	4,000,000	3,990,123	ļ	1,510			3.300	3.347		22,367	132,000	10/26/2017	10/30/2024
	CAPITAL ONE NA		1		2FE	9,999,700 .		9,890,520	10,000,000	9,999,929		101			1.850	1.851		55,500	185,000	09/08/2016	09/13/2019
	CAPITAL ONE NACARDINAL HEALTH INC		1		2FE 2FE	3,750,000 9,987,900		3,708,019 9,805,130	3,750,000 10,000,000	3,750,000 9,995,402		1,239			3.670	0.000 3.227		24,087 14,222	118,268 320,000	01/26/2017	01/30/2023 06/15/2022
1/11/QV_AV_/	CARDINAL HEALTH INC		····· ¦ ···		2FE2	9,979,300	96.5010	9,650,070	10,000,000	9,990,536		2,070			3.200	3.224		94,222	320,000	02/19/2013	03/15/2023
14149Y-BG-2	CARDINAL HEALTH INC				2FE	2,800,000	98.9040	2,769,309	2,800,000	2,800,000					3.558	0.000		4, 151	81,934	06/01/2017	06/15/2022
141781-AY-0	CARGILL INC		1		1FE	24,209,601	102.7280	25, 152,877	24,485,000	24,398,652		31,196			4.307	4.458	MN	137,680	1,054,569	08/09/2011	05/14/2021
142339-AG-5	CARLISLE COMPANIES INCORPORATED		1		2FE	1,897,967	95.7530 94.7370	1,819,301	1,900,000	1,898,259		260			3.500	3.517		5,542	69,271	11/13/2017	12/01/2024
142339-AH-3	CARLISLE COMPANIES INCORPORATED		1		2FE	10,985,047	94.7370	10,783,890	11,383,000	11,002,274		17,245			3.750	4.201		35,572	272,338	06/27/2018	12/01/2027
	CAROLINA PWR & LT CO 1ST MTGCARRIX INC SR SEC 4.96 SERIES A				1FE 2PL	9,814,500 13,000,000		11,424,080 12,883,668	10,000,000	9,971,654 13,000,000		8,913			8.625	8.745 4.960		253,958 270,458		11/22/1991 07/19/2017	09/15/2021
	CASEY'S GENERAL STORES, INC. SERIES B -		2		2	2,700,000		2,739,932	2,700,000	2,700,000					5.720	5.720	MS	39,039	115,820	03/30/2007	03/30/2020
	CATERPILLAR FINANCIAL SERVICES COR				1FE	15,350,000		14,819,400	15,000,000	15,211,145		(33,897)			3.250	2.987		40,625	487,500	03/12/2018	12/01/2024
	CATERPILLAR FINANCIAL SERVICES COR				1FE	2,400,000		2,354,266	2,400,000	2,400,000					3. 126	0.000		9,795	34,548	05/09/2018	05/15/2023
	CATERPILLAR INC		1		1FE	5,279,200		5,090,495	5,000,000	5, 153, 573		(61,125)			3.900	2.575		18,417	195,000	12/01/2016	05/27/2021
	CATERPILLAR INC		[]		1FE	5,603,908 .		5,523,254	5,500,000	5,577,952		(13,208)			3.400	3.110		23,894	187,000	01/01/2017	05/15/2024
	CBOE HOLDINGS INC	·			1FE 2FE	4,987,950 9,909,500		4,866,360 9,910,810	5,000,000 10,000,000	4,989,989 9,967,898		1,054 9,432			3.650 3.375	3.679 3.484		85,674	182,500 337,500	01/09/2017	01/12/202703/01/2022
	CBS CORP		¦		2FE		94.2180	1,319,055	1,400,000	1,393,989		1,364			2.500	2.611		13,222	39,083	06/26/2017	02/15/2023
	CBS CORP		1		2FE	5,991,134	90.6720	5,485,626	6,050,000	5,998,174		4,751			3.375	3.485		77,138	228,009	06/26/2017	02/15/2028
124857-AX-1	CBS CORP	ļ	1]	2FE	5,906,743	92.7800	5,566,800	6,000,000	5,907,017		275			3.700	3.898	JD	18,500		12/19/2018	06/01/2028
	CBS CORP	 -	1		2FE	407,673	95.3100	400,301	420,000	407,759	ļ	86	ļ	ļ	2.900	3.620		1,015		12/19/2018	06/01/2023
14987B-AE-3 124900-AB-7	CC HOLDINGS GS V LLC/CRO	·····	1		2FE	5,000,000	99.0290	4,951,440	5,000,000	5,000,000	}	44 000	}		3.849	3.849		40,628	192,450	06/27/2013	04/15/2023
	CCO HOLDINGS LLC	A	[¦		2FE3FE	18,854,758	93 . 2730	17,703,234 1,000,625	18,980,000	18,878,736		11,280			3.250	3.329		154,213 15,458	616,850 52,500	10/31/2016 05/15/2015	10/01/2026 03/15/2021
	CCO HOLDINGS LLC	1	1		3FE	2,000,000		1,945,000	2,000,000	2,000,000		(2,423)			5. 125	5. 125		17,083	102,500	04/13/2015	05/01/2023
1248EP-BK-8	CCO HOLDINGS LLC	1	1		3FE	2,000,000	97.0000	1,940,000	2,000,000	2,000,000					5.875	5.875	MN	19,583	117,500	04/15/2015	05/01/2027
1248EP-BM-4	CCO HOLDINGS LLC	ļ	1		3FE	3,502,973	98.0000	3,430,000	3,500,000	3,502,111		(346)			5.750	5.736	FA	76,028	201,250	05/24/2016	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC	····-	1		3FE	2,000,000		1,922,500	2,000,000	2,000,000		/ - 7			5.500	5.500		18,333	110,000	04/07/2016	05/01/2026
	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	·	[]		3FE3FE	3,112,500 91,080		2,985,000 85,689	3,000,000 92,000	3,064,535 91,208	}	(17,815)	·	}	5.875 5.125	5.147 5.254		44,063	176,250	03/02/2016	04/01/2024
	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	·	[-		3FE	135,000			135,000		ļ	74		<u> </u>	4.000	4.000			4,715 4,710	10/10/2017	05/01/2027
	CDK GLOBAL INC		1		3FE		92.7500	3,950,223	4,259,000	4,308,987		(4,684)			4.875	4.661		17,302	207,626	04/16/2018	06/01/2027
125094-AC-6	CDP FINANCIAL	Α	1		1FE	7,979,200	125.3320	10,026,536	8,000,000	7,982,394		435			5.600	5.618	MN	44,800	448,000	11/20/2009	11/25/2039
12513G-BA-6	CDW LLC	 	1		3FE	3,728,762	98.7500	3,604,375	3,650,000	3,701,558	ļ	(8,096)	ļ	ļ	5.500	5. 196		16,729	200,750	12/08/2015	12/01/2024
	CDW LLC / CDW FINANCE CORP	·	[]		3FE	6,654,219		6,509,063	6,625,000	6,636,559		(4,944)			5.000	4.914		110,417	331,250	03/04/2015	09/01/2023
	CELANESE US HOLDINGS LLC	 	1		2FE	4, 137, 500 14, 132, 500	105 . 1190	4,204,764 14,389,704	4,000,000 14,000,000	4,049,395 14,071,570		(18,365)			5.875 4.625	5.332 4.474		10,444	235,000 647,500	08/21/2013	06/15/2021
	CELGENE CORP	t	[-		2FE2							2.252			3.950	3.988			316,000	10/06/2016	10/15/2022
	CELGENE CORP	<u> </u>	1		2FE	4,997,450		4,908,915	5,000,000	4,998,982		261			3. 250	3.262		61,389	162,500	08/06/2012	08/15/2022
151020-AJ-3	CELGENE CORP		1		2FE	3,978,080	. 100 . 4550	4,018,204	4,000,000	3,988,794		2, 162			4.000	4.067	FA	60,444	160,000	08/01/2013	08/15/2023
	CELGENE CORP	ļ	1		2FE	9,981,900	99.3010	9,930,130	10,000,000	9,993,850		3,651			2.875	2.914		108,611	287,500	08/03/2015	08/15/2020
	CELGENE CORPORATION	 	1		2FE	795,200		693,276	800,000		ļ	66	ļ	}	4.550	4.587		13,246	18,200	02/08/2018	02/20/2048
15135U-AD-1	CENOVUS ENERGY INC	A	[1		2FE	768,715	101.7900	783,000		769, 191		74			5.700	5.709	AU	11,985	43,846	09/15/2009	10/15/2019

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
15135B-AD-3	CENTENE CORP	Ť	 ''	1	3FE			197,500	200,000	201,780	(200.0000)	(698)		7 4.40	4.750	4.351	MN	1,214	9,500	06/09/2016	05/15/2022
15135B-AF-8	CENTENE CORPORATION			1	3FE	931,324		926.310	924,000	926,643		(1,983)			5.625	5.358	FA	19,635	45,000	12/20/2018	02/15/2021
15135B-AH-4	CENTENE CORPORATION	Ι		1	3FE	1,082,500		1.023.750	1,000,000	1.047.942		(16, 146)			6. 125	4.255		23, 139	61,250	10/18/2016	02/15/2024
15135B-AJ-0	CENTENE CORPORATION	1		1	3FE		95.5000		485,000	487,876		(155)			4.750	4.617		10,623	,	09/06/2018	01/15/2025
15137T-AA-8	CENTENE ESCROW I CORP			1	3FE	2,525,000	97.2500	2,431,250	2,500,000	2,524,566		(434)			5.375	5. 165	JD	11, 198	70, 174	11/19/2018	06/01/2026
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRI			1	1FE			9,700,390	10,000,000	9,993,855		2,463		ļ ļ	1.850	1.876	JD	15,417	185,000	05/13/2016	06/01/2021
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI			1	1FE			9, 188, 470	10,000,000	9,990,908		1,067			2.400	2.413		80,000	240,000	08/08/2016	09/01/2026
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI			1	1FE	9,934,600		9,542,730	10,000,000	9,945,884		5,814		ļ ļ	3.000	3.076		125,000	300,000	01/09/2017	02/01/2027
15189T-AR-8	CENTERPOINT ENERGY INC			[!	2FE	1,399,594		1,338,973	1,400,000	1,399,701		77		ļ ļ	2.500	2.506		11,667	37,042	08/07/2017	09/01/2022
15189W-AG-5	CENTERPOINT ENERGY RESOU		-	[]	2FE	5,388,050		5, 100, 495	5,000,000	5,095,066		(44,215)		}	4.500	3.525		103,750	225,000	08/08/2011	01/15/2021
153527-AL-0	CENTRAL GARDEN & PET COMPANY		-	[]	4FE	2,160,000		1,995,000	2,000,000	2,088,010		(33,309)		}	6. 125	4. 194		15,653	122,500	10/18/2016	11/15/2023
153527-AM-8 15405E-AE-8	CENTRAL GARDEN & PET COMPANY]1	4FE 1FE	5,205,463		4,913,550	5,490,000	5,215,981		10,529		} }	5. 125	5.836 5.889		117,234	177,415	07/12/2018	02/01/2028
		+		4	4FE	14,970,000		15,605,460	15,000,000	14,977,407		781			5.875			293,750	881,250	10/20/2005	10/25/2035
156504-AH-5 156700-AR-7	CENTURY COMMUNITIES INC				4FE	3,572,776 4,982,950		3,144,240 4,987,500	3,573,000 5.000,000	3,572,781 4,994,756		5			5.875 6.450	5.876 6.497		96,794	209,914	12/27/2017	07/15/2025
156700-AH-7	CENTURYLINK INC				4FE			4,987,500	309,000	311,932		1,911 (158)		·	5.625	4.833		14,333 4,345	322,300	12/04/2018	06/15/2021
12527G-AB-9	CF INDUSTRIES INC			1	3FE	1,753,235		1,619,160	1,572,000	1,643,265		(51,302)			7. 125	3.609		18,668	112,005	10/19/2016	05/01/2020
12527G-AD-5	CF INDUSTRIES INC			1	3FE	3,578,188	77 5000	3, 158, 125	4,075,000	3,591,403		7,588			4.950	5.870		16,809	201,713	04/23/2018	06/01/2043
12527G-AH-6	CF INDUSTRIES INC			1	2FE		97.7320	807.262	826,000	821.807		431			4.500	4.577		3.098	37,170	11/10/2016	12/01/2026
12541W-AA-8	CH ROBINSON WORLDWIDE INC			1	2FE	1,590,432		1,604,490	1,600,000	1,590,996		564		· · · · · · · · · · · · · · · · · · ·	4.200	4.274		14.187	34.347	04/09/2018	04/15/2028
159864-AC-1	CHARLES RIVER LABORATORIES INC	 		1	4FE	1,967,500		1,915,825	1.945.000	1,965,063		(2,437)			5.500	5.272		26.744	52.893	03/28/2018	04/01/2026
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L			1	2FE	10,539,300		9,943,600	10,000,000	10,429,732		(55,910)			4.908	4.153		215,407	490,800	01/01/2017	07/23/2025
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L			1	2FE				767.000			65			4.500	4.522		17,066		06/28/2018	02/01/2024
163851-AB-4	CHEMOURS COMPANY			1	3FE		_101.0000	52,520	52,000	52,298		(113)			6.625	6.361	MN	440	3,445	12/14/2016	05/15/2023
163851-AB-4	CHEMOURS COMPANY	LS		1	3FE	1,040,827	101.0000	1,016,060	1,006,000	1,026,718		(9,279)			6.625	5.392	MN	8,516	66,648	11/16/2017	05/15/2023
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE	1,373,280	99.5000	1,293,500	1,300,000	1,359,725		(8,377)			5.875	4.978	JD	212	114,563	05/09/2017	03/31/2025
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE			527,500	500,000	500,000					7.000	7.000	JD	97	52,500	05/09/2017	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE			6,454,470	6,837,000	6,953,448		(10,972)			5. 125	4.862		973	355,598	12/06/2018	06/30/2027
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1	3FE	200,000		186,500	200,000	200,000					5.250	5.250		2,625	5,250	07/31/2018	10/01/2025
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP			[1	3FE	2,008,000		1,877,480	2,008,000	2,008,000					5.625	5.625		34,513		09/06/2018	10/01/2026
167885-AA-0	CHICAGO PARKING METERS, LLC SEN SEC 2020			[]	2FE	30,000,000		31,086,150	30,000,000	30,000,000		(40.000)		·	5.489	5.489		4,574	2,470,050	11/04/2010	12/30/2020
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC	+		[]	4FE 1FE	3,797,810		3,370,739	3,709,000	3,776,094		(13,603)			6.250	5.763		58,597	231,813	05/22/2017	03/31/2023
171232-AS-0 171340-AK-8	CHUBB CORP				2FE	741, 105 978, 804			750,000 980,000	742,579 979,131		186 229			6.500 2.450	2.476		6,229 10,004	48,750 24,410	05/01/2008	05/15/2038 08/01/2022
171484-AE-8	CHURCHILL DOWNS INCORPORATED	+		1	4FE	1,562,250		1,411,332	1,560,000	1,562,011		(236)			4.750	4.728		34, 168	40,755	07/20/2017 12/12/2017	01/15/2028
125509-BP-3	CIGNA CORP			1	2FE	9,949,700		10,217,840	10,000,000			5.523		·	4.730	4.720		132,500	450,000	03/02/2011	03/15/2021
171798-AD-3	CIMAREX ENERGY CO.		1	l ₁	2FE			649.558	700,000			150		 	3.900	3.930		3,488	27,300	04/03/2017	05/15/2027
17252M-AM-2	CINTAS CORPORATION		1	1	2FE	1,398,152		1,377,104	1,400,000	1,398,779		353			2.900	2.928		10,150	40,600	03/09/2017	04/01/2022
17252M-AN-0	CINTAS CORPORATION		1	1	2FE	14,942,400		14,649,900	15,000,000	14,951,196		4,964			3.700	3.746		138,750	555,000	03/09/2017	04/01/2027
17275R-AE-2	CISCO SYSTEMS INC			1	1FE	5,654,500		5,010,595	5,000,000	5,016,376		(132,886)		L [4.950	2.240		93,500	247,500	12/19/2013	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC			1	1FE	15,677,760	. 101.5520	15,232,845	15,000,000	15,092,877		(86,861)			4.450	3.835	JJ	307,792	667,500	08/09/2011	01/15/2020
17275R-BH-4	CISCO SYSTEMS INC			1	1FE	19,815,097	95.7620	19,014,542	19,856,000	19,827,735		5,619			2.200	2.232	MS	122,556	436,832	09/13/2016	09/20/2023
17275R-BH-4	CISCO SYSTEMS INC	LS_		1	1FE	143,703	95.7620	137,898	144,000	143,795		41		ļ l	2.200	2.232	MS	889	3, 168	09/13/2016	09/20/2023
125581-GQ-5	CIT GROUP INC		.	1	3FE	4,795,569		4,590,994	4,655,000	4,738,141		(20,741)		ļ ļ	5.000	4.460		87,928	232,750	06/16/2016	08/15/2022
125581-GR-3	CIT GROUP INC			1	3FE	22,704,688		21,805,000	22,250,000	22,499,035		(47,667)			5.000	4.725		463,542	1,112,500	01/05/2015	08/01/2023
125581-GV-4	CIT GROUP INC		.	1	3FE		98.5000	415,670	422,000	425,235		(985)			4. 125	3.757		5,416	8,704	04/16/2018	03/09/2021
125581-GW-2	CIT GROUP INC		-	1	3FE		97.7500	179,860	184,000	184,000				}	5.250	5.250		3,005	4,830	03/06/2018	03/07/2025
125581-GX-0	CIT GROUP INC		-		3FE	276,000		274,620	276,000	276,000				}	6. 125	6.125		5,259	8,453	03/06/2018	03/09/2028
172967-FT-3	CITIGROUP INC		-		2FE			20,434,680	20,000,000	20,245,230		(74,503)		} }	4.500	4.066		417,500	900,000	07/31/2012	01/14/2022
172967-GL-9	CITIGROUP INC			 	2FE			4,921,795	5,000,000	4,994,588		1, 190		} }	3.375	3.403		56,250	168,750	02/14/2013	03/01/2023
172967-LV-1	CITIGROUP INC		-		2FE	1,500,000		1,473,377	1,500,000	1,500,000				}	3. 142	3.142 5.840	JJ	20,554	23,565	01/17/2018	01/24/2023
18055#-AK-8 184496-AL-1	CLARION LION PROPERTIES FUND MAY 2007 12	-+	-	I	3FE	7,000,000		7,068,590	7,000,000 10.500,000	7,000,000 10,500,000		(54,530)		}	5.840	5.840	JU	18, 169 44, 844	408,800 538,125	06/15/2007	06/15/2019
184496-AL-1 18539U-AA-3	CLEAN HAHBURS INC		1	[¦	3FE3FE	10,748,874 5,031,125		10,473,750				(54,530)		·	5. 125	5.990		73,341	538, 125	06/24/2016	06/01/2021
185508-AE-8	CLECO POWER LLC			l¦	2FE	18,636,840		21,781,486				9, 151			6.500	6.654		73,341	1,235,000	11/14/2018	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM		1	l¦	2FE	6,602,972		7,253,187	6,470,000	6,586,472		(3,660)			5.950	5.787		17.110	384,965	08/01/2013	12/15/2036
189054-AU-3	CLOROX CO		1	li	2FE	5, 110, 835		4,994,610	5,000,000	5.085.533		(12.851)			3.500	3. 182		7.778	175.000	01/01/2017	12/15/2024
100001 710 0	020.107. 00					, 110,000		,007,010	, 000,000	, 000, 000		(iL,001)					· · · · · · · · · · · · · · · · · · ·	,110	,000	1/ 0 1/ 20 1/	

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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
189054-AV-1	CLOROX COMPANY			1	2FE	4,498,470		4,273,074	4,500,000	4,498,638		134			3.100	3. 104	AO	34,875	140,663	09/26/2017	10/01/2027
189054-AW-9	CLOROX COMPANY			1	2FE	4,990,950		5,022,420	5,000,000	4,991,433		483			3.900	3.922		24,917	100,750	05/07/2018	05/15/2028
12572Q-AJ-4 12592B-AB-0	CME GROUP INC			1	1FE 2FE	5,999,040		6,080,520	6,000,000	5,999,082		42			3.750	3.752 2.769		10,000 26.674	108,750	06/14/2018	06/15/2028
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC	LS		1	2FE2FE	1,728,924 100,836		1,701,145 99,250	1,714,000	1,719,512		(9,413)			3.375	2.769		1,556	37,226 1,688	01/29/2018	07/15/2019
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC			1	2FE	232,704	100.5500	235,287	234,000	233,488		261			4.375	4.500		1,564	10,238	11/03/2015	11/06/2020
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC	LS		1	2FE	4,739,596		4,792,213	4,766,000	4,755,562		5,307			4.375	4.500		31,856	208,513	11/03/2015	11/06/2020
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC			1	2FE	4,972,350	101.6100	5,080,500	5,000,000	4,986,808		5,413			4.875	5.001		60,938	243,750	03/14/2016	04/01/2021
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC			[]	2FE	3,231,833	99.3300	3,228,225	3,250,000	3,239,397		3,527			3.875	4.000		26,587	125,938	10/18/2016	10/15/2021
12592B-AH-7 12594K-AA-0	CNH INDUSTRIAL CAPITAL LLC	+		[]	2FE 2FE	3,002,227		2,996,831	2,984,000	2,998,251		(3,977) (4,157)		}	4.375 4.500	4.215 4.413		31,187 102.000	130,550	01/05/2018	04/05/2022
12594K-AA-0 12594K-AB-8	CNH INDUSTRIAL NV		D	I¦	2FE2	6,031,250 10,100,976	90 9570					(4, 157) 28,718		l	3.850	4.413		53,066	270,000 207,650	08/10/2016	08/15/2023
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED		D	1	2FE.	5,028,195		4,978,190	5,000,000	5,022,461		(2,807)			3.800	3.726		19,000	190,000	12/01/2016	11/25/2025
191216-BS-8	COCA-COLA CO				1FE	12,370,746		12,351,017	12,829,000	12,392,160		21,414			2.875	3.439	A0	65,570	184,417	08/27/2018	10/27/2025
191216-BZ-2	COCA-COLA CO			1	1FE	14,982,600		13,735,335	15,000,000	14,986,318		1,617			2.250	2.263		112,500	337,500	08/29/2016	09/01/2026
191216-CE-8	COCA-COLA CO			1	1FE	9,959,500		9,620,230	10,000,000	9,965,213		3,601			2.900	2.947		29,000	290,000	05/22/2017	05/25/2027
191216-AV-2 19123M-AB-9	COCA-COLA CO/THE			1	1FE 2FE	3,920,258 14,902,287	101.2/30	4,050,920 14,889,270	4,000,000 15,000,000	4,006,391 14,904,251		(3,938)			3.300	3.211 3.457		44,000 178,750	132,000 171,979	12/01/2016	09/01/2021
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		υ	1	4FE	3,000,000		2,977,500	3,000,000	3,000,000		24,404			5.375	5.375		53,750	161,250	04/12/2016	03/01/2022
19416Q-EC-0	COLGATE-PALMOLIVE CO			1	1FE.		96.3540	9,635,430	10,000,000	9,770,975		49,235			2.100	2.663		35,000	210,000	01/01/2017	05/01/2023
19416Q-EL-0	COLGATE-PALMOLIVE CO			1	1FE	3,987,320		3,884,116	4,000,000	3,990,122		2,411			2.250	2.317		11,500	93,250	10/30/2017	11/15/2022
198280-AD-1	COLUMBIA PIPELINE GROUP INC			1	2FE	1, 189, 179		1,177,935	1, 182, 000	1,184,617		(1,781)			3.300	3.139	JD	3,251	39,006	05/16/2016	06/01/2020
199575-AV-3	COLUMBUS SOUTHERN POWER			1	1FE	12, 112, 065		14,168,840	12,250,000	12,145,809		3,560			5.850	5.931	AO	179, 156	716,625	10/11/2005	10/01/2035
20030N-BH-3 20030N-BR-1	COMCAST CORP				1FE 1FE	19,832,200 4,649,020		19,863,500 4,453,697	20,000,000 4,576,000	19,868,278 4,621,258		6,707 (10,185)			4.250 2.750	4.313 2.499		391,944		01/08/2013	01/15/2033
20030N-BX-8	COMCAST CORPORATION			1	1FE	5,739,018		5,605,905	5,750,000	5,741,860		1,460			3.000	3.030		71,875	172,500	01/05/2017	02/01/2024
20030N-BY-6	COMCAST CORPORATION	1		1	1FE	4,990,150		4,765,265	5,000,000	4,991,836					3.300	3.323		68,750	165,000	01/05/2017	02/01/2027
20030N-CE-9	COMCAST CORPORATION			1	1FE	883,566		912, 190	1,018,000			1,003			3.999	4.820		6,785	20,355	06/15/2018	11/01/2049
20030N-CL-3	COMCAST CORPORATION			1	1FE	2,998,020		3,029,334	3,000,000	2,998,035		15			4.600	4.605		32,967		10/02/2018	10/15/2038
20030N-CM-1 20030N-CN-9	COMCAST CORPORATION			1	1FE1FE	6,894,342 3,496,920		6,975,079 3,558,279	6,900,000 3,500,000	6,894,363 3,496,926		21 6			4.700 4.950	4.705 4.955		77,472 41,388		10/02/2018	10/15/2048
20030N-CR-0	COMCAST CORPORATION			1	1FE	4,870,708		4,900,737	4,871,000	4,870,719		11			3.700	3.701		43,054		10/02/2018	04/15/2024
20030N-CR-0	COMCAST CORPORATION	LS		1	1FE		100.6110	129,788	129,000	128,993					3.700	3.701	AO	1,140		10/02/2018	04/15/2024
20030N-CS-8	COMCAST CORPORATION			1	1FE	998,770		1,011,837	1,000,000	998,807		37			3.950	3.970		9,436		10/02/2018	10/15/2025
20030N-CT-6	COMCAST CORPORATION			1	1FE	4,997,500		5,077,165	5,000,000	4,997,549	ļ	49		ļ	4 . 150	4. 156		49,569		10/02/2018	10/15/2028
20030N-CU-3 200339-DW-6	COMCAST CORPORATION	+	l	1	1FE 1FE	1,998,860 10,449,209		2,022,616 10,324,151	2,000,000 10,454,000	1,998,878 10,452,588		18 964			4.250 2.500	4.256 2.510		20,306 21,053		10/02/2018	10/15/2030
200339-DW-6 201723-AK-9	COMMERCIAL METALS CO	-+		1	3FE	4,261,489		10,324,151	4,352,000	10,452,588		9.075			4.875	5. 186		27,109		11/08/2018	05/02/2020
201723-AL-7	COMMERCIAL METALS COMPANY			1	3FE	6,689,750	89.5000	6,444,000	7,200,000	6,696,775		7,055			5.375	6.449		178,450	37,744	11/20/2018	07/15/2027
201723-AM-5	COMMERCIAL METALS COMPANY			1	3FE	323,000	92.7500	299,583	323,000	323,000	ļ				5.750	5.750	AO	3,921	8,358	04/19/2018	04/15/2026
202795-HK-9	COMMONWEALTH EDISON			1	1FE	2,727,750		2,947,540	2,500,000	2,683,660		(6,448)			5.900	5.246		43,431	147,500	10/26/2010	03/15/2036
203372-AM-9 20337Y-AA-5	COMMSCOPE INC			1	3FE	2,015,000		1,830,000	2,000,000	2,007,997 4,439,169		(2,054)			5.500 6.000	5.372		4,889 11,467	110,000	05/01/2015	06/15/2024
2033/1-AA-5 20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC			1	3FE	4,495,884 2,522,222		3,913,000 2,025,000	4,300,000 2,500,000	4,439,169		(27,716)			5.000	5. 164 4. 865			258,000 125,000	12/08/2016	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC	0		1	3FE	1,008,889		810,000	1,000,000	1,007,176		(969)			5.000	4.865	MS	14,722	50,000	03/02/2017	03/15/2027
20557#-AF-8	COMPUTERSHARE LIMITED SER A SR NT				2FE	10,000,000	98.8160	9,881,603	10,000,000	10,000,000					4.220	4.220	MN	48,061		11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LIMITED SER B SR NT				2FE	10,000,000		9,531,424	10,000,000	10,000,000					4.360	4.360	MN	49,656		11/20/2018	11/20/2028
205887-BW-1	CONAGRA BRANDS INC			L	2FE	2,100,000		2,076,467	2,100,000	2,100,000					2.908	1.857		14,250	51,470	10/10/2017	10/09/2020
205887-BX-9 205887-BZ-4	CONAGRA BRANDS INC				2FE2FE	1,500,000 1,997,700		1,495,787 2,000,706	1,500,000	1,500,000 1,997,840		140			3.219	0.000	JAJ0	9,523 14,567		10/15/2018	10/22/2020
205887-CA-8	CONAGRA BRANDS INC			1	2FE	4,997,500		4,969,825	5,000,000	4,997,578		78			4.300	4.310		41,208		10/15/2018	05/01/2024
205887-CB-6	CONAGRA BRANDS INC			1	2FE	4,985,700		5,015,840	5,000,000	4,986,034		334			4.600	4.648	MN	44,083		10/15/2018	11/01/2025
205887-CD-2	CONAGRA BRANDS INC			1	2FE	1,493,745	94 . 4940	1,417,410	1,500,000	1,493,779		34			5.300	5.334		15,238		10/15/2018	11/01/2038
205887-CE-0	CONAGRA BRANDS INC			1	2FE	1,492,470		1,381,457	1,500,000	1,492,490		20			5.400	5.434		15,525		10/15/2018	11/01/2048
205887-AR-3 205887-AX-0	CONAGRA FOODS INC			[]	2FE2FE	11,902,840 11,368,350		12,142,264 11,413,647	10,700,000 9,000,000	11,377,696 10,484,314		(49,559) (84,016)			7.000 8.250	6.127 6.243		187,250 218,625	749,000 742,500	12/10/2002	10/01/2028
20605P-AK-7	CONCHO RESOURCES INC	1	l	1	2FE2FE	6,567,860		6,456,127	6,600,000		<u> </u>	1.273			4.300			141.112		06/25/2018	08/15/2028

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2007-1-0 Contact Design Contact D					1		2,248,628	97.0150														
2006-1-4-0 CONTELLITION SINGER IN	209115-AD-6	CONSOLIDATED EDISON INC			1	2FE	2,999,010	98.6710	2,960,133	3,000,000	2,999,600		325			2.000	2.011	MS	17,667	60,000	02/27/2017	03/15/2020
2009-1-4-2 200					1		1,307,167	101.0990	1,268,541		1,291,971						3.506	MN			01/05/2017	
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2009-1-57 CONSTILL					1																	
2009-1-1-2 CONTILLY TIS INVESTIGN: 1 775					1																	
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20071-4-7 CONTENT FOR PRICE SEPTION T. 200 T. 248 C. 320 S. 300 S. 500 S.					1																	
276596-9 ONSABERS DERIFO FE					1																	
2758 1-7 CONSUMEN REPORT OF 1 FFL					1																	
21656-0-7 COMMAND REPRO COPANY 1 FF 779, 063 102, 438 779, 065 21 3.500 3.500 M 3.577 107, 207, 208 117, 117, 207, 209 117, 209, 209 117, 209,					1																	
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2187 14.4					1		782,001	103.8580	815,285													
22617-44-4 ORTES IP ADJUISTION COPP		CORECIVIC INC			1		6,656,520	_82.7500								4.750			68,921	263,396		
22939-44-0 OSITO INTERELLE CORPORATION 1 FFE 1989 177 270 284 M2 2.299 19.200 55/09/2017 55/19/2024 22939-44-0 OSITO INTERELLE CORPORATION 1 FFE 10.08 20.00 10.00 20.					1																	
22030-41-4 COVIDEN INT. FINAME \$8					1																	
22243-A-D					1																	
22494-C-1-4 OX COMMACATION INC. 1 2FE 4.97; 100 52.180 1.71; 88 1.00 0.00 1.97; 0.00 1.71; 188 1.00 0.00 1.98; 0.00 1.					1																	
22699-48-6 GNRE O					1	2FE																
126254-A-1 CRE SSOW ISSER LLC	224050-AE-4				1																	
22501-N-F-7 GREDIT ACEPFINEC COPP 1 SPE 5.95, 557 102, 0000 5.95, 500 5.25		CRANE CO			1								(2, 104)									
22501-N-F-7 GREDIT ACEPFINEC COPP 1 SPE 5.95, 557 102, 0000 5.95, 500 5.25		CRC ESCROW ISSUER LLC			1								(0.070)									
225401-46-4 CREDIT SUISSE GRUP AG D. 1 2FE 1.500 000 37.550 1.463,297 1.500,000 1.500,000 3.574 3.574 J. 25,614 5.5761 5.0700 5.0700 2.250,000 2.250,000 2.250,000 2.250,000 3.7783 4.731 5.250 8.709 4.707 4.207 J. 4.707 4.207		CREDIT ACCEPTANCE CORP			1									 	·							
22567-14-G	225401-AB-4			D	1		1.500.000	97 . 5530														
22837-AL-2 OPESTINOON INDSTEAM PARTHERS LP	225401-AG-3	CREDIT SUISSE GROUP AG		D	1	2FE	2,250,000	_99.7410		2,250,000	2,250,000					4.207	4.207	JD	4,996	47,329	06/06/2018	06/12/2024
12887-AC-6 CSPI AIRFRICA FILMANCE INC 1 2FE 7, 242, 404 592, 2860 7, 051 148 7, 400, 000 7, 250 124 7, 720 3, 350 4, 216 40 70, 639 143, 150 6, 2028, 2701 0, 404, 2028 228187-AA-8 CSROIN AIRFRICAS LLC LS 1 3FE 508, 125 94, 2500 8, 213, 378 883, 000 8, 289, 965 1, 169) 4, 750 4, 439 FA 9, 896 12, 205 20, 2028, 2701 22828, 274, 284, 284, 284, 284, 284, 284, 284, 28	226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP			1		262,981	_96.2500	288,750	300,000	273,783					6.250	8.709	AO	4,688	18,750	07/20/2016	04/01/2023
228187-AA-8 CROIN AIRERICAS LLC				C	1										ļ							
228187-AA-8 CROIM AIRFRICAS LLC LS 1 3FE 5.08, 125 94, 2500 4.71, 250 5.00, 0.00 5.07, 0.03 (1, 1, 122) 4.750 4.439 FA 9, 896 1.2, 205 0.1/22/2018 0.2/01/2028 228187-BA-2 CROIM AIRFRICAS LLC 1 3FE 9, 896, 3.29 97, 6250 9, 987, 406 10, 169, 0.00 10, 0.00, 3.88 29, 926 4.500 4.873 J 21, 10, 107 1.07					1																	
228189-AB-2 CROINN AIRERICAS LLC 1 3FE 9,896,329 37,6250 9,927,486 10,169,000 10,030,328 29,926 4.850 4.875 4.885 LU 211,007 457,605 12/03/2015 01/15/2022 228227-B-3 CROINN CASTLE INTERNATIONAL COPP 1 2FE 1,077,689 39,9550 1,049,634 1,050,000 1,062,760			1 9		1																	
228227-BE-3 GROIN CASTLE INTERNATIONAL CORP 1 2FE 3, 997, 500 102, 8980 4, 115, 932 4, 000, 000 3, 988, 844 3,14 4, 875 4, 885 AO 41, 167 195, 000 0,4702/014 0,4715/2022 1,4715, 2022 1,47			LU		1										·							
2822V-AB-9 CROINI CASTLE INTERNATIONAL CORP 1 2FE 1,077,689 99.9650 1,049,634 1,050,000 1,062,760 (.5,758) 3.400 2.806 FA 13,487 35,700 0,4/26/2016 0,22/15/2021 2822V-AB-3 CROINI CASTLE INTERNATIONAL CORP 1 2FE 1,499.500 96.6820 1,450,230 1,500,000 1,499,770 83 2.250 2.256 IMS 11,250 33,750 0,8/22/2016 0,90/12/2012 2822V-AB-4 CROINI CASTLE INTERNATIONAL CORP 1 1 2FE 6,089,047 94.8710 6,000 0,000 3,997,534 238 3.260 3.246 IMS 7,467 2,236,750 0,90/12/2017 0,90/12/2017 2822V-AB-4 CROINI CASTLE INTERNATIONAL CORP 1 1 2FE 3,997,200 92.7040 3,708,164 4,000,000 3,997,534 238 3.3650 3.246 IMS 7,467 158,167 07/25/2017 0,90/12/2017 2822V-AB-4 CROINI CASTLE INTERNATIONAL CORP 1 1 2FE 2,241,675 96.1290 2,162,891 2,250,000 2,243,023 1,348 3.3150 3,224 JJ 32,681 35,241 01/09/2018 0,77/15/2023 228255-AH-8 CROINI CASTLE INTERNATIONAL CORP 1 1 3FE 3,840,770 106.5000 3,707,265 3,410,000 3,70					1																	
28221-AG-6 CROINI CASTLE INTERNATIONAL CORP 1 2FE 698, 047 94.8710 664.094 700, 000 6.98,403 2.53 3.200 3.244 INS 7.467 24.267 07/25/2017 0.9/01/2024 228221-AH-4 CROINI CASTLE INTERNATIONAL CORP 1 2FE 3.997,200 92.7040 3.708,164 4.000,000 2.397,534 2.38 3.650 3.245 INS 3.650 3.245 INS 3.650 3.245 INS 3.650 3.245 INS 3.650 3.245 INS 3.650 3.245 INS 3.650 3.245 INS 3.	22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP			1	2FE	1,077,689	99.9650	1,049,634	1,050,000	1,062,760		(5,758)			3.400	2.806	FA	13,487	35,700	04/26/2016	02/15/2021
2822V-AJ-0 CROINN CASTLE INTERNATIONAL CORP 1 2FE 3,997,200 92.7040 3,708,164 4,000,000 3,997,534 238 3.650 3.658 MS 48,667 158,167 07/25/2017 0.99/01/2027 2822V-AJ-0 CROINN CASTLE INTERNATIONAL CORP 1 2FE 2,241,675 96.1230 2,162,891 2,250,000 2,243,023 1,348 3.150 3.254 JJ 3.2681 35,241 01/09/2018 0.7/15/2023 28255-AH-8 CROINN CORK & SEAL CO INC 1 1 3FE 3,840,770 106.5000 3,707,265 3,481,000 3,707,265 3,281,000 3,707,265 3,281,000 3,707,265 3,281,000 3,281,000 3,281,000 3,281,000					1																	
28221-AJ-0 CROINN CASTLE INTERNATIONAL CORP 1 2FE 2,241,675 96,1220 2,162,891 2,250,000 2,243,023 1,348 3,150 3,224 JJ 32,681 35,241 0,109/2018 .07/15/2023 228255-AH-B CROINN CORK & SEAL CO INC 1 3FE 3,840,770 106,5000 3,707,265 3,481,000 3,742,265 (24,981) 7,375 5,6158 JJ 1,110 226,6724 1,105/2015 1,215/2026 1,2269/2015 1,215/2021 1,2269/2015 1,		CROWN CASTLE INTERNATIONAL CORP			1		698,047	94.8710							}							
2828255-M-8 CROINN CORK & SEAL CO INC 1 3FE 3,840,770 106,5000 3,707,265 3,481,000 3,744,225 (24,981) 7,375 6,158 D 11,410 2,56,724 11/05/2015 12/15/2026 128307-AF-4 CSC HOLDINGS LLC 1 3FE 3,370,375 97,5200 3,528,759 3,150,000 3,244,041 (29,476) 5,575 4,580 MN 27,169 212,625 11/08/2015 11/					1																	
126307-AF-4 CSC HOLDINGS LLC 1 4FE 3,375,359 102.5000 3,228,750 3,150,000 3,244,041 (29,476) 6.750 5.608 MN 27,169 212,625 12/08/2015 11/15/2021 126307-AT-4 CSC HOLDINGS LLC 1 3FE 370,977 97,5200 3,56,923 366,000 370,811 (166) 5.375 4.806 JJ 9,071 11/28/2018 0,07/15/2023 126307-AY-3 CSC HOLDINGS LLC 1 3FE 4,168,074 94.2500 3,393,225 4,70,000 4,168,060 (14) 5.500 5.500 5.499 MN 29,306 11/28/2018 0,07/15/2028 126307-AY-3 CSC HOLDINGS LLC 1 4FE 6,19,000 99.7500 617,453 619,000 6,19,000 17/28/2018 17/27/2018 0,470/12/2028 126307-AY-3 CSC HOLDINGS LLC LS 1 4FE 271,000 99.7500 270,323 271,000 271,000 77.500 7.500 A0 5,081 11/27/2018 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,470/12/2028 0,4					1																	
128307-AT-4 CSC HOLDINGS LLC 1 3FE 370,977 97.5200 356,923 366,000 370,811 (166) 5.375 4.806 JJ 9,071 11/28/2018 .07/15/2023 128307-AU-1 CSC HOLDINGS LLC 1 3FE 4,168,074 94.2500 3,390,225 4,170,000 4,168,060 (14) 5.500 5.499 IM 29,306 11/28/2018 .05/15/2026 128307-AY-3 CSC HOLDINGS LLC 1 4FE 619,000 617,453 619,000 619,000 619,000 619,000 619,000 617,500 7.500 7.500 7.500 7.500 7.500 7.500 5,081 11/27/2018 04/01/2028 128307-AY-3 CSC HOLDINGS LLC LS 1 4FE 271,000 99,7500 270,923 271,000 97,000 97,500 7.500 7					1																	
126307-AY-3 CSC HOLDINGS LLC 1 4FE 619,000 99.7500 617,453 619,000 619,000 519,000 519,000 517,000 7.5	126307-AT-4	CSC HOLDINGS LLC			1		370,977	97.5200	356,923	366,000	370,811		(166)			5.375	4.806	JJ	9,071		11/28/2018	07/15/2023
126307-AY-3 CSC HOLDINGS LLC LS 1 4FE 271,000 99.7500 270,323 271,000 271,000 271,000 1/2028					1								(14)									
					1																	
	22959#-AA-9	CSCLAR IMPERIAL VALLEY SOUTH LLC	L.b		2	2FE			9,335,133	2/1,000 9,711,185	9,711,185				}	5.371						04/01/2028

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adju		g Value			Ir	nterest		Da	ites
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			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
126408-BM-4	CSX CORP	Ť		O.i.a.	2FE	4,470,700		6,172,700	5,000,000	4,696,630	(200:000)	23,624		7 4.40	7.950	9.001	MN	66,250	397,500	05/11/2000	05/01/2027
126408-GU-1	CSX CORP			1	2FE	2,473,775		2,771,720	2.500.000	2,477,213		507			5.500	5.572	AO	29,028	137,500	10/18/2010	04/15/2041
126408-GV-9	CSX CORP	I		1	2FE	2,178,200		2.044.280	2,000,000	2,070,519		(27,860)			4.250	2.732		7.083	85,000	12/17/2014	06/01/2021
126408-GY-3	CSX CORP	1		1	2FE	4,981,750		4,636,650	5,000,000	4,983,768		361			4.100	4. 121		60,361	205,000	10/17/2012	03/15/2044
126408-HB-2	CSX CORP			1	2FE	20, 190, 181	99.8710	19,904,290	19,930,000	20, 132, 137		(32,728)			3.400	3.200	FA	282,342	677,620	04/25/2017	08/01/2024
126408-HE-6	CSX CORP			1	2FE	9,959,600		9,097,980	10,000,000	9,967,580		3,679			2.600	2.646		43,333	260,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1	2FE		94.0860	690,592	734,000	733,233		78			3.250	3.264		1,988	23,855	04/26/2017	06/01/2027
126408-HM-8	CSX CORP			1	2FE		101.5300	1,015,302	1,000,000			36		ļ ļ	4.250	4.293		5,431		11/07/2018	03/15/2029
126408-HN-6	CSX CORP			[!	2FE	198 , 136	101.0850	202, 170	200,000	198 , 140		4		ļ ļ	4.750	4.809		1,214		11/07/2018	11/15/2048
913750-AB-0	CTL EMBARQ / UNITED TELEPHONE COMPANY OF			[]	2		106.8520							}	8.770	9.064			69,060	12/31/1998	08/01/2019
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP			[]	3FE	7,373,350		7,018,550	7,292,000	7,354,438		(15,993)		}	5.250	5.001		31,903	348,968	10/30/2018	06/01/2025
23062P-AE-1	CUMBERLAND FARMS INC			[]	4FE	4,583,563		4,502,400	4,480,000	4,576,437		(7, 125)			6.750	6. 176		50,400	61,763	11/20/2018	05/01/2025
126650-BJ-8	CVS CAREMARK CORP				2FE 2FE	3,468,010		3,948,333	3,500,000	3,481,682		1,605			6.250	6.331		18,229	218,750	05/22/2007	06/01/2027
126650-CK-4 126650-CQ-1	CVS HEALTH CORP			[¦	2FE	10 , 135 , 320		9,931,390 773,826	10,000,000 750.000	10,089,359		(23,521)			3.500 4.750	3.231		156,528	350,000 35,625	01/01/2017	07/20/2022
126650-CS-7	CVS HEALTH CORP				2FE	2,572,786		2,613,053	2,493,333	750,000 2,551,871		(8,480)		·	5.000	4.750 4.542		2,969 10,389	124,667	06/13/2016	12/01/2024
126650-CT-5	CVS HEALTH CORP			1	2FE	4,986,050		4,824,325	5,000,000	4,993,091		2,755			2. 125	2. 184		8.854	106,250	05/16/2016	06/01/2021
126650-CW-8	CVS HEALTH CORP			1	2FE	2,237,545		2,237,120	2,259,667	2,239,773		2,228			4. 100	4.262		24,706	50,441	03/16/2018	03/25/2025
126650-CZ-1	CVS HEALTH CORP			1	2FE	1.909.206		1.823.644	1.875.000	1.908.940		(266)			5.050	4.931		25.250	51.552	06/28/2018	03/25/2048
L2287*-AA-5	CYGNUS ISSUANCE ONE		D	1	2Z	4,667,562		4,678,524	4,667,562	4,667,562				· · · · · · · · · · · · · · · · · · ·	4.110	4.000		533	188,672	06/26/2015	03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A	1	D	1	2Z	2,905,972	99.0130	2,877,297	2,905,972	2,905,972					3.790	3.790		306		03/21/2016	03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A	1	D	1	2Z	6,823,357		6,732,666	6,823,357	6,823,357					3.760	3.760		713		05/19/2016	03/31/2023
L2287*-AD-9	CYGNUS ISSUANCE S.A.		D	2	2Z	8,883,750									3.870	3.870		955	343,979	10/31/2016	03/31/2023
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN			1	3FE		98.0000	196,000	200,000	205,258		(1,468)			5.000	4.116	MS	2,944	10,000	01/10/2018	03/15/2024
23331A-BE-8	D.R. HORTON INC			1	2FE	11,592,500	101.1610	12, 139, 272	12,000,000	11,802,050		47,582			4.375	4.867	MS	154,583	525,000	05/06/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC			1	2FE	1,980,000	101. 2940	2,025,882	2,000,000	1,990,333		2,070			4.750	4.881	FA	35,889	95,000	06/06/2013	02/15/2023
23331A-BH-1	D.R. HORTON INC			1	2FE	4,023,750		4,205,452	4,000,000	4,012,578		(2,325)			5.750	5.672	FA	86,889	230,000	07/31/2013	08/15/2023
23331A-BK-4	D.R. HORTON INC			1	2FE	1,500,000		1,502,832	1,500,000	1,500,000					4.000	4.000		22,667	60,000	02/04/2015	02/15/2020
233851-DK-7	DAIMLER FINANCE NORTH AMERICA LLC		. C		1FE	1,600,000		1,585,750	1,600,000	1,600,000					3. 132		FMAN	7,933	23,860	04/30/2018	05/04/2021
233851-DN-1	DAIMLER FINANCE NORTH AMERICA LLC		_ C		1FE	7,592,932		7,625,908	7,600,000	7,593,282		350			3.750	3.783	MN	44,333		10/31/2018	11/05/2021
235822-AA-1	DANA FINANCING LUXEMBOURG SARL			[]	3FE		95.8750	862,875	900,000	900,000				·	6.500	6.500	JD	2,600	58,500	05/24/2016	06/01/2026
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	LS		[]	3FE 3FE	2, 100, 000		2,013,375	2,100,000	2,100,000					6.500	6.500		6,067	136,500	05/24/2016	06/01/2026
235822-AB-9 235825-AD-8	DANA FINANCING LUXEMBOURG SARL				3FE	1,836,000		1,712,070 6,042,635	1,836,000 6,073,000	1,836,000		(50, 162)			5.750 6.000	5.750 5.019		22,287	105,570	03/21/2017	04/15/2025
235825-AE-6	DANA HOLDING CORP			1	3FE	6,404,813 2,531,813		2,580,750	2,775,000	6,213,629 2,593,854		23,253			5.500	6.829			152,625	02/23/2015 02/09/2016	09/15/2023
235825-AE-6	DANA HOLDING CORP	LS.	-	l¦	3FE		93.0000	279,000	2,775,000	2, 595, 654		2,936		t t	5.500	7.058		733	152,625	02/09/2016	12/15/2024
23636T-AB-6	DANONE SA		D	l¦	2FE	1,500,000		1,479,363	1,500,000	1,500,000		2,930			1.691	1.691		4,298	25,365	10/26/2016	10/30/2019
23636T-AD-2	DANONE SA		D	li	2FE	10,000,000		9,506,900	10,000,000	10,000,000					2.589	2.589		42,431	258,900	10/26/2016	11/02/2023
23636T-AE-0	DANONE SA		D	1	2FE	6,000,000		5,474,358	6,000,000	6,000,000					2.947	2.947		28,979	176,820	10/26/2016	11/02/2026
237266-AG-6	DARLING INGREDIENTS INC]	l ₁	3FE	8,852,217		8,685,368	8,751,000	8,768,270		(20,913)		[5.375	5. 118		216,891	470,366	01/20/2015	01/15/2022
237266-AG-6	DARLING INGREDIENTS INC	LS.	1	1	3FE	10 , 194 , 584		10,008,370	10,084,000	10,099,231		(23,601)			5.375	5. 125		249,929	542,015	01/20/2015	01/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC			1	3FE	1,730,750		1,617,188	1,725,000	1,727,798		(707)			5. 125	5.074		40,765	88,406	06/10/2014	07/15/2024
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC			1	3FE	10,900,451	90.7500	9,983,408	11,001,000	10,858,890		(6,442)		ļ [5.000	5. 152	MN	91,675	398, 100	10/17/2018	05/01/2025
23918K-AP-3	DAVITA INC			1	3FE	3,096,138	99.5000	2,985,000	3,000,000	3,024,874		(14,739)	L	ļ ļ	5.750	5. 138		65, 167	172,500	04/21/2014	08/15/2022
24023M-AA-2	DBS GROUP HOLDINGS LTD		. D	1	1FE		102 . 1750	613,051	600,000	600,000					4.520	4.520		1,507	13,560	06/04/2018	12/11/2028
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019		. D		2	15,000,000		15, 176, 453	15,000,000	15,000,000					6 . 190	6.190		438,458	928,500	07/11/2007	07/11/2019
23311V-AB-3	DCP MIDSTREAM OPERATING			[1	3FE	19,907,000		19,800,000	20,000,000	19,964,756		9,758		}	4.950	5.009		247,500	990,000	03/08/2012	04/01/2022
23311V-AE-7	DCP MIDSTREAM OPERATING LP		-	[]	3FE	2, 140, 650		2,231,719	2,250,000	2,242,833		28, 106		}	2.700	4.000		15, 188	60,750	02/26/2015	04/01/2019
242370-AD-6	DEAN FOODS CO	+		[]	4FE	3,002,970		2,425,600	3,032,000	3,007,536		4,420		} }	6.500	6.724		58,029	197,080	02/20/2018	03/15/2023
242370-AD-6	DEAN FOODS CO	LS]1	4FE	2,460,125		1,920,000	2,400,000	2,425,644		(11,788)		}	6.500	5.926	MS	45,933	156,000	11/21/2017	03/15/2023
244199-BD-6	DEERE & COMPANY		-	[1FE	9,971,060		11,408,270	10,000,000	9,980,692		1,289		}	5.375	5.399	AU	111,979	537,500	10/15/2009	10/16/2029
247126-AJ-4 247131-AF-2	DELPHI CORP (NEW)		-	[¦	2FE 2FE	10,463,145		10,510,448	10,500,000 4,000,000	10,478,979		3,545 25		}	4. 150 7 . 875	4. 193		128,304	435,750	02/24/2014	03/15/2024
24/131-AF-2 24718P-AA-5	DELPHI FINANCIAL GROUP DELPHI JERSEY HOLDINGS PLC		-	[¦	2FE3FE	3,999,800 5,753,410		4, 186, 676 4, 742, 640	4,000,000	3,999,970 5,741,460		(11,547)		·	5.000	7.893 4.704		70,575	315,000 284,653	01/14/2010 01/08/2018	01/31/2020
247361-ZJ-0	DELTA AIR LINES INC			l' ₁	2FE		97.8590	4,742,640				(11,547)		· · · · · · · · · · · · · · · · · · ·	3.625	3.628			25,375	03/09/2017	03/15/2022
247361-ZK-7	DELTA AIR LINES INC			l'i	2FE	2,792,356		2,781,400	2,800,000	2,796,861		2,535			2.875	2.971		24, 150	80,500	03/09/2017	03/13/2020
247361-ZN-1	DELTA AIR LINES INC		1	l:	2FE	2,998,800		2,761,400	3,000,000	2,998,868		68		<u> </u>	4.375			26.250	65.625		04/19/2028
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1	2		Code	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	ates
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OLIOID.		0	i		Admini-		Obtain		-	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	D	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification 247916-AH-2	Description DENBURY RESOURCES INC.	е	n	Char	Symbol	Cost380,640	Value	Value 337.635	Value 366,000	Value	(Decrease)	Accretion (4,066)	Recognized	Value	of 9.250	of 7.822	Paid	Accrued 8,558	During Year 27,648	Acquired 01/09/2018	Date 03/31/2022
249030-AC-1	DENTSPLY INTERNATIONAL				4FE 2FE	20,004,750		20,207,540	20,000,000	376,574 20,001,340		(4,066)			4. 125	4. 122				08/17/2011	08/15/2021
250847-EH-9	DETROIT EDISON COMPANY			1	1FE			26,290,900	25,000,000	24,754,989		6,065			4.500	4.570		375,000	1, 125,000	09/06/2011	09/01/2041
25156P-AR-4	DEUTSCHE TELEKOM INT FIN		D	1	2FE	9,860,400	96.3120	9,631,190	10,000,000	9,876,931		2,783			4.875	4.965		155,729	487,500	02/28/2012	03/06/2042
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	1	2FE	39,997,600	94.4270	37,770,960	40,000,000	39,998,338 794,875		328			2.485	2.486	MS	281,633	994,000	09/13/2016	09/19/2023
25156P-BC-6 25243Y-AY-5	DEUTSCHE TELEKOM INTERNATIONAL FINDIAGEO CAPITAL PLC	-+	D	1	2FE 1FE	794,792 1,596,432			800,000 1,600,000			83			4.750	4.801 3.546	JD	1,056	19,000 18,667	06/14/2018	06/21/2038
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1FE	10,311,809		10.537.397	10.350.000	10,313,771		1.962			3.875	3.920		47,905	200,531	05/15/2018	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC	LS I	D	1	1FE	2, 142, 067	.101.8110	2, 188, 928	2,150,000	2, 142, 474		408			3.875	3.920	MN	9,951	41,656	05/15/2018	05/18/2028
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2			1	3FE	475,000		474,488	475,000	475,000				ļ	5.875	5.875		1,240	27,906	06/08/2016	06/15/2021
25272K-AW-3 25278X-AC-3	DIAMOND 1 FIN/DIAMOND 2			1	3FE 3FE	2,929,888 588,525		2,935,488 569,350	2,885,000 590,000	2,913,366 588.581		(9,915) 56			7. 125 4.750	6.703 4.798		9, 136 4,671	205,556 14,013	10/18/2017 09/18/2018	06/15/2024
25278X-AE-9	DIAMONDBACK ENERGY INC			1	3FE	389,548		376,350	390,000	389,625		54			4.750	4.769		3,088	18,525	07/28/2017	11/01/2024
25278X-AH-2	DIAMONDBACK ENERGY INC			1	3FE	145,061		136,500	140,000	144,730		(331)			5.375	4.522		648	3,763	08/27/2018	05/31/2025
25466A-AB-7	DISCOVER BANK				2FE	574, 130		520,546	500,000	523,000		(17, 198)			7.000	3.322		7,389	35,000	12/01/2015	04/15/2020
25466A-AG-6 25466A-AK-7	DISCOVER BANKDISCOVER BANK			1	2FE 2FE	1,005,530 999,910		993, 152 973, 359	1,000,000 1,000,000	1,001,820 999,925		(1,235)			3.100	2.969 3.352		2,325 13,493	31,000	11/19/2015 01/31/2018	06/04/2020
25470D-AA-7	DISCOVERY COMMUNICATIONS			1	2FE	27,839,840		28,365,064	28,000,000			15 19,678			3.350 5.625	5.701		595,000	1,575,000	08/12/2009	02/06/2023 08/15/2019
25470D-AF-6	DISCOVERY COMMUNICATIONS			1	2FE	1,983,340	98.0310	1,960,620	2,000,000	1,993,743		1,723			3.300	3.397		8,433	66,000	05/10/2012	05/15/2022
25470D-AM-1	DISCOVERY COMMUNICATIONS INC			1	2FE	9,981,100	97.5530	9,755,330	10,000,000	9,985,494		2,477			3.800	3.831	MS	114,000	380,000	02/28/2017	03/13/2024
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC				2FE	1,402,292	99.9160	1,398,824	1,400,000	1,400,856		(1, 170)			3.502	0.322		1,634	40,234	10/05/2017	09/20/2019
25470X-AB-1 25470X-AJ-4	DISH DBS CORP			1	4FE	631,755 942,344		618,302 851.000	606,000 925,000	620,329 933,236		(11,426)			7.875 5.875	4.234 5.594		15,908 25,059	23,861 54,344	06/13/2018	09/01/2019
25470X-AJ-4	DISH DBS CORP	LS		1	4FE	203,750		184,000	200,000	201,781		(443)			5.875	5.594		5,418	11,750	01/21/2014	07/15/2022
25470X-AQ-8	DISH DBS CORP			1	4FE	616,500	98.7500	592,500	600,000	606,207		(4,432)			5. 125	4.318	MN	5, 125	30,750	08/05/2016	05/01/2020
25470X-AW-5	DISH DBS CORP	LS		1	4FE	3,140,000		2,527,700	3,140,000	3,140,000					5.875	5.875		23,572	184,475	02/05/2015	11/15/2024
25470X-AY-1 25470X-AY-1	DISH DBS CORP	LS		1	4FE 4FE	377 , 160 416 , 448		278,040	336,000 371.000	369,885 408,414		(3,477)			7.750 7.750	6.057		13,020 14.376	26,040 28,753	10/26/2016	07/01/2026
256603-AC-5	DOLE FOOD COMPANY INC	Lo		1	5FE	315,000		292.950	315,000	312, 121		3, 121			7.750	7.250		1,015	22,838	03/23/2017	06/15/2025
256746-AG-3	DOLLAR TREE INC			1	2FE	1,598,384	96.1350	1,538,166	1,600,000	1,598,525		141			4.000	4.017	MN	8,178	36,622	04/05/2018	05/15/2025
25746U-CT-4	DOMINION ENERGY INC			3	2FE	2,802,884		2,756,183	2,800,000	2,801,415		(914)			2.579	2.544		36, 106	72,212	05/15/2017	07/01/2020
25746U-BT-5 25746U-BU-2	DOMINION RESOURCES INC			2	2FE 2FE	900,630 2,252,228	99.6440	905, 198 2,241,999	900,000 2,250,000			(126)			4.104	4.089		9,234	36,936	03/02/2016 05/23/2016	04/01/2021
25746U-CJ-6	DOMINION RESOURCES INC.			1	2FE	748,928	96.0930		750,000			211			2.000	2.030		5,667	15,000	08/04/2016	08/15/2021
260003-AJ-7	DOVER CORP			1	2FE	19,988,400	102.0570	20,411,340	20,000,000	19,997,059		1,269			4.300	4.307		286,667		02/16/2011	03/01/2021
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT	.			2FE	20,000,000	.106.3470	21,269,360	20,000,000	20,075,946		(42,541)			7.750	7.497	FA	585,556	1,550,000	09/08/1993	09/15/2020
260543-CF-8 260543-CM-3	DOW CHEMICAL CO/THE	LS		1	2FE 2FE		.101.7590 .101.7320	3,052,782 1,917,646	3,000,000 1,885,000	3, 143, 326 1, 883, 116		(47,656)			4. 125 4. 550	2.394 4.567	MN	15,813 7,386	123,750	03/31/2016	11/15/2021
260543-CM-3 260543-CP-6	DOW CHEMICAL COMPANY (THE)	L.		1	2FE	1,883,096		795.952				1			5.550	5.555		3,752		11/28/2018	11/30/2025 11/30/2048
260543-CQ-4	DOW CHEMICAL COMPANY (THE)			1	2FE	784, 199		798,710	785,000			5			4.800	4.813		3,245		11/28/2018	11/30/2028
26078J-AA-8	DOWDUPONT INC				2FE	2,000,000		2,019,174	2,000,000	2,000,000					3.766	3.766		6,904		11/14/2018	11/15/2020
26078J-AB-6	DOWDUPONT INC			1	2FE	8,000,000		8,177,200	8,000,000	8,000,000					4.205	4.205		30,837		11/14/2018	11/15/2023
26078J-AC-4 26078J-AD-2	DOWDUPONT INC			1	2FE 2FE	1,570,000 10,000,000		1,616,434 10,324,020	1,570,000	1,570,000 10,000,000					4.493	4.493 4.725		6,466 43,313		11/14/2018	11/15/2025
233293-AN-9	DPL INC			1	2FE	262,695		251,490	249.000	254,454		(7,050)			6.750	3.756		4,202	16.808	10/27/2017	10/01/2019
26138E-AJ-8	DR PEPPER SNAPPLE GROUP			1	2FE	1,749,580	_119.4430	2,090,254	1,750,000	1,749,642		8			7 . 450	7.452	MN	21,729	130,375	04/25/2008	05/01/2038
23334B-AA-2	DTE ENERGY CNTR			1	3FE	13,035,619		13,872,675	12,629,100	12,769,212		(23,293)		ļ	7.458	7.027		159,596	909,063	11/18/2004	04/30/2024
233331-AT-4 233331-AX-5	DTE ENERGY COMPANYDTE ENERGY COMPANY			1	2FE 2FE	498,760 4,993,750		494,870 4,925,880	500,000 5,000,000	499,706 4,998,406		313			2.400	2.465 1.543		1,000 18,750	12,000	11/19/2015	12/01/2019
233331-AY-3	DTE ENERGY COMPANY			1	2FE	749,228		4,923,860		749,382		70			2.850	2.862		5,344	21,375	09/29/2016	10/01/2019
250847-EF-3	DTE ENERGY COMPANY			1	1FE	3, 128, 031	100.3710	3,011,115	3,000,000	3,061,076		(33,853)			3.450	2.256	AO	25,875	103,500	01/01/2017	10/01/2020
26442C-AJ-3	DUKE ENERGY CAROLINAS			1	1FE	3,220,221		3,058,170	3,000,000	3,092,577		(61,973)		ļ	4.300	2. 135		5,733	129,000	12/01/2016	06/15/2020
26442C-AM-6 26442C-AQ-7	DUKE ENERGY CAROLINASDUKE ENERGY CAROLINAS LLC			1	1FE	4,991,550 14,663,915	.100.2570	5,012,850 14,238,758	5,000,000 14,739,000	4,992,702 14,692,241		185			4.250	4.260		9,444	212,500 368,475	12/05/2011	12/15/2041
26442C-AX-2	DUKE ENERGY CAROLINAS ELC			1	1FE	781, 107			784,000			35			3.950	3.995		4,559		11/05/2018	11/15/2028
	DUKE ENERGY CORP			1	2FE	4,999,050		5,013,570	5,000,000	4,999,711		100			3.550	3.552	MS	52,264	177,500	08/22/2011	09/15/2021
	DUKE ENERGY CORP			1	2FE	3,727,885		3,505,537	3,500,000	3,639,236		(24,005)			3.750	2.932		27,708	131,250	02/23/2015	04/15/2024

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26441C-AR-6 26441C-AW-5	DUKE ENERGY CORP			2FE 2FE	3,749,625	95.7160 96.0730	3,589,331 672,512	3,750,000 700,000	3,749,798		73			1.800 2.400	1.802	MS	22,500	67,500 17,033	08/09/2016 08/07/2017	09/01/2021
26441C-AX-3	DUKE ENERGY CORP	····	1	2FE	1,994,380	93.3520	1,867,032	2,000,000	1,995,059		491			3. 150	3. 183	FA	23,800	63,875	08/07/2017	08/15/2027
26442E-AA-8	DUKE ENERGY OHIO INC		1	1FE	3,237,894	100.4060	3,012,165	3,000,000	3,025,951		(102,802)			5.450	1.956	AO	40,875	163,500	12/01/2016	04/01/2019
26442E-AD-2	DUKE ENERGY OHIO INC		1	1FE	7,862,610	102.3870	7,679,010	7,500,000	7 ,758 ,362		(50,850)			3.800	3.003	MS	95,000	285,000	12/01/2016	09/01/2023
26483E-AH-3	DUN & BRADSTREET CORP	ļ	1,3	3FE	1,512,371	100.9380	1,514,070	1,500,000	1,504,246		(2,793)			4.250	3.798	JD	2,833	63,750	11/19/2015	06/15/2020
266233-AD-7 26817R-AB-4	DUQUESNE LIGHT HOLDINGS	·····]]	2FE	6,985,370	105.8000	7,405,993	7,000,000	6,995,003	}	1,527			5.900 5.875	5.927 5.274	JD	34,417	413,000	05/25/2011	12/01/2021
26817R-AB-4 26817R-AN-8	DYNEGY INC	····		3FE 3FE	391,308 2,256,233	100.0000	386,000 2,315,898				(108)			7.375	6.842	MN	1,890 27,570	129,063	12/10/2018	06/01/2023
26817R-AP-3	DYNEGY INC		1	3FE	4,402,950		4,911,025	4,655,000	4,456,294		25,214			7 . 625	8.568	MN	59, 157	354,944	11/16/2016	11/01/2024
26817R-AS-7	DYNEGY INC	I	1	3FE		106.0000	742,000	700,000			4,404			8.000	9. 155	JJ	25,822	56,000	11/10/2016	01/15/2025
277432-AD-2	EASTMAN CHEMICAL	ļ		2FE	8,283,415	116.4160	9,567,092	8,218,000	8,253,063		(3,057)			7.600	7.529		260,237	624,568	05/09/2002	02/01/2027
277432-AN-0	EASTMAN CHEMICAL CO		1	2FE	9,922,400		10,013,010	10,000,000	9,969,066		7,844			3.600	3.692		136,000	360,000	05/29/2012	08/15/2022
277432-AQ-3 277432-AW-0	EASTMAN CHEMICAL CO	·····	1	2FE2FE	1,852,252 2,973,780		1,842,319 2,977,185	1,856,000 3,000,000	1,855,102 2,974,095	}	841 315			2.700 4.500	2.748		23, 107 20, 625	50, 112	11/19/2015	01/15/2020
	EATON CORP	 		2FE			3,362,421	2,600,000	2,974,095		(20,549)			7 . 650	6.067		25,415	198,900	11/20/2018	12/01/2028
	EATON CORP			2FE	4,038,000	106 8520	5,342,575	5,000,000	4,224,179		26,031			5 . 450	7.100		57,528	272,500	07/22/2009	10/15/2034
278062-AD-6	EATON CORP		1	2FE	9,969,842	98.7610	9,876,140	10,000,000	9,975,890		1,281			4.000	4.023		65,556	400,000	11/19/2013	11/02/2032
278062-AG-9	EATON CORPORATION		1	2FE	4,000,000		3,792,180	4,000,000	4,000,000					3. 103	3. 103	MS	36,546	124, 120	09/06/2017	09/15/2027
	EBAY INC		1	2FE	17, 160, 012		17,390,881	17,407,000	17,351,828		29,204			3.250	3.434	AO	119,431	565,728	08/09/2011	10/15/2020
	EBAY INC.		1	2FE	993,640 4,897,800	98.6050	986,048 4.819.625	1,000,000	996,977 4,935,145		1, 109 10.276			2.875 3.450	2.998 3.709		11,979 71,875	28,750 172,500	11/19/2015	08/01/2021
R1894#-AE-4	E-CO ENERGI AS (2011 TRANSACTION) 2023	n	'	2FE1			4,819,625	5,000,000 10,000,000	10,000,000		10,2/6			4.770	4.770		67.575	477,000	02/27/2015	08/01/2024
	ECOLAB INC		1	1FE	4,076,389		4, 190, 736	4,079,000	4,078,114		277			4.770	4.358		11,336	177,437	12/05/2011	12/08/2021
278865-AR-1	ECOLAB INC		1	1FE		99.3510	496,754	500,000	501,415		(1,346)			2.250	1.971		5,281	11,250	12/08/2015	01/12/2020
278865-AV-2	ECOLAB INC		1	1FE	6,977,950		6,531,364	7,000,000	6,982,289		2,002			2.700	2.736		31,500	189,000	10/13/2016	11/01/2026
281020-AL-1	EDISON INTERNATIONAL		1	2FE	1,395,408		1,320,178	1,400,000	1,396,585		870			2.400	2.469		9,893	35,747	08/17/2017	09/15/2022
281020-AM-9 26835P-AF-7	EDISON INTERNATIONALEDP FINANCE BV		[]	2FE 2FE	1,597,520	94.6460	1,514,338 654,557	1,600,000 700.000	1,597,683		163			4. 125	4.144		19,433	33,367 26,579	03/08/2018 06/21/2017	03/15/2028 07/15/2024
28176E-AD-0	EDWARDS LIFESCIENCES CORP	U	1	2FE2FE	9,976,700			10,000,000	9,977,729		1,029			4.300	4.329		19,111	215,000	06/06/2018	06/15/2028
28370T-AE-9	EL PASO PIPELINE PART OP		1	2FE	5,960,220		6,169,896	6,000,000	5,987,040		4,289			5.000	5.085		75,000	300,000	09/15/2011	10/01/2021
28414H-AA-1	ELANCO ANIMAL HEALTH INCORPORATED			3FE	11, 170, 787	100 . 6220	11,229,438	11,160,000	11, 170, 578		(210)			3.912	3.874	FA	149, 165		12/07/2018	08/27/2021
28414H-AB-9	ELANCO ANIMAL HEALTH INCORPORATED		1	3FE	1,761,209	101.7580	1,783,811	1,753,000	1,760,987		(222)			4.900	4.840	FA	29,348		08/14/2018	08/28/2028
28414H-AC-7 268317-AN-4	ELANCO ANIMAL HEALTH INCORPORATED		[]	3FE	4,740,000	99.9150	4,735,990	4,740,000	4,740,000		33.964			4.272	4.272	FA	69, 185	470.000	08/14/2018	08/28/2023
268317-AN-4 268317-AS-3	ELECTRICITE DE FRANCE SA	ν		1FE	19,831,000 2,506,340	98.5690 96.3890	19,713,840 2.409,730	20,000,000 2.500.000	19,937,298					2.350	2.531	AU	101,833	470,000 90.625	10/07/2015	10/13/2020
268317-AS-3 268317-AT-1	ELECTRICITE DE FRANCE SA	D D	1	1FE							137		<u> </u>	5.000	5. 195	MS	16,375	90,023	09/18/2018	09/21/2048
268317-AU-8	ELECTRICITE DE FRANCE SA	D	1	1FE	9,878,800		9,692,370	10,000,000	9,881,482		2,682			4.500	4.653	MS	125,000		09/18/2018	09/21/2028
268317-AV-6	ELECTRICITE DE FRANCE SA	D	1	1FE	873,404	91.4030	820,799	898,000	873,604		201			4.875	5.095	MS	12,160		09/18/2018	09/21/2038
268317-AV-6	ELECTRICITE DE FRANCE SA	LS D]	1FE		91.4030	256,842	281,000	273,366	ļ	63			4.875	5.095		3,805		09/18/2018	09/21/2038
	ELEKTRA NORESTE, SA PANAMA 144A	D]	2FE	19,331,520		21,083,199 4,993,629	19,500,000	19,456,773 5,010,578		14,934			7.600	7.696		695,717	1,482,000	06/30/2006	07/12/2021
	ELI LILLY AND COELM RD GENERATING STAT			1FE	5,085,080 4,000,000		4,993,629	5,005,000 4,000,000	5,010,578		(26,966)			1.950 6.090	6.090		28,737	97,598 243,600	03/09/2016	03/15/2019 02/11/2040
	ELM RD GENERATING STAT		2	1FE	12,000,000		13,053,168	12,000,000	12,000,000					5.848	5.848		315,792		01/12/2011	01/19/2041
268648-AQ-5	EMC CORP		1	3FE	1,786,358	96.0420	1,824,800	1,900,000	1,859,072		27,360			2.650	4.231	JD	4, 196	50,350	11/16/2017	06/01/2020
	EMD FINANCE LLC	C	1	2FE	8,615,314	98.9820	8,561,943	8,650,000			7,604			2.400	2.492	MS	58,820	207,600	07/29/2015	03/19/2020
29103D-AC-0	EMERA US FINANCE LP	C]	2FE	4,998,504		4,959,120	5,000,000	4,999,711		624			2.150	2. 163	JD	4,778	107,500	01/18/2017	06/15/2019
29103D-AF-3 291011-BD-5	EMERA US FINANCE LP EMERSON ELECTRIC CO	C	1	2FE 1FE	1,498,707 9,886,800	97.4200	1,461,294 11,131,590	1,500,000 10,000,000	1,499,261 9,904,951	}	287		·	2.700 5.250	2.721	JD	1,800	40,500 525,000	01/18/2017	06/15/2021
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	n	1	2FE	11,218,015		11, 131, 590	11,218,015	9,904,951		2,439			5.250	5.750		64,504	631,837	08/18/2011	05/25/2025
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		1	2FE		93.3740	694,703	744,000	731,922		1, 185			4 . 400	4.640	MS	9,639	32,736	03/08/2017	03/15/2027
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP	ļ	1	2FE	1, 190, 364	94.6620	1, 135, 944	1,200,000	1, 190, 848		484			4.950	5.053			30,525	05/07/2018	05/15/2028
29250R-AP-1	ENBRIDGE ENERGY PARTNERS		1	2FE	2,742,053	126.0680	3,466,870	2,750,000	2,743,228		153			7 . 500	7.524		43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			2FE	19,959,600		20,271,480	20,000,000	19,987,360		4,324			4.200	4.225		247,333	840,000	09/06/2011	09/15/2021
29250N-AL-9 29250N-AQ-8	ENBRIDGE INC	LS A]	2FE 2FE	1,043,238	98.8820 96.7760	1,038,264 	1,050,000 . 700,000	1,044,421 699,577		580 112			4.250 2.900	4.330 2.918		3,719 9,361	44,625 20,751	11/21/2016	12/01/2026 07/15/2022
29250N-AW-5	ENBRIDGE INC	Α		2FE2FE		89.8630	575, 124	640.000	640.000	}	112		l	6.250	6.250			20,751	02/26/2018	03/01/2078
LULUUITAII-U	LINDITIDAL TINO	h //		[uouu00	الدالدالا	υ 1 0,000						0.200	0.230	mo		20,000	01 01 20 10	0/01/2010

								Showing All Lon	g-Term BONDS	S Owned Dece	mber 31 of 0	Current Ye	ar								
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CUSIP	D 1.11	d i		ond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n C	har	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ENCANA CORP	LS A	1		2FE	4,956,150	99.0780	5,290,285	5,000,000	4,967,457		1, 168			6.500	6.567 5.625	FMAN	122,778	325,000	07/28/2004	08/15/2034
	ENCORE CAPITAL GROUP 2017 SR SECD ENEL FINANCE INTERNATIONAL NV	n	2		3FE 2FE	15,000,000 4,949,500	88.2150	14,861,702	15,000,000	15,000,000 4,956,378		4,345			5.625	3.747		117 , 188	843,750 181,250	08/11/2017	08/11/2024
	ENEL FINANCE INTERNATIONAL NV	D	1		2FE	2,989,680	92.2570	2,767,710	3,000,000	2,991,865		1.772			2.750	2.818	AO	19,479	82,500	10/03/2017	04/06/2023
29278G-AF-5 E	ENEL FINANCE INTERNATIONAL NV	D	1		2FE	5,925,720	85.7280	5, 143, 680	6,000,000	5,933,081		5,975			3.500	3.643	A0	49,583	210,000	10/03/2017	04/06/2028
	ENERGIZER HOLDINGS INC		1		3FE	14,803,816	98.5000	14,582,925	14,805,000	14,804,666		130			4.700	4.701	MN	81, 181	695,835	05/16/2011	05/19/2021
	ENERGIZER HOLDINGS INC	LS	[]		3FE		98.5000	192,075	195,000	194,996		2			4.700	4.701	MN	1,069	9, 165	05/16/2011	05/19/2021
	ENERGY TRANSFER EQUITY LPENERGY TRANSFER EQUITY LP		:1		3FE3FE	1,050,000 3,830,938	97.5000	1,017,500 3,534,375	1,000,000	1,031,953 3,810,484		(5,426)			5.875 5.500	5.147 4.755		27,090 16,615	58,750 199,375	06/10/2015	01/15/2024 06/01/2027
	ENERGY TRANSFER EQUITY LP		¦		3FE			3,534,375				(17,008)			4.250	4.755		10,011	30,883	10/03/2017	03/15/2023
	ENERGY TRANSFER PARTNERS		1		2FE	5,985,480		6, 161, 766	6,000,000	5,994,718		1,541			5.200	5.231		130.000	312,000	01/09/2012	02/01/2022
29273R-AS-8 E	ENERGY TRANSFER PARTNERS		1		2FE	9,989,900	96.3430	9,634,260	10,000,000	9,995,445		1,018			3.600	3.612		150,000	360,000	01/14/2013	02/01/2023
	ENERGY TRANSFER PARTNERS LP		1		2FE	960 , 134		955,733	950,000	953,391		(1,863)			4. 150	3.936		9,856	39,425	11/19/2015	10/01/2020
	ENLINK MIDSTREAM PARTNERS LP	l	[!		3FE	269,310		373,650	376,000	365,731		38,361			2.700	14.412		2,538	10, 152	02/24/2016	04/01/2019
	ENLINK MIDSTREAM PARTNERS LP		1		3FE	9,706,640		9,015,370	10,000,000	9,766,599		30,657			4. 150	4.574	JD	34,583	415,000	01/01/2017	06/01/2025
	ENOVA INTERNATIONAL INCENTERNATIONAL INC				4FE1FE	567,000 6,994,400		460,688 7,761,299	567,000 7,000,000	567,000 6,997,296		389			8.500 5.590	8.500 5.598		13,655 97,825	391,300	09/14/2018	09/15/2025
	ENTERGY LOUISIANA LLC	-	····· ¦ ···		1FE	14,936,550	91 9600	13,793,925	15,000,000	14,949,478		5,853			2.400	2.448		90,000	360,000	09/28/2016	10/01/2026
	ENTERGY LOUISIANA LLC		1		1FE	14,992,650		14,315,100	15,000,000	14,993,650		629			3. 120	3. 126		156,000	468,000	05/17/2017	09/01/2027
29364W-BB-3 E	ENTERGY LOUISIANA LLC		1		1FE	4,990,550	98.6970	4,934,850	5,000,000	4,990,611		61			4.200	4.211	MS	79,917		08/08/2018	09/01/2048
	ENTERGY TEXAS INC		1		2FE	9,980,800	98.3880	9,838,800	10,000,000	9,990,794		3,646			2.550	2.590		21,250	255,000	03/08/2016	06/01/2021
	ENTERPRISE DEVELOPMENT AUTHORITY		1		4FE	485,000		455,000	500,000	485,752		752			12.000	12.733		25,833	400 500	07/12/2018	07/15/2024
	ENTERPRISE PRODUCTS OPERENTERPRISE PRODUCTS OPER]		2FE 2FE	2,990,220 4,653,046	119.6/60	3,590,274 4,810,566	3,000,000 4,667,000	2,992,668 4,664,207		256			6.650	6.675 5.132		42,117	199,500 242,684	09/23/2004	10/15/2034
	ENTERPRISE PRODUCTS OPER		1		2FE	9,979,000		10,153,900	10,000,000	9,992,791					4.050	4.075		153,000	405,000	08/10/2010	09/01/2020
	ENTERPRISE PRODUCTS OPER		1		2FE	4,980,950		4,848,145	5,000,000	4,982,726		343			4.850	4.874		71,403	242,500	03/11/2013	03/15/2044
	ENTERPRISE PRODUCTS OPERATING LLC		1		2FE	1,498,470		1,485,035	1,500,000	1,499,274		303			2.850	2.872	A0	9,025	42,750	04/04/2016	04/15/2021
	ENTERPRISE PRODUCTS OPERATING LLC		1		2FE	598, 191		530,942	599,000	598,203		12			4.250	4.258		9,617	12,729	02/01/2018	02/15/2048
	ENTERPRISE PRODUCTS OPERATING LLC		[]		2FE	1,200,000		992,204	1,200,000	1,200,000		(0.000)			5.375	5.375		24,367	32,250	02/01/2018	02/15/2078
	ENVIVA PARTNERS LP	-	¦		4FE 2FE	200,262 3,986,720	102.5000	193,725 4,067,872	189,0004,000,000	195,669 3,999,214		(3,328)			8.500 8.125	6.427 8.226		2,678 27,083	16,065 325,000	08/08/2017	11/01/2021 06/01/2019
	EQT CORP	LS.	¦		2FE	3,963,400	101.0370	4,076,468	4,000,000	3,987,610		3,920			4.875	4.992		24,917	195,000	11/02/2011	11/15/2021
	EQT CORP		1		2FE	699,944	97.7840		700,000			18			2.500	2.503		4,375	17,354	09/27/2017	10/01/2020
26884L-AE-9 E	EQT CORP		1		2FE	698, 166	94.8230	663,759	700,000	698,597		348			3.000	3.057	A0	5,250	20,825	09/27/2017	10/01/2022
	EQT CORP	LS	1		2FE	769,369	86.2080	663,803	770,000	769,435		53			3.900	3.910	A0	7,508	29,780	09/27/2017	10/01/2027
	EQT MIDSTREAM PARTNERS LP		[1		2FE	1,990,760	97.9400	1,958,800	2,000,000	1,991,121		361			5.500	5.561	JJ	56,833		06/20/2018	07/15/2028
	EQT MIDSTREAM PARTNERS LPEQT MIDSTREAM PARTNERS LP	LS	¦		2FE 2FE	4,976,900 2,793,308	97.9400	4,897,000 2,793,980	5,000,000 2,800,000	4,977,802 2,793,921		902			5.500 4.750	5.561 4.804	.i.i	142,083		06/20/2018	07/15/2028 07/15/2023
	EQT MIDSTREAM PARTNERS LF	LS	¦		2FE	421,908		394.819	401,000	421,840		(68)			6.500	6.115	JJ	13,467		09/25/2018	07/15/2048
294429-AK-1 E	EQUIFAX INC		1		2FE	2,248,920		2, 182, 183	2,250,000	2,249,468		212			2.300	2.310		4,313	51,750	05/05/2016	06/01/2021
294429-AM-7 E	EQUIFAX INC				2FE	747,300	99.8520	748,887	750,000	747,779		479			3.600	3.720	FA	16,200		05/23/2018	08/15/2021
	EQUIFAX INC		1		2FE	1,484,520		1,486,931	1,500,000	1,486,192		1,672			3.950	4. 179		2,633	32,917	05/23/2018	06/15/2023
	EQUINIX INC		[1		4FE3FE	15,739,545		15,226,485	15,303,000	15,470,806		(69,065)			5.375	4.854		205,634	822,536	12/08/2015	04/01/2023
	EQUINIX INC				3FE	6,050,000 3,100,850		6,045,000 3,057,763		6,020,427 3,076,170		(9,459)			5.375 5.750	5.194 5.366		161,250	322,500	09/02/2015	01/01/2022
	EQUINIX INC		i		3FE	812,025				811,894		(9,094)			5.875	5.591		21,726	1/4,510	11/29/2018	01/01/2025
	EQUINIX INC		1		3FE	2,480,000		2,443,750	2,500,000	2,480,234		234			5.375	5.494		17, 170	26,875	11/14/2018	05/15/2027
	EQUINOR ASA	D	1		1FE	9,983,400	99.8270	9,982,690	10,000,000	9,983,829		429			3.625	3.645	MS	111,771		09/05/2018	09/10/2028
	ERAC USA FINANCE LLC		1		2FE	5,037,560	98.0560	4,902,785	5,000,000	5,029,848		(3,775)			3.800	3.700		31,667	190,000	12/01/2016	11/01/2025
	ERAC USA FINANCE LLC		1		2FE3FE	9,981,500	94.4720	9,447,220 9,836,150	10,000,000 10,000,000	9,986,919 9,984,077		2,499			2.700	2.729 4.176		45,000 52,708	270,000 412,500	10/11/2016	11/01/2023 05/15/2022
	ERICSSON LMESH HOSPITALITY INC	D	¦		3FE	9,958,500 11,813,625		9,836,150	10,000,000	9,984,077		4,312 12,709			4. 125 5. 250	5.407		52,708	412,500	05/02/2012	05/15/2022
	ESTEE LAUDER COMPANIES INC		1		1FE	4,998,800	97.2590	4,862,955	5,000,000	4,999,421		238			1.700	1.705		12,042	85,000	05/05/2016	05/10/2021
30040W-AC-2 E	EVERSOURCE ENERGY		1		2FE	6,549,050	98.2650	6,387,225	6,500,000	6,536,075		(10,682)			2.750	2.568	MS	52,632	178,750	10/02/2017	03/15/2022
30040W-AD-0 E	EVERSOURCE ENERGY	l	1		2FE	7,981,920	95.8360	7,666,912	8,000,000	7,984,864		2,383			2.900	2.936	AO	58,000	229,422	10/02/2017	10/01/2024
	EXELON CORP	ļ	1		2FE	899,784		880,233	900,000	899,898		43			2.450	2.455		4,655	22,050	04/04/2016	04/15/2021
30161N-AU-5	EXELON CORP		1		2FE	2,452,945	95.0730	2,376,813	2,500,000	2,461,790		4,502			3.400	3.641	AO	17,944	85,000	01/01/2017	04/15/2026

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
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		Се		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
30161N-AW-1	EXELON CORPORATION		1	2FE	2,808,484	97.7900	2,738,117	2,800,000	2,811,597	(= 00:00:00)	(3, 152)			3.497	3.368	JD	8, 160	97,916	03/29/2017	06/01/2022
30161M-AF-0	EXELON GENERATION CO LLC		1	2FE		101.2880	9,115,929	9,000,000			2, 103			5.200	5.230	A0	117,000	468,000	11/12/2009	10/01/2019
30161M-AH-6	EXELON GENERATION CO LLC		1	2FE	996,350	100 . 4090	1,004,087	1,000,000	999, 191		438			4.000	4.048	AO	10,000	40,000	08/24/2011	10/01/2020
30161M-AP-8	EXELON GENERATION CO LLC		1	2FE	500,695	99.5190	497,593	500,000	500, 184		(172)			2.950	2.914	JJ	6,801	14,750	12/08/2015	01/15/2020
30219G-AE-8	EXPRESS SCRIPTS HOLDING		1	2FE	3,261,960	102.8630	3,085,884	3,000,000	3, 139, 678		(45,867)			4.750	3.044	MN	18,208	142,500	04/01/2016	11/15/2021
30219G-AK-4 30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		1	2FE2FE	3,023,047	97.1120	2,913,357 2,241,740	3,000,000 2,250,000	3,012,755 2,247,873		(2, 121)	·		3.500	3.413	JU	4,667 25,988	105,000 74,250	01/01/2017	06/15/2024
30219G-AL-2 30219G-AN-8	EXPRESS SCRIPTS HOLDING CO		1	2FE2	2,245,275 14,993,850	99.6330	2,241,740		2,247,873		513		 	3.300	3.346	MS	25,988	510,000	06/29/2016	03/01/2027
30219G-AT-5	EXPRESS SCRIPTS HOLDING CO		1	2FE	1,896,067		1,838,822	1,900,000	1,896,871		741			3.400	3.095	MN	4,990	57,950	11/20/2017	11/30/2022
31428X-BR-6	FEDERAL EXPRESS CORP		1	2FE	1,098,669		1,092,784	1,100,000	1,098,691		22			4.200	4.215	A0	9,497		10/15/2018	10/17/2028
31428X-BR-6	FEDERAL EXPRESS CORP	LS	1	2FE	1,897,701	99.3440	1,887,536	1,900,000	1,897,739		38			4.200	4.215	AO	16,403		10/15/2018	10/17/2028
31428X-BS-4	FEDERAL EXPRESS CORP		1	2FE	1,059,243		1,031,120	1,067,000	1,059,266		23			4.950	4.997	A0	10,857		10/15/2018	10/17/2048
31428X-AT-3	FEDEX CORP		1	2FE	4,924,000		4, 151, 610	5,000,000	4,933,707		1,675			3.875	3.963	FA	80,729	193,750	07/24/2012	08/01/2042
31428X-BC-9	FEDEX CORP]	2FE	10, 138, 200		9,673,280	10,000,000	10,089,675		(13,232)			3.200	3.037	FA	133,333	320,000	02/27/2015	02/01/2025
31428X-BP-0 31428X-BP-0	FEDEX CORPFEDEX CORP	LS	1	2FE 2FE		94.8470	584,258 174,518	616,000 184,000	614,892 183,669		94 28			3.400	3.423	FA	7,912 2,363	11,345	01/29/2018	02/15/2028
31428X-BQ-8	FEDEX CORP	Lo	1	2FE	398,336		335,061	400,000	398,363		20			4.050	4.074		6, 120	8,775	01/29/2018	02/15/2048
314890-AA-2	FERGUSON FINANCE PLC		1	2FE	2,989,500	99.9000	2,996,991	3,000,000	2,989,657		157			4.500	4.544	A0	25, 125	,,,,,,,	10/17/2018	10/24/2028
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV		1	2FE	3,487,890	99.3420	3,476,960	3,500,000	3,488,507		617			4.250	4.293	MN	19,007	73,962	05/14/2018	05/15/2028
316773-CL-2	FIFTH THIRD BANCORP		1	2FE	9,930,600	100.1760	10,017,630	10,000,000	9,975,072		7,216			3.500	3.583	MS	103,056	350,000	03/02/2012	03/15/2022
316773-CT-5	FIFTH THIRD BANCORP		1	2FE	24,967,750	99.4230	24,855,800	25,000,000	24,989,357		6,525			2.875	2.903	JJ	307,465	718,750	07/22/2015	07/27/2020
31677Q-BM-0	FIFTH THIRD BANK (OHIO)	·	1	1FE	15,000,000		15,201,045	15,000,000	15,000,000					3.950	3.950	JJ	255, 104		07/23/2018	07/28/2025
31740L-AC-7 32008D-AA-4	FINANCIAL & RISK US HOLDINGS INCFIRST DATA CORP	-+	1	4FE 3FE		91.3750	332,605	364,000	364,000 15,975,224		(6,746)			8.250	8.250	MN	7,508	799,500	09/18/2018	01/15/2026
32008D-AA-4	FIRST DATA CORP		1	3FE4FE	2,080,370		2,066,025	2, 119, 000	2,087,941		3.153			5.750	6.092	JJ	56, 183		12/19/2018	01/15/2024
320517-AB-1	FIRST HORIZON NATIONAL CORP		1	2FE	2,992,570		2,999,817	3,000,000	2,996,993		1,460			3.500	3.554	.ID	4,667	105,000	11/19/2015	12/15/2020
336130-AB-5	FIRST QUALITY FINANCE CO INC		1	4FE		89.5000	307,880	344,000	346,484		(486)			5.000	4.819		8,600	17,391	06/29/2017	07/01/2025
335934-AF-2	FIRST QUANTUM MINERALS LTD	A	1	4FE		96.0000	384,000	400,000			182			7.000	7.170		10,578		09/04/2018	02/15/2021
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	1	4FE	1,665,625		1,452,500	1,750,000	1,669,626		4,001			6.500	7.583		37,917	16,611	09/04/2018	03/01/2024
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	1	4FE	380,000	80.2500	321,000	400,000	380,868		868			6.875	7.758		9, 167	14,056	07/19/2018	03/01/2026
337932-AC-1 337932-AF-4	FIRSTENERGY CORP	-+]	2FE	28,481,487	126.3550	33,317,260	26,368,000	28,142,762		(90,668)			7.375	6.574	MN	248,482	1,944,640	04/15/2016	11/15/2031
33766J-AD-5	FIRSTENERGY CORPFIRSTENERGY SOLUTIONS CO	-+	/	2FE 3FE	9,992,600 4,417,500	72.5000		10,000,000 9,500,000	9,996,514 5,257,654		742			4.250	4.259 6.050	MS	125, 139	425,000 287,375	02/28/2013	03/15/202308/15/2021
33766J-AF-0	FIRSTENERGY SOLUTIONS CO		4	3FE	437,640	72.5000	816,350	1, 126, 000	487,887		47,495			6.800	18.071	FA		38,284	12/13/2016	08/15/2039
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		1	2FE	7,080,850	101.0460	7,073,220	7,000,000	7,077,906		(2,944))		4.350	4, 140	JJ	140,408		09/25/2018	01/15/2025
337738-AM-0	FISERV INC	1	1	2FE	4,976,950	99.3110	4,965,535	5,000,000	4,990,409		2,352			3.500	3.555	A0	43,750	175,000	09/18/2012	10/01/2022
337738-AN-8	FISERV INC		1	2FE	1,854,049	99.2570	1,836,249	1,850,000	1,851,236		(847)			2.700	2.652	JD	4, 163	49,950	07/07/2015	06/01/2020
337738-AP-3	FISERV INC		1	2FE	10,219,300		9,910,940	10,000,000	10,171,440		(23,404))		3.850	3.549	JD	32,083	385,000	12/01/2016	06/01/2025
33936Y-AC-9	FLEX ACQUISITION COMPANY INC]	5FE		90.0000	551,700	613,000	613,000					7 .875	7.875	JJ	24,405	40.400	06/26/2018	07/15/2026
338906-AE-0 33938E-AQ-0	FLEXI-VAN LEASING INCFLEXTRONICS INTERNATIONAL LTD	- 	1	5FE 2FE		81.0000	267,300 3,015,156	330,000	324,901 2,987,706		820			10.000	10.467	FA	12,467	16,408 138,750	02/14/2018	02/15/2023
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD	ln	1	2FE2FE	2,940,000		3,015,156		2,987,706		10,406			4.625	5.005	FA	52,417		12/06/2013 06/10/2015	02/15/2020
302445-AD-3	FLIR SYSTEMS INC		1	2FE	1, 123, 224		1, 108, 184	1, 124, 000	1,123,605		152			3.125	3. 160	JD	1,561	35, 125	06/01/2016	06/15/2021
340711-AV-2	FLORIDA GAS TRANSMISSION	I	1	2FE	9,987,300		10,064,780	10,000,000	9,994,967		1,302			3.875	3.890	JJ	178,681	387,500	06/12/2012	07/15/2022
341081-FB-8	FLORIDA POWER & LIGHT		1	1FE	6,093,977	123.6740	7,438,991	6,015,000	6,081,159		(1,671)			5.960	5.866	A0	89,624	358,494	03/27/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT		1	1FE	4,987,650	100.8360	5,041,775	5,000,000	4,989,347		272			4. 125	4. 172	FA	85,938	206,250	12/08/2011	02/01/2042
341099-CL-1	FLORIDA POWER CORP		1	1FE	9,030,720	127 . 6500	10,211,960	8,000,000	8,853,273		(24,050)		ļ	6.400	5.500	JD	22,756	512,000	11/20/2009	06/15/2038
34407D-AC-3	FLY LEASING LTD	D LS D	1	3FE	201,250	90.2500	180,500	200,000	200,768	}	(401)		}	5. 250	5.023	AO	2,217	10,471	09/29/2017	10/15/2024
34407D-AC-3 302491-AR-6	FLY LEASING LTDFMC CORP	rgl n	1	3FE 2FE	4,028,750 8,961,750	90 . 2500	3,610,000 9,049,878	4,000,000 9,000,000	4,017,958 8,986,762		(9,385)			5.250	4.984	AU	44,333 148,125	209,417 355,500	11/29/2017	10/15/2024 02/01/2022
	FMG RESOURCES (AUGUST 2006) PTY LT	n	1	3FE	4,677,500	95.0000	4,465,000	4,700,000	4,681,482		4,270			4.750	4.001	MN	148, 125		02/14/2018	05/15/2022
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	ID.	1	3FE	1, 121, 520		1.056.560	1, 124, 000	1, 121, 716		196			5. 125	5. 179	MS	16.961	28.803	08/01/2018	03/15/2023
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	LSD	1	3FE	235, 200	94.0000	225,600	240,000	235,580		380			5. 125	5.623	MS	3,622	6, 150	08/01/2018	03/15/2023
345397-WK-5	FORD MOTOR CREDIT CO LLC			2FE	7,925,280	94.7240	7,577,920	8,000,000	7,961,526		7,380			4.375	4.492	FA	140,972	350,000	08/01/2013	08/06/2023
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		1	2FE	1,500,000		1,391,157	1,500,000	1,500,000					4.687	4.687	JD	4,296	23,435	08/06/2018	06/09/2025
	FOREST LABORATORIES INC		1	2FE	3,589,830		3,572,678	3,488,000	3,530,107		(18,858)			4.875	4.269		64,237	170,040	11/18/2015	02/15/2021
349553-AK-3	FORTIS INC	A	H	2FE	2,993,488	96.13/0	2,884,098	3,000,000	2,995,680		1,505			2.100	2. 154	AU	15,225	63,000	07/14/2017	10/04/2021

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Semillarian Control	CUSIP		d	g B	ond s	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate	Rate	When	Due and	Received		Maturity
Section Sect	Identification	Description			har S	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued	During Year	Acquired	Date
Section 1	349553-AM-9	FORTIS INC	A.	1		2FE	10,000,000	91.2890	9,128,910	10,000,000	10,000,000					3.055	3.055	AO	73,829	305,500	07/14/2017	10/04/2026
				1							138,977							JD				06/15/2019
1879-1-196 1879-1-196 1 171 171 188 188 171 189				1							1,799,790							JD				06/15/2021
September Telephonomy of the Color 1				[]														JD		630,000		06/15/2026
Section Part Common Print Coll Part Common Print Coll Part Part Common Print Coll Part Part Common Print Coll Part	35671D-AU-9]														MS		e 075		03/01/2022
Section Sect				-														MO				03/15/2043
Section Process Proc				'														MN		10,900		11/14/2021
Set Obj. 1			[]	1														MN		5,400		11/14/2034
			<u> </u>	1		3FE					1,506,398							MN				11/14/2024
Settle	35803Q-AA-5	FRENSENIUS MED CARE US	ļ	1		2FE	11,879,844	103.0000	12,488,750	12, 125, 000	12,059,438		28 , 163			5.750		FA	263,382		11/23/2011	02/15/2021
Section			ļ	1														JJ				07/31/2019
September Prof.			·	[]														JJ				01/31/2022
2006-0-4-4 FRIDE COMPANDING 1.1 9-50 35.00 3			·]										·				AU				10/15/2024
160753-M-2 Fortile Communications 6 th 5 th 16 to 1 1 15 15 15 15 15 15			10]																		04/15/2022
SAMPA-H-S PRINTING COMP 9 FE 1,65,176 95.000 95.000 10.007,0714 16.0000 1.007,0714 16.0000 1.007,0714 1.007,0714 1.007,0717 1.007,071			Lo								5 /128 068											10/15/2029
2825-4-5-5 FROTTIES COMMANICATIONS COPP 1 AFT A68,000 A98,000 A69,000 A98,000				····· ¦ ···																		09/15/2022
\$2675-9-6. \$400ET 0 INC		FRONTIER COMMUNICATIONS CORP		1			448.000	87.5000										AO				04/01/2026
SMATTON INC 1.5 9FE	364725-BA-8			1									(48,287)					JJ				07/15/2020
\$\frac{9476}{9476} = 2 948FT O 10 C 1 3FE				1			2,425,005	96.8750										MN				09/15/2024
\$1444-70 \$177 OFFRET \$17			LS	1														MN				09/15/2024
STAME Del				1																		10/15/2019
\$1969-W-2 G CAPTEL INTERNATIONEL FAUNDS C \$FE				[]																162,500		09/15/2026
\$2655-1-12 ORFMA (POWNATS COMPANT IN)																						02/15/2024 11/15/2035
28959-4-8- CERPAL PANISTIC SOPPRATION 1 FFE				1																15/1 305		11/15/2033
\$8550-R-1 GERM UNINUIS ORPOSATION				1																		08/15/2023
Septiment Sept				1																		08/15/2026
1 27E 1.02,891 78,190 1.025,588 1.300,000 1.023,558 551 4.155 5.88 80 12,309 1.1728/2018 3.07				1																		05/15/2028
\$8900-84-15 \$900-84-15 \$1500 \$1 \$750 \$25 \$00 \$15 \$15 \$00 \$25 \$16 \$15 \$00 \$25 \$16 \$15 \$00 \$15 \$29 \$16 \$15 \$00 \$15 \$29 \$16 \$15 \$15 \$00 \$15 \$29 \$16 \$15				1																178,889		05/15/2025
\$70334-81-6 \$605PAL HILLS INC 1 \$27E 1.588.676 100.4290 1.583.915 1.540.000 1.589.979 1.677 5.560 5.661 FA 22.877 37.000 37.0034-81-0 5.000 1.589.979 1.677 5.540 4.805 J. 6.000 1.589.979 1.677 5.540 4.805 J. 6.000 1.589.979 1.677 5.540 4.805 J. 6.000 1.589.979 1.678 1.678				1														AO				10/09/2042
970354-8-2 GERRA WILLS NC 91 27E 2, 279 6E 100 170 2, 250, 165 2, 250, 000 2, 687, 664 1, 579) 5, 40 4, 485 J. 5, 600 91, 5500 91, 5500 91, 5700 91, 5500 91, 5700 91				1														MS		07.040		03/11/2044
\$70384-F1-0 \$65600 \$1.00 \$1.00 \$2.00 \$1.00 \$2.00 \$2.00 \$2.00 \$1.00 \$2.00 \$1.00 \$2.00 \$1.00											2 607 654							ID				02/15/2019 06/15/2040
20034-82-6 GERPAL IIILIS INC 1 2FE 5.81 547 9.1 94/30 5.96 944 5.94 000 5.81 964 2.16 3.200 3.249 FA 7.319 18.688 0.1 /08/2017 0.27 0.			t	¦														FA				02/15/2024
270334-22-6 GENERAL MILLS INC 1.5 27E 4.397.455 51.9430 4.000.181 4.416.000 2.400.000 5.00			[]	i														FA				02/10/2027
\$70334-CB-8 GENERAL MILLS INC \$276 0.000 0.00	370334-BZ-6	GENERAL MILLS INC	LS	1		2FE	4,397,453	91.9430	4,060,181	4,416,000	4,400,603					3.200	3.249	FA	55,347	141,312	01/09/2017	02/10/2027
27034-CE-2 GERFAL MILLS INC 1.5 1 2FE 798 264 99. 4170 795 332 800,000 1.605,349																		JAJ0				04/16/2021
\$7045/-AF-7 GEREAL MITORS FOO 1 2FE 11.632,500 33.7340 10.545,109 11.250,000 31.603,49 (6.754) 6. 250 5.989 A 173.828 703.125 0.90/66/2014 1.00	370334-CD-4		<u></u>								1,599,827			ļ				AO				04/16/2021
37045K-AS-5 GENERAL MIOTRS FINANCIAL CO INC 1 2FE 3,233 (305 39,5420 3,040 (105 3,250,000 3,238,961 1,583 4,000 4,064 JU 5,99,444 130,000 0,107/2015 0,14 0,17 0,14 0	3/0334-CE-2		LS	[]																		10/17/2023
37045X-AII-6 GENERAL MOTORS FINANCIAL CO INC 1 2FE 737,944 96.7060 725,296 750,000 743,467 1,834 3,450 3,734 A0 5,822 2,5875 11/19/2015 0.4/ 37045X-GF-2 GENERAL MOTORS FINANCIAL CO INC 1 2FE 749,468 99.9460 749,597 750,000 749,756 1.06 3.28 0.000 A. 280 A. 280 A.			·····	¦																		10/02/2043 01/15/2025
37045X-GF-2 GENERAL MOTORS FINANCIAL OD INC 1 2FE 749,468 99,9460 749,597 750,000 749,756 106 4.200 4.216 MS 10,500 31,500 02/25/2016 0.37/37045X-CH-7 GENERAL MOTORS FINANCIAL OD INC 2FE 2,400,000 37,745 2,400,000 2,400,000 2,400,000 2,400,000 3.558 0.054 4.00 18,245 38,682 0.4705/2018 0.47/37045X-CH-3 0.000 0.			·····	····· ¦ ···																		04/10/2022
37045X-CJ-3 GENERAL MOTORS FINANCIAL CO INC			[i																		03/01/2021
37045X-CJ-3 GENERAL MIDTORS FINANCIAL CO INC 2FE 17,993 98,6230 17,752 18,000 17,995 2 3.550 3.564 A0 146 318 04/05/2018 04/37045X-CJ-3 GENERAL MIDTORS FINANCIAL CO INC L.S. 2FE 99,961 98,6230 98,623 10,0000 99,970 9 3.550 3.564 A0 809 1.765 04/05/2018 04/37045X-CJ-6 GENERAL MIDTORS FINANCIAL CO INC 1 2FE 1.599,136 4.7660 1.515,928 1.600,000 1.599,214 7.78 4.350 4.359 A0 1.515,853 3.46,670 04/05/2018 0.4/37045X-CJ-8 GENERAL MIDTORS FINANCIAL CO INC 1 2FE 3.034,502 97,4350 2.961,053 3.039,000 3.034,393 4.37 4.150 4.183 JD 4.766 4.183 JD 4.766																						04/09/2021
37045X-CX-0 GENERAL MOTORS FINANCIAL CO INC 1 2FE 1,599,136 94.7460 1,515,928 1,600,000 1,599,214 78 4.350 4.3	37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC	ļ			2FE	17,993	98.6230	17,752	18,000	17,995		2			3.550	3.564		146	318	04/05/2018	04/09/2021
37045X-CL-8 GENERAL MOTROS FINANCIAL CO INC 1 2FE 3,034,502 97,4350 2,961,053 3,039,000 3,034,939 437 4,150 4,183 D 4,244 63,059 0,6/14/2018 0,6/37185L-AF-9 GENESIS ENERGY LP 1 4FE 1,239,040 85,7500 1,286,525 1,274,000 1,245,590 4,244 5,6.25 6,5110 D 3,185 71,683 0,70/5/2017 0,6/37185L-AF-9 GENESIS ENERGY LP 1 4FE 3,300,625 92,5000 3,006,250 3,250,000 3,279,884 (11,516) 5,602 6,000 5,580 MN 24,917 195,000 0,4/21/2017 0,5/37185L-AJ-1 GENESIS ENERGY LP GENESIS ENERG	37045X-CJ-3		LS					98.6230										A0		1,765		04/09/2021
3718SL AF-9 GENESIS ENERGY LP 1 AFE 1,239,040 85,7500 1,092,455 1,274,000 1,245,590 4,244 5.625 6,110 JD 3,185 71,663 07/12/2017 0.67			·	1														AO				04/09/2025
37185L-AK-8 GENESIS ENERGY LP			·····	[]														JD				06/19/2023
37185L - AG-7 GENESIS ENERGY LP/ GENESIS ENERGY 1 4FE 3,300,625 92.5000 3,006,250 3,250,000 3,279,884 (11,516) 6.000 5.580 MN 24,917 195,000 0.4/21/2017 0.5/37185L - AJ-1 GENESIS ENERGY LP/ GENESIS ENERGY]														JU				06/15/202405/15/2026
37185_AJ_1 GENESIS ENERGY LP/ GENESIS ENERGY GENESI			ll															MNI				05/15/2026
37185L−AJ−1 GENESIS ENERGY LP/ GENESIS ENERGY LS 1 .4FE 1,375,675 .88.0000 1,271,600 1,445,000 1,377,507 1,832 .6.500 7.389 A0 .23,481 30,713 10/30/2018 .10/37186*-AA-6 GENESIS SOLAR FUNDING LLC .2 .3FE 15,402,235 83.9160 13,809,644 15,402,235 .5.600 .5			l	····· ¦ ···																		10/01/2025
37186 ⁺ -AA-6 GENESIS SOLAR FUNDING LLC 2 3FE 15,402,235 83.9160 13,809,644 15,402,235 15,	37185L-AJ-1		LS	i														AO				10/01/2025
			<u> </u>	2			15,402,235	83.9160								5.600		MS				09/05/2038
1 1 1 1 1 1 1 1 1 1		GENZYME CORP-GENL DIVISN	C.	1		1FE			1,030,659	1,000,000	1,040,180		(26,883)			5.000			2,222	50,000	12/08/2015	06/15/2020

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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	GEO GROUP INC		· [1	4FE	8,046,500	90.0000	7,222,500	8,025,000	8,032,797		(3, 197)			5. 125	5.079	A0	102,820	411,281	06/23/2014	04/01/2023
	GEO GROUP INCGEORGIA POWER CO	+	[1	4FE 1FE	557,813 2,993,850	97.3800	535,590 2,940,819		551,572 2,997,175		(1,436))		5.875	5.588	JJ	14,900	32,313	03/18/2014	01/15/2022
373334-JP-7	GEORGIA POWER COMPANY	†		1	2FE	6,982,080	100.7740	7,054,173	7,000,000	6,998,019		2.077			4.250	4.282	.ID	24,792	297,500	12/08/2009	12/01/2019
373334-JS-1	GEORGIA POWER COMPANY	I		1	2FE	6,959,620	98.8750	6,921,271	7,000,000	6,965,563		890			4.750	4.787	MS	110,833	332,500	08/25/2011	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY			1	2FE	2,980,470		2,756,607	3,000,000	2,982,572		401			4.300	4.339		37,983	129,000	03/12/2013	03/15/2043
373298-BR-8	GEORGIA-PACIFIC			1	1FE	2,921,000	133.7060	3,396,137	2,540,000	2,810,242		(16,801))	ļ	7 . 750	6.378		25, 153	196,850	10/27/2010	11/15/2029
373298-BP-2	GEORGIA—PACIFIC CORP	·	·	1	1FE	3,553,972		5,020,972	4,000,000	3,712,126		19,468			7.250	8.370		24, 167	290,000	07/13/2005	06/01/2028
	GEORGIA-PACIFIC LLCGEORGIA-PACIFIC LLC	·	[1	1FE	3,976,520 8,999,730		4,144,696 9,085,644	4,000,000 9,000,000	3,994,698 8,999,866		2,680 27			5.400 3.734	5.477 3.734		36,000	216,000 336,060	10/27/2010 06/18/2013	11/01/2020 07/15/2023
	GFL ENVIRONMENTAL INC	Δ		1	5FE	491, 150		9,085,644			·	607		ļ	7.000	7.497		2,952	19,383	07/20/2018	06/01/2026
375558-AU-7	GILEAD SCIENCES INC	1		1	1FE	19,954,000		20,639,920	20,000,000	19,984,408		4,905			4 . 400	4.425		73,333		12/06/2011	12/01/2021
375558-BB-8	GILEAD SCIENCES INC	1		1	1FE	1,996,400	99.1910	1,983,824	2,000,000	1,998,740		731			2.550	2.589	MS	17,000	51,000	09/09/2015	09/01/2020
375558-BC-6	GILEAD SCIENCES INC			1	1FE	2,012,210		1,995,298	2,000,000	2,006,937		(1,765)		ļ	3.250	3.149		21,667	65,000	11/19/2015	09/01/2022
375558-BL-6	GILEAD SCIENCES INC	·	[1	1FE	1,494,690		1,447,037	1,500,000	1,496,331		731			2.500	2.556		12,500	37,500	09/15/2016	09/01/2023
377373-AD-7 377372-AN-7	GLAXOSMITHKLINE CAPITALGLAXOSMITHKLINE CAPITAL INC	†D		1	1FE	17,860,705 999,920		16,877,827 1,016,216	17,085,000 1,000,000	17,525,925 999,924		(125,800)			2.850 3.875	2.049		71,686 4,951	486,923 19,375	04/13/2016	05/08/2022 05/15/2028
377372-AN-7	GLAXOSMITHALINE CAPITAL INC				1FE	1,489,920		1,509,567	1,500,000	1,490,722		4			3.625	3.735		6,948		05/10/2018	05/15/2025
378272-AN-8	GLENCORE FUNDING LLC	LS C.		1	2FE	693, 112		637,685	700,000	694, 131		587			4.000	4. 121		7,311	28,000	03/21/2017	03/27/2027
361841-AD-1	GLP CAPITAL LP			1	2FE	2,225,000		2,243,913	2,225,000	2,225,000					4.875	4.875		18,078	108,469	07/31/2014	11/01/2020
	GLP CAPITAL LP	LS		1	2FE	2,579,070		2,635,620	2,600,000	2,589,195		1,842			5.375	5.472		23,292	139,750	02/21/2017	11/01/2023
361841-AF-6	GLP CAPITAL LP	LS		1	2FE	3,656,891		3,750,690	3,700,000	3,677,207		3,913			5.375	5.520		33, 146	198,875	02/21/2017	11/01/2023
	GLP CAPITAL LPGLP FINANCING II			1	2FE 2FE	2,407,639 535,000		2,355,096 540,350	2,408,000 535,000	2,407,646 535,000		<i>I</i>			5.300	5.302 5.750		33,679	16,236	09/17/2018	01/15/2029
361841-AG-4	GLP CAPITAL LP / GLP FINANCING II			1	2FE		99.5930		100,000			(1,360)			4.375	2.891		2,364 	4,375	10/19/2017	04/15/2021
	GLP CAPITAL LP FIN II	†		1	2FE	3,691,363		3,544,612	3,584,000	3,668,378		(9,344)			5.375	4.984		40,668	192,640	02/27/2018	04/15/2026
	GOEASY LTD	ΑΑ		1	3FE	176,400		170, 100	168,000	175,328		(1,072)			7 .875	6. 172		2,205	6,615	07/12/2018	11/01/2022
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE			1	1FE	2, 133, 911		2,416,877	2,272,355	2,210,765		8,318			5.750	6.647		20,047	126,330	06/27/2008	05/06/2025
38141G-VU-5	GOLDMAN SACHS & CO			1	1FE	1,499,025		1,460,936	1,500,000	1,499,532		193			2.625	2.639		7,219	39,375	04/20/2016	04/25/2021
38141G-RD-8 38141G-VP-6	GOLDMAN SACHS GROUP INC	·		·	1FE	9,968,400		9,842,650	10,000,000	9,985,782 903,559		3, 194			3.625	3.663			362,500	01/16/2013	01/22/2023
38141G-WJ-9	GOLDMAN SACHS GROUP INC			1	1FE	906,242 395,448	95.9990	892,675 899,756	902,000 406,000	397,060		(882) 1,611			2.750 2.908	2.646			24,805 11,806	02/14/2015	09/15/2020 06/05/2023
38141G-WN-0	GOLDMAN SACHS GROUP INC/THE	†		1	1FE	1,400,000	97 . 1690	1,360,363	1,400,000	1,400,000					3.487	0.000		9,358	41,898	07/19/2017	07/24/2023
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE	I		1	1FE	1,400,000	93.7370	1,312,322	1,400,000	1,400,000					3.272	3.272		11,706	45,808	09/26/2017	09/29/2025
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE	4		1	1FE	499,755	96.9960	484,982	500,000	499,797		42		ļ	3.200	3.211	FA	5,689	9,333	01/18/2018	02/23/2023
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE	 	·	1,3	1FE	1,000,000	91.6610	916,607	1,000,000	1,000,000		·		ļ	4.411	4.411	A0	8,332	22,055	04/18/2018	04/23/2039
382550-BF-7 382550-BF-7	GOODYEAR TIRE & RUBBER CO	LS	[1	3FE	1,703,625 1,947,000		1,575,000 1,800,000	1,750,000	1,707,127 1,951,002		3,502 4,002			5.000 5.000	5.405 5.405			87,500 100,000	03/26/2018	05/31/2026
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH	Lo		1	3FE		90.0000	49.000	2,000,000 50,000			4,002			5. 125	5. 125		8,611 327	2,563	11/02/2015	05/31/2026 11/15/2023
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH	M		1	3FE	4,823,425		4,659,900	4,755,000	4,785,296		(15,205)			5. 125	4.764		31, 139	2,303	05/24/2016	11/15/2023
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH	LS		1	3FE	1, 115,535		951,210	1,084,000	1, 111, 881		(2,859)			4.875	4.495	MS	15,560	50,798	04/04/2018	03/15/2027
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH	0		1	3FE	2,354,465	87.7500	2, 120, 040	2,416,000	2,357,697		3,630			4.875	5.236	MS	34,680	71,078	04/04/2018	03/15/2027
G2765*-AE-4	GOSHAWK AVIATION (DIONYSUS) SER E				2Z	30,000,000		29,843,637	30,000,000	30,000,000				ļ	4.750	4.750		269, 167		10/23/2018	09/30/2025
38869P-AM-6 38869P-AK-0	GRAPHIC PACKAGING HOLDING COGRAPHIC PACKAGING INTL		· [1	3FE	5,265,625		4,935,000	5,250,000	5,261,478	·	(1,785)		}	4. 125	4.081		81,813 87,743	216,563	08/09/2016	08/15/2024
	GRAY ESCROW INC	·		1	3FE 4FE	8,581,875 120,000	97.3170			8,692,655 120,000		22,944			7.000	7.000		1,050	415,625	03/13/2014	04/15/2021 05/15/2027
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S	1			11	2,625,000	97.5170	2,770,088	2,625,000	2,609,631		6,410			9.440	10.042		103,250	206,500	12/31/1998	02/01/2021
391164-AE-0	GREAT PLAINS ENERGY INC			1	2FE	9,990,400	102.5970	10,259,660	10,000,000	9,997,249		1,048			4.850	4.862		40,417	485,000	05/16/2011	06/01/2021
391164-AF-7	GREAT PLAINS ENERGY INC			1	2FE	10,229,100	104 . 2720	10 , 427 , 230	10,000,000	10,112,319		(1,774)			5.292	4.845	JD	23,520	529,200	03/19/2012	06/15/2022
39121J-AH-3	GREAT RIVER ENERGY			2	1FE	12,078,000	103.0040	12,440,799	12,078,000	12,078,000					4.478	4.478		270,426	540,853	10/19/2010	07/01/2030
391220-AA-7 39278*-AA-1	GREAT RIVER HYDRO LLC SR SEC NTS	 	·		2PL	25,000,000	89.4500	22,362,463	25,000,000 13.524.687	25,000,000 13.524.687					4.940	4.940		415,097	1,235,000 947,372	04/19/2017	04/19/2032
392/8*-AA-1 393154-G@-2	GREEN COUNTRY ENERGY LLC	 		1	3FE	13,524,687 7,000,000		14,200,115 7,672,608			·	(4, 166)	·	ļ	9.640	9.565		138, 143		12/31/1998	02/10/2024
393154-U#-2	GREEN MOUNTAIN POWER CORP				1	8,000,000		9,600,000	8,000,000	8,000,000		(4, 100)	'	İ	6 . 170	6. 170		41, 133	493,600	12/31/1998	12/01/2037
	GROUP 1 AUTOMOTIVE INC			1	3FE	5,881,644	94.7500	5,565,615	5,874,000	5,873,509		(2,662)			5.000	4.954	JD	24,475	293,700	07/08/2016	06/01/2022
398905-AL-3	GROUP 1 AUTOMOTIVE INC.	ļ		1	3FE	1,061,340	92.7500	981,295	1,058,000	1,060,020		(618))		5.250	5. 179	JD	2,469	55,545	10/13/2016	12/15/2023
40052V-AA-2	GRUPO BIMBO SAB DE CV	I In		4	2FE	7,052,540	102 0000	7 , 139 , 986	7.000.000		1	(13.392)	v I	1	4.875	4.665	l in	948	511,875	12/08/2015	06/30/2020

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adji	usted Carrvin	g Value			lı .	nterest		Da	ites
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					NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and	l	Jsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
40052V-AB-0	GRUPO BIMBO SAB DE CV	Ť	D	Onai	2FE		101.8500	8,207,089	8,058,000	8,279,474	(Booloado)	(67,221)	riooograzou	Value	4.500	3.546		157, 131	362,610	07/11/2014	01/25/2022
40052V AD 0	GRUPO BIMBO SAB DE CV		D	1	2FE	974,560		982, 150	1.000.000	982,618		2,759			3.875	4.233		431	38,750	12/09/2015	06/27/2024
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG	Ť			3FE	4,888,450		4.850.000	5,000,000	4.910.548		3,656			8.500	8.734		54.306	425,000	11/22/1991	11/15/2031
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING				1FE	1,498,020		1,461,758	1,500,000	1,499,057		393			2.000	2.028		5,417	30,000	04/19/2016	04/26/2021
402740-AB-0	GULFSTREAM NATURAL GAS			1	2FE	7,995,360		8,945,032	8,000,000	7,997,757		257			6.190	6.195		82,533	495,200	10/19/2005	11/01/2025
404030-AH-1	H&E EQUIPMENT SERVICES INC			1	4FE_	3, 184, 479		2,876,363	3,135,000	3,178,548		(5,932)			5.625	5.284		58,781	88, 172	04/17/2018	09/01/2025
423074-AS-2	H.J. HEINZ CO			1	2FE	3,990,000		4,006,678	3,990,000	3,990,000					4.875	4.875		73,483	194,513	01/27/2015	02/15/2025
40573L-AL-0	HALFMOON PARENT INC	1		1	2FE	4,997,350		4,983,350	5,000,000	4,997,495		145			3.750	3.762		54, 167		09/06/2018	07/15/2023
40573L-AQ-9	HALFMOON PARENT INC			1	2FE	12,989,210	_99.8590	12,981,696	13,000,000	12,989,587		377			4. 125	4.139	MN	154,917		09/06/2018	11/15/2025
40573L-AS-5	HALFMOON PARENT INC	4		1	2FE	9,986,700		10,055,810	10,000,000	9,987,006		306		ļ	4.375	4.391		126,389		09/06/2018	10/15/2028
40573L-AU-0	HALFMOON PARENT INC			1	2FE	998,390	98.2120	982, 115	1,000,000			14		ļ l	4.800	4.813		13,867		09/06/2018	08/15/2038
40573L-AW-6	HALFMOON PARENT INC			1	2FE	4,390,100		4,304,947	4,400,000	4, 390, 142		42			4.900	4.914		62,284		09/06/2018	12/15/2048
406216-AZ-4	HALLIBURTON COMPANY			1	2FE	4,983,500		4,995,935	5,000,000	4,994,701		1,732			3.250	3.291		20,764	162,500	11/08/2011	11/15/2021
406216-BD-2	HALLIBURTON COMPANY			1	2FE	14,964,900		14,889,330	15,000,000	14,982,371		3,486			3.500	3.528		218,750	525,000	07/29/2013	08/01/2023
40624@-AC-4	HALLMARK CARDS INC SERIES C SR NTS				2	10,000,000		11,500,000	10,000,000	10,076,999		(17,668)			9.160	8.903		402,022	916,000	12/31/1998	07/23/2022
41163G-AF-8	HARCOURT GENERAL INC		. C	1	2FE	2,395,294		2,909,630	2,500,000	2,430,503		4,011			7.200	7.590		75,000	180,000	01/01/2005	08/01/2027
41242*-BE-1	HARDWOOD FDG LLC NOTE 3.18%				1FE	2,000,000		1,938,428	2,000,000	2,000,000					3.180	3.180		4,240	63,600	06/07/2017	06/07/2024
41242*-BF-8	HARDWOOD FDG LLC NOTES 3.43%				1PL	2,000,000		1,884,326	2,000,000	2,000,000					3.430	3.430		4,573	68,600	06/07/2017	06/07/2027
41242*-BG-6	HARDWOOD FDG LLC NOTES 3.53%				1PL	1,000,000		916,263	1,000,000	1,000,000					3.530	3.530		2,353	35,300	06/07/2017	06/07/2029
41242*-BK-7	HARDWOOD FDG LLC SER HH SR NT				1FE	7,000,000		6,700,525	7,000,000	7,000,000					3.860	3.860		65,298		10/04/2018	06/07/2028
41242*-AW-2	HARDWOOD FUNDING LLC SERIES U			1	1FE	3,000,000		2,941,965	3,000,000	3,000,000					2.880	2.880		5,760	86,400	04/02/2015	06/07/2022
41242*-AX-0	HARDWOOD FUNDING LLC SERIES V			1	1FE	7,000,000		6,681,665	7,000,000	7,000,000					3.130	3.130		14,607	219, 100	04/02/2015	06/07/2025
412690-AD-1	HARLAND CLARKE HOLDINGS CORP			1	4FE	3,067,500		2,925,000	3,000,000	3,002,581		(15,095)			6.875	6.342		68,750	206,250	02/26/2014	03/01/2020
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES			1	1FE	4,994,400		4,911,895	5,000,000	4,997,628		1, 114			2.850	2.874		65,708	142,500	01/05/2016	01/15/2021
413875-AR-6	HARRIS CORP	-+		1	2FE	5,062,500		4,904,460	5,000,000	5,042,107		(5,817)			3.832	3.681		34,062	191,600	04/22/2015	04/27/2025
413875-AW-5	HARRIS CORPORATION			!	2FE	3,999,600		3,981,880	4,000,000	3,999,619		19			4 . 400	4.401		7,822	93,378	05/23/2018	06/15/2028
418056-AS-6 418056-AT-4	HASBRO INCHASBRO INC	·- 		1	2FE 2FE	4,648,125 1,515,362	.98.5060	4,803,955 1,477,592	4,625,000 1,500,000	4,645,187 1,508,573		(445)			6.350 3.150	6.312			293,688 47,250	10/27/2010 01/01/2017	03/15/2040
197677-AG-2	HCA INC			1	3FE	2,060,000		2,130,000	2,000,000	2,038,999		(4,584)			7.690	7.306		6.836	153,800	09/03/2013	06/15/2025
404119-AJ-8	HCA INC			1	3FE	2,372,475		2,415,000	2,300,000	2,358,151		(2, 158)			7.500	7.300		26,354	172,500	07/08/2016	11/06/2033
404119-BN-8	HCA INC			1	3FE	7,489,375		7,425,000	7,500,000	7,493,054		1.132			5.000	5.020		110.417	375,000	12/11/2014	03/15/2024
404119-BQ-1	HCA INC			1	3FE	4,500,000		4,477,500	4,500,000	4,500,000		1, 102			5.250	5.250		49,875	236,250	10/07/2014	04/15/2025
404119-BR-9	HCA INC			1	3FE	7,662,360		7,249,125	7,435,000	7,590,181		(20,940)			5.375	4.972		166,513	376,411	11/09/2018	02/01/2025
404119-BS-7	HCA INC	1	-	1	3FE	113,365		108,455	109,000	112,343		(412)			5.875	5.319		2,419	6,404	06/28/2016	02/01/2025
404119-BT-5	HCA INC	1	1	1	3FE	5,350,000		5,309,875	5,350,000	5,350,000		, , , , , , , , , , , , , , , , , , ,			5.250	5.250		12,483	280,875	03/01/2016	06/15/2026
404119-BU-2	HCA INC	1	1	1	3FE	1,000,000		945,000	1,000,000	1,000,000	[[[4.500	4.500		17,000	45,000	08/08/2016	02/15/2027
404119-BV-0	HCA INC		1	1	3FE	379,000	.94.7500	359, 103	379,000						5.500	5.500		926	20,845	06/08/2017	06/15/2047
404121-AC-9	HCA INC			1	3FE	1,882,734	102.5000	1,921,875	1,875,000	1,876,269		(1,059)			6.500	6.436		46,042	121,875	07/27/2011	02/15/2020
404121-AF-2	HCA INC			1	3FE	2,027,500		1,970,000	2,000,000	2,015,608		(3, 191)			4.750	4.549		15,833	95,000	01/05/2015	05/01/2023
404121-AH-8	HCA INC		.	1	3FE	142,000		138,095	142,000	142,000					5.375	5.375		2,714		08/09/2018	09/01/2026
404121-AH-8	HCA INC	LS.		1	3FE	152,000	97.2500	147,820	152,000	152,000					5.375	5.375	MS	2,905		08/09/2018	09/01/2026
421924-BK-6	HEALTHSOUTH CORP			1	4FE	7,291,425		7,093,350	7, 165,000	7,211,768		(23,705)			5.750	5.371		68,665	411,988	05/24/2016	11/01/2024
421924-BN-0	HEALTHSOUTH CORP			1	4FE	2,715,000		2,646,000	2,700,000	2,706,712		(2,824)			5. 125	5.004		40,744		11/17/2017	03/15/2023
421924-BT-7	HEALTHSOUTH CORP		-	1	4FE	4,648,766		4,469,400	4,584,000	4,629,651		(8,313)		ļ l	5.750	5.506		77,610	263,580	07/28/2017	09/15/2025
42241@-AK-5	HEARST COMM GTD SR NT SER D				1	15,000,000		14,482,652	15,000,000	15,000,000					4.120	4.120		51,500	310,717	05/31/2018	06/01/2030
423012-AF-0	HEINEKEN NV		. D	1	2FE	15, 135, 284		14,690,192	15,234,000	15, 148, 823		7,817			3.500	3.573		225, 125	533, 190	03/20/2017	01/29/2028
423012-AF-0	HEINEKEN NV	LS_	D	1	2FE	9,702,716		9,417,383	9,766,000	9,711,396		5,011			3.500	3.573		144,320	341,810	03/20/2017	01/29/2028
423074-AF-0	HEINZ (H.J.) CO				2FE	8,098,240		8,634,664	8,000,000			(4,734)		ļ	6.375	6.263		235, 167	510,000	07/30/2009	07/15/2028
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	-+	. D		1	15,000,000		15,201,456	15,000,000	15,000,000					6.280	6.280		408,200	942,000	07/25/2007	07/25/2019
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	+		1	2FE	9,975,185		10,078,630	10,000,000	9,979,952		2,432			4.900	4.935		103,444	490,000	12/28/2016	10/15/2025
428291-AN-8	HEXCEL CORPORATION			1	2FE	746,693		733,544	750,000	747,218		285			3.950	4.004		11, 192	29,625	02/13/2017	02/15/2027
431116-AB-8	HIGHMARK INC		-	1	1FE	11,951,520		12,250,836	12,000,000	11,986,372		5,304		ļ	4.750	4.801		72,833	570,000	05/03/2011	05/15/2021
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC			1	3FE	2,860,449		2,508,000	2,850,000	2,860,236		(212)			6.250	6. 191		37, 109		10/01/2018	11/01/2028
431475-AA-0	HILL-ROM HOLDINGS INC	+]	3FE	4,318,250		4, 150, 000	4, 150, 000	4,247,634		(33,583)			5.750	4.799		79,542	238,625	12/07/2016	09/01/2023
431475-AB-8	HILL-ROM HOLDINGS INC	-+		1	3FE	3,008,438		2,850,000	3,000,000	3,006,050		(1,296)			5.000	4.956		56,667	150,000	02/09/2017	02/15/2025
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		-	Ľ	3FE	5,000,000		4,800,000	5,000,000	5,000,000	·		·	ļ	5. 125	5. 125		42,708	140,938	04/10/2018	05/01/2026
43283Q-AB-6	HILTON GRAND VACATIONS BORROWER LL		-	H	3FE	202,590	99.2500	198,500	200,000	202,228		(362)			6. 125	5.861	JD	1,021	12,250	01/19/2018	12/01/2024

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDs	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lı	nterest		Da	tes
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		С	r		nation					DI-/	I I and a line of	Current						A -l!44l			04-4-4
			e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
42307T-AG-3	HJ HEINZ FINANCE CO			1	2FE		113.9170	569,585	500,000	530,049		(1,449)			6.750	6.081	MS	9,938		08/24/2009	03/15/2032
436440-AM-3	HOLOGIC INC			1	3FE		90.0000	183,600	204,000	204,000					4.625	4.625		3,931		01/16/2018	02/01/2028
437076-BC-5	HOME DEPOT INC			1	1FE	3,790,465		3,578,701	3,500,000	3,674,318		(31,328)			3.750	2.702		49,583		02/20/2015	02/15/2024
437076-BG-6 438516-BA-3	HOME DEPOT INCHOMEYWELL INTERNATIONAL			1	1FE	1,995,900 10,836,480		1,979,028	2,000,000 10,000,000	1,997,889 10,436,008		583			2.625 4.250	2.658 2.178		4,375 141,667		11/19/2015 12/01/2016	06/01/2022
438516-BL-9	HONEYWELL INTERNATIONAL INC				IFE	22,587,988		10,281,790 22,263,470	23,803,000	22,640,511		(194,490)			4.250	3.201		99, 179		10/11/2018	11/01/2026
438516-BL-9	HONEYWELL INTERNATIONAL INC	LS.		1	1FE		93.5320	93,532		99,711		33			2.500	2.541		417		10/24/2016	11/01/2026
440452-AE-0	HORMEL FOODS CORP		1	1	1FE	14,964,958		15,377,760	15,000,000	14,988,624		4.646			4. 125	4.160		130,625		12/11/2014	04/15/2021
442164-BL-2	HOUSTON LTG & PR	I			1FE	11,741,900		11, 172,620	10,000,000	10,267,386		(107,252)			9.150	7.806		269,417		10/08/1996	03/15/2021
44267D-AB-3	HOWARD HUGHES CORP			1	3FE	9,265,625	94.0000	8,601,000	9,150,000	9,236,662		(20,310)		ļ	5.375	5. 102	MS	144,811	491,813	02/20/2018	03/15/2025
404280-BR-9	HSBC HOLDINGS PLC		D	1	1FE	500,000	97.3840	486,918	500,000	500,000		ļ		ļ	3.640	0.000		2, 174	8,541	05/10/2018	05/18/2024
404280-BW-8	HSBC HOLDINGS PLC	LS	D	1	1FE		98.4720	787,778	800,000	800,000					4 . 156	0.000		1,847		09/05/2018	09/12/2026
404280-BX-6	HSBC HOLDINGS PLC		D	1	1FE		98.4980	787,982	800,000	800,000					4.292	4.292		10,396		09/05/2018	09/12/2026
443510-AF-9	HUBBELL INC			1	2FE	14,876,100		14,963,175	15,000,000	14,953,904		10,878			3.625	3.711		69,479		11/08/2010	11/15/2022
443510-AH-5	HUBBELL INCORPORATED			1	2FE	3,472,000		3, 179,015	3,500,000	3,475,415		2,435			3.150	3.244		41,650		07/31/2017	08/15/2027
443510-AJ-1 44416*-AB-2	HUBBELL INCORPORATED			1	2FE 2PL	4,971,900 40,293,293		4,686,135 36,639,425	5,000,000 5,000,000	4,974,068 40,141,972		2, 168			3.500	3.567 4.475		66,111 153,971		01/31/2018	02/15/2028
444859-BA-9	HUMANA INC			1	2FE	40,293,293 688 114	97.9640	685,748	700,000	692,999		1,643			3. 150	3.425		1,838		11/30/2015	05/31/2033
444859-BC-5	HUMANA INC			1	2FE	1.006.340		994.949	1,000,000	1.001.280		(1,673)			2.625	2.452		6.563		11/19/2015	10/01/2019
444859-BF-8	HUMANA INC			1	2FE	5,367,390		5,250,312	5.374.000	5,368,393		568			3.950	3.965		62,503		03/13/2017	03/15/2027
444859-BJ-0	HUMANA INC			1	2FE	7,487,250		7,291,208	7,500,000	7,489,731		2.414			2.900	2.937		9.667		12/14/2017	12/15/2022
446150-AJ-3	HUNTINGTON BANCSHARES INC			1	2FE	1,497,045		1,493,322	1,500,000	1,498,641		587			3.150	3. 193		14,044		03/09/2016	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES INC			1	2FE	748,868	96.5510		750,000	749,349		205			2.300	2.330	JJ	8,002	217,250	08/04/2016	01/14/2022
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC			1	2FE	1,000,000		1,015,950	1,000,000	1,000,000					5.000	5.000		6,389		11/02/2015	11/15/2025
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1	2FE	712,000		663, 178	712,000	712,000					3.483	3.483		2,067		06/18/2018	12/01/2027
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC	LS_		1	3FE		100.7500	473,525	470,000	484,807		(2,818)			5. 125	4.234		3,078		03/06/2018	11/15/2022
448055-AD-5	HUSKY ENERGY INC		A	1	2FE	4,081,120		4,772,844	4,000,000	4,068,054		(1,798)			6.800	6.640		80,089		07/28/2009	09/15/2037
44891A-AE-7 44891A-AG-2	HYUNDAI CAPITAL AMERICAHYUNDAI CAPITAL AMERICA			1	2FE 2FE	4,996,550 9,992,900		4,991,680 9,935,720	5,000,000 10,000,000	4,999,746 9,998,806		1, 173 2, 352			2.500	2.524		35,764		03/14/2016	03/18/2019
459200-GS-4	IBM CORP			1	1FE	12,041,321		11,468,905	10,347,000	11,782,558		(40, 359)			5.600	4.563		49,896		08/15/2011	11/30/2039
451102-AX-5	ICAHN ENTERPRISES LP			1	3FE	1,524,144		1,518,100	1,520,000	1,521,407		(2,570)			6.000	5.683		38,000		09/06/2017	08/01/2020
451102-BF-3	ICAHN ENTERPRISES LP			1	3FE	13,283,563		13,426,000	13,700,000	13,444,318		68,897			5.875	6.528		335,365		08/23/2016	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES LP			1	3FE	1,404,853		1,363,738	1,381,000	1,395,821		(6,548)			6.250	5.695		35,964		11/16/2017	02/01/2022
451102-BN-6	ICAHN ENTERPRISES LP			1	3FE		96.2500	467	485	485					6.375	6.375		1	32	12/01/2017	12/15/2025
45167R-AE-4	IDEX CORP			1	2FE	9,947,300		10 , 184 , 270	10,000,000	9,987,769		5,851			4.500	4.580		20,000		12/01/2010	12/15/2020
449505-AA-4	IFM US COLONIAL PIPELINE			1	3FE	9,994,500		10,442,220	10,000,000	9,998,393		619		ļ ļ	6.450	6.458		107,500		04/14/2011	05/01/2021
44962L-AG-2	IHS MARKIT LTD	·		1	2FE	1,595,312		1,583,680	1,600,000	1,595,684		372			4. 125	4. 190		28,967		07/19/2018	08/01/2023
452308-AJ-8 452308-AT-6	ILLINOIS TOOL WORKS INC			1	1FE 1FE	3,298,761 6,104,982		3,022,917 6,091,962	3,000,000 6,000,000	3,032,565 6,079,747		(129,057)			6.250 3.500	1.867		46,875 70,000		12/01/2016 01/01/2017	04/01/2019
452308-AU-3	ILLINOIS TOOL WORKS INC			1	1FE			19,968,560	20,000,000			5,331		}	1.950	1.977				02/18/2014	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC		-1	1	1FE	21, 139, 413		19,745,946	21,250,000			10.077			2.650	2.710		71,955		01/23/2017	11/15/2026
45326T-AA-6	INCITEC PIVOT FIN LLC		C	1	2FE	9,933,300		10,220,810	10,000,000	9,991,886		8, 136			6.000	6.090		35,000		12/03/2009	12/10/2019
453258-AP-0	INCO LTD	_ I	D	1	2FE	2,986,560	109 . 5800	3,287,400	3,000,000	2,990,507		395			7.200	7.237		63,600		09/18/2002	09/15/2032
455434-BQ-2	INDIANAPOLIS PWR & LIGHT			1	1FE	3,494,400	101.8200	3,563,707	3,500,000	3,494,950	ļ	109		ļ ļ	4.650	4.660		13,563	162,750	06/03/2013	06/01/2043
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP				2FE	2,006,879		2, 128, 976	2,006,879	2,009,481		(1,057)			9.770	9.644		8,714		11/09/1994	12/15/2020
45672N-AG-6	INFOR (US) INC			1	5FE	1,500,000		1,450,725	1,500,000	1,500,000					6.500	6.500		12,458		03/17/2016	05/15/2022
45672B-B#-3	INFORMA PLC SER A SR NT		u		2	20,000,000		19,570,856	20,000,000	20,000,000		/00 0==:			3.930	3.930		364,617		01/04/2018	01/14/2025
456866-AM-4	INGERSOLL-RAND CO			1	2FE	11,877,219		12,492,714	11, 105, 000	11,580,706	}	(39,979)	·	}	6.443	5.818		91,424		09/10/2009	11/15/2027
45686X-CF-8 45687A-AJ-1	INGERSOLL-RAND COINGERSOLL-RAND GLOBAL HOLDING COMP			1	2FE 2FE	13,093,644 9,983,008		13,649,414	12,485,000	12,861,999 9,990,778		(30,951)			6.015	5.588 4.273		283,701		09/04/2009 06/17/2014	02/15/2028 06/15/2023
45687A-AJ-1 45687A-AP-7	INGERSOLL-HAND GLOBAL HOLDING COMP				2FE	9,983,008		10,247,260	10,000,000	9,990,778		1,842			4.250	3.779		148,958		06/17/2014	08/15/2023
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE			1	2FE	839,503		841,678	850,000			2,396		·	2.625	2.924		3,719		11/23/2015	05/01/2020
45763P-AE-6	INMARSAT FINANCE PLC		D	1	3FE	8,871,206		8,429,526	8.940.000			9.019			4.875	4.999		55.689		01/06/2015	05/15/2022
458140-AQ-3	INTEL CORP			1	1FE	22,009,840		21,911,846	22,000,000	22,003,232		(1,991)			2.450	2.440		227,578		07/28/2015	07/29/2020
458140-AR-1	INTEL CORP			1	1FE	9,995,600	100.1050	10,010,540	10,000,000	9,997,633		616			3.100	3.107	JJ	130,889	310,000	07/22/2015	07/29/2022
458140-AW-0	INTEL CORP			1	1FE	2,994,720		2,915,406	3,000,000	2,997,427	ļ	1,049		ļ ļ	1.700	1.737		5,950		05/12/2016	05/19/2021
458140-AU-4	INTEL CORPORATION			1	1FE	2,819,040	93.6260	2,808,789	3,000,000	2,825,563		6,523			2.600	3.501	MN	9, 100	39,000	09/05/2018	05/19/2026

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adj		g Value			lr	nterest		Da	ites
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		С	е		and		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
458140-BD-1	INTEL CORPORATION	Ŭ		1	1FE		97.5580	10,438,706	10,700,000	10,697,905	(200:000)	357	g	74.40	2.875	2.879	MN	42,726	307,625	05/08/2017	05/11/2024
4581X0-BG-2	INTER-AMERICAN DEVEL BK	·	D		1FE	20,439,200		20,164,620	20,000,000	20,037,170		(50,775)			3.875	3.608	MS	223,889	775,000	11/17/2009	09/17/2019
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO	.T		1	1FE	9,979,200		9,927,620	10,000,000	9,988,429		2.023			3.625	3.650		139,965	362,500	02/06/2014	02/12/2024
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO			1	1FE	15,017,280		14,652,555	15,000,000	15,014,810		(3,613)			2.875	2.848		62,292	431,250	01/01/2017	11/09/2022
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO			1	1FE	3,016,384		2,917,758	3,000,000	3,013,568		(1,680)			3.450	3.377	FA	37,950	103,500	01/01/2017	02/19/2026
459506-AJ-0	INTERNATIONAL FLAVORS & FRAGRANCES				2FE	1,098,648		1,099,844	1,099,000	1,098,694		45			3.400	3.417		9,860		09/24/2018	09/25/2020
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES			1	2FE	1,567,619		1,592,138	1,569,000	1,567,649		29			4 . 450	4.461	MS	18,425		09/24/2018	09/26/2028
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY	4		1	3FE	11,368,175		11, 167, 850	11,140,000	11,263,218		(42,381)		ļ ļ.	6.250	5.789	FA	263,028	696,250	06/21/2016	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			1	3FE	3,901,250		3,693,750	3,750,000	3,866,325		(17,264)			6.500	5.840	FA	92,083	243,750	12/07/2016	02/15/2025
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP		-		2FE	212,750		200,816	200,000	201, 134		(4,457)		}	5.875	3.566	AO	2,938	11,750	04/20/2016	04/01/2019
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP	+	-		2FE	2,676,250		2,618,640	2,500,000	2,595,238		(23,620)		 	5.875	4.717		55,486	146,875	04/01/2016	08/15/2022
460690-BM-1 460690-BN-9	INTERPUBLIC GROUP OF COMPANIES INC				2FE 2FE	1,883,272		1,888,335	1,886,000	1,883,635		363			3.500	3.575	AU	18,336		09/18/2018	10/01/2020
	INTERPUBLIC GROUP OF COMPANIES INC			4	2FE2FE	2,357,797		2,373,715	2,359,000	2,357,902		105			3.750	3.768	AU	24,573		09/18/2018	10/01/2021
460690-BQ-2 461070-AG-9	INTERPUBLIC GROUP OF COMPANIES INCINTERSTATE POWER & LIGHT				1FE	780,596 4,968,400		743,397 6,265,510	785,000 5.000,000	780,613 4,973,053		630			5.400	5.438		11,775	312,500	09/18/2018	10/01/2048
461070-AG-9	INTERSTATE POWER & LIGHT				2FE	4,968,400			4,000,000	4,973,053		(4,962)			6.250	6.297		144,097		11/09/2017	07/15/2039
46115H-BD-8	INTESA SANPAOLO SPA		n		2FE	345,265		297,205	348,000			221			3.230	3.096		6,330	6,743	01/05/2017	01/12/2028
459745-GK-5	INTL LEASE FINANCE CORP		. D		2FE	1,700,000	111 1760	1,889,984	1,700,000	1,700,000		221			8.625	8.625		67,610	146,625	12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	1,891,467		1.974.815	1,893,000	1,892,453		159			4.750	4.760		33,969	89.918	11/08/2011	02/15/2022
460146-CH-4	INTL PAPER CO			1	2FE	2,999,580		3,160,263	3,000,000	2,999,625		8			6.000	6.001		23,000	180,000	11/08/2011	11/15/2041
46131N-AD-6	INVERSIONES CMPC SA		D	1	2FE	4,945,300	100.1690	5,008,430	5,000,000	4,979,026		5,726			4.500	4.638		41,250	225,000	04/18/2012	04/25/2022
46 186R-AA-7	INVISTA FINANCE LLC	T		1	3FE	3,333,000		3,308,316	3,333,000	3,333,000		,			4.250	4.250		29,904	141,653	10/09/2014	10/15/2019
462613-AK-6	IPALCO ENTERPRISES INC			1	2FE	6,483,876		6,491,732	6.500.000	6,494,313		3.529			3.450	3.509		103.404	224,250	12/08/2015	07/15/2020
44988M-AA-3	IRB HOLDING CORP			1	5FE	843,500			860,000			1,061			6.750	7.069	FA	12,255	40,313	04/26/2018	02/15/2026
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	3,250,791	.101.2500	3,305,813	3,265,000	3,257,037		1,326			6.000	6.057	FA	74,007	195,900	08/22/2013	08/15/2023
46284V-AC-5	IRON MOUNTAIN INC			1	3FE	1,214,000	87.2500	1,059,215	1,214,000	1,214,000					4.875	4.875	MS	17,426	58,689	09/06/2017	09/15/2027
46284V-AE-1	IRON MOUNTAIN INC			1	3FE	712,500	88.2500	661,875	750,000	713,500		1,000		ļ ļ.	5.250	5.944		11,594	19,688	08/28/2018	03/15/2028
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC			1	3FE		91.0000	3,669,120	4,032,000	4,022,453		1,012			5.375	5.414	JD	18,060	218,548	06/16/2016	06/01/2026
465685-AF-2	ITC HOLDINGS CORP			1	2FE	4,966,750		5,094,365	5,000,000	4,995,665		3,946			5.500	5.587	JJ	126,806	275,000	12/08/2009	01/15/2020
465685-AP-0	ITC HOLDINGS CORP			[1	2FE	16,989,039		16,203,176	17,000,000	16,989,558		518			3.350	3.358	MN	72,769	284,750	06/25/2018	11/15/2027
465740-AA-6	ITRON INC			[]	4FE	5,672,425		5,327,130	5,822,000	5,679,675		7,250		} }-	5.000	5.420	JJ	134,229	112,778	10/11/2018	01/15/2026
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			[]	2FE	14,962,650		14,878,065	15,000,000	14,979,662		5, 199			3.300	3.340		187,000	495,000	08/03/2015	08/15/2022
466313-AF-0 47010B-AD-6	JABIL CIRCUIT INC JAGUAR LAND ROVER AUTOMOTIVE PLC		- I	'	2FE 3FE	3,820,600 399,000		3,892,525	3,835,000 400,000	3,831,267		1,744 273			5.625	5.678 4.465		9,588 2,172	215,719 8,500	03/10/2011	11/15/2020
47010B-AD-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	+	- L _D	I ₁	3FE	2,981,220		2,610,480	3,504,000	2,995,378		14, 158			4.250	6.717		2, 172		08/28/2018	11/15/2019
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	LS	lp	l¦	3FE	3, 152, 400		2,741,600				15, 116			4.500	6.618		41.400	82,800	09/12/2018	10/01/2027
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE		D	li	3FE	200,000		171.000	200,000	200,000					5.000	5.000		4,611	5,889	11/29/2017	01/15/2028
476556-DB-8	JERSEY CENTRAL PWR & LT	1	1	1	2FE	13,927,340		14,575,834	14,000,000	13,959,541		6,638			4.700	4.763		164,500	658,000	08/14/2013	04/01/2024
832696-AR-9	JM SMUCKER CO/THE		1	1	2FE	6, 196, 892		5,757,867	6,199,000	6, 197, 085		180			3.375	3.379		9,299	213,866	12/04/2017	12/15/2027
832696-AR-9	JM SMUCKER CO/THE	LS.		1	2FE	3,799,708		3,530,513	3,801,000	3,799,826		111			3.375	3.379		5,702	131, 135	12/04/2017	12/15/2027
24422E-RT-8	JOHN DEERE CAPITAL CORP				1FE	4,998,125	97.9280	4,896,415	5,000,000	4,998,708		296			2.800	2.807	JJ	59,889	140,000	01/01/2017	01/27/2023
24422E-UE-7	JOHN DEERE CAPITAL CORP				1FE	14,961,900	99.6580	14,948,640	15,000,000	14,963,523		1,623			3.450	3.494		155,250	258,750	09/05/2018	03/13/2025
478045-AA-5	JOHN SEVIER COMB CYCLE			1	1FE	13,812,541	_106.1670	14,429,311	13,591,145	13,797,730		(7,060)		ļ ļ.	4.626	4.476		289,913	625,934	12/01/2016	01/15/2042
478160-AL-8	JOHNSON & JOHNSON	.4	-		1FE	4,443,640			4,000,000	4,335,016		(16,731)		ļ ļ.	4.950	4. 169		25,300	198,000	08/10/2011	05/15/2033
478160-AZ-7	JOHNSON & JOHNSON			1	1FE	19,807,600	.101.0580	20,211,500	20,000,000	19,947,805		20,698			3.550	3.660		90,722	710,000	05/17/2011	05/15/2021
478160-BH-6	JOHNSON & JOHNSON			1	1FE	7,857,008		7,641,840	7,500,000	7,760,456		(48,904)			3.375	2.619		18,281	253, 125	01/01/2017	12/05/2023
478160-BS-2	JOHNSON & JOHNSON			[1	1FE	10,000,000		9,744,770	10,000,000	10,000,000					1.650	1.650		55,000	165,000	02/25/2016	03/01/2021
478160-BT-0	JOHNSON & JOHNSON	-+	-	[]	1FE	5,047,250		4,830,490	5,000,000	5,029,432		(6,726)		 -	2.050	1.902		34, 167	102,500	04/19/2016	03/01/2023
478160-BY-9	JOHNSON & JOHNSON	+		[]	1FE		93.9220	3,756,864	4,000,000	3,995,821		527			2.450	2.466		32,667	98,000	02/25/2016	03/01/2026
478160-CE-2	JOHNSON & JOHNSON	+		[]	1FE		96.1560	14,423,400	15,000,000	14,987,047		1,382			2.950	2.962		145,042	442,500	02/28/2017	03/03/2027
478160-CK-8	JOHNSON & JOHNSON	-+	-	[1FE	6,991,670		6,709,115	7,000,000	6,992,486		717 3.689		 	2.900	2.914 5.024		93,606	138, 153	11/08/2017	01/15/2028
478375-AD-0 478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		-	[¦	2FE 2FE	7,095,012		7,248,227	7,100,000	7,095,139				 	5.000			89,736 94.630	355,000 248,664	12/28/2016	03/30/2020
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	LS	-	[¦	2FE2FE	6,892,287 108,097		6,253,001 98,071	6,376,000 	6,784,904 106,413		(51,024) (800)			3.900	2.885 2.885		94,630		12/28/2016	02/14/2026
46625H-HZ-6	JPMORGAN CHASE & CO	LO		'	1FE	3,995,560		4,116,504	4,000,000	3,998,763		486			4.625	4.639		1,484		05/05/2010	05/10/2021
46625H-JD-3	JPMORGAN CHASE & CO	+			1FE	9,946,700		10,303,860	10,000,000	9,982,338		5.398			4.625	4.564		196.250	450,000	01/13/2012	03/10/2021
46625H-JT-8	JPMORGAN CHASE & CO	1	1		1FE	3,977,680		4,010,228	4,000,000	3.987.579		2.167		ļ ļ-	3.875	3.943		64.583	155.000		02/01/2024
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
46625H-RL-6 46625H-RY-8	JPMORGAN CHASE & CO	·		1	1FE	748,005	96.0530 97.0720	720,398	750,000	748,708		274			2.700	2.742	MN	2,419 157,583	20,250	05/11/2016	05/18/2023
	JPMORGAN CHASE & CO	+		1	1FE	10,086,200 4,000,000	98.0360	9,707,200 3,921,448	10,000,000 4,000,000	10,072,619		(7,587)			3.782	4.005	ΔO	30,260	378,200	04/16/2018	02/01/2028
	JPMORGAN CHASE & CO	†		1	1FE	10,025,100	99.6960	9,969,600	10,000,000	10,024,201		(899)			4.203	4. 172		184,465	00, 100	07/17/2018	07/23/2029
485134-BH-2	KANSAS CITY POWER & LT	I		1	2FE	2,981,940	119.7140	3,591,405	3,000,000	2,986,224		458			6.050	6.094	MN	23, 192	181,500	11/14/2005	11/15/2035
485170-AU-8	KANSAS CITY SOUTHERN			1	2FE	4,427,619		4,432,545	4,500,000	4,472,984		19,058			2.350	2.799	MN	13,513	105,750	07/27/2016	05/15/2020
487836-BC-1	KELLOGG CO	 -		1	2FE	30,914,224		31,244,977	31,013,000	31,002,145		11,985			4. 150	4. 191	MN	164,455	1,287,040	02/14/2011	11/15/2019
487836-BD-9 487836-BL-1	KELLOGG COKELLOGG CO	 		1	2FE 2FE	12,933,092 13,303,935		12,809,237 13,062,816	12,628,000 13,500,000	12,700,086 13,392,164		(35,201)			4.000 2.750	3.695 2.955		22,450	505, 120 371,250	08/05/2011	12/15/2020
	KEN GARFF AUTOMOTIVE LLC	 		1	4FE			13,062,816	474,000	13,392,164		∠ა,980			7.500	7.500		13,233	3/ 1,200	08/03/2018	03/01/2023
	KENTUCKY UTILITIES	1		1	1FE	1,860,797		2,153,983	1,919,000	1,868,747		1, 196			5. 125	5.329		16,391	98,349	01/26/2011	11/01/2040
49326E-EH-2	KEYCORP	Ţ			2FE	9,993,400	101. 5750	10 , 157 , 520	10,000,000	9,993,542		142			4. 150	4. 161		71,472		10/22/2018	10/29/2025
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 US\$	A			2	8,000,000	102.0240	8, 161, 953	8,000,000	7,997,739		1,253			5. 140	5. 140	MS	129,071	411,200	09/08/2010	09/08/2020
	KEYSPAN CORP	·		1	2FE	7,600,845		8,904,470	6,810,000	7,324,951		(27,014)		ļ	8.000	7.049		69,613	544,800	05/17/2002	11/15/2030
493738-AE-8	KIA MOTORS CORPORATION	1D	L		2FE	2,082,843		2,017,552	2,100,000	2,086,291		2,920			3.000	3. 163		11,550	63,000	10/19/2017	04/25/2023
493738-AF-5 494368-BQ-5	KIA MOTORS CORPORATION	J		1	2FE 1FE	1,044,656 9,879,568		989,503 9,491,629	1,050,000 9,877,000	1,045,195 9,878,664		457 (245)			3.500	3.561		6,738 87,247	36,750 261,741	10/19/2017 02/27/2015	10/25/2027 03/01/2025
494368-BQ-5	KIMBERLY-CLARK CORP	LS		1	1FE	123,032		118,201	123,000	123,021		(3)			2.650	2.647		1,087	3,260	02/27/2015	03/01/2025
494368-BR-3	KIMBERLY-CLARK CORP			1	1FE	2,490,775		2,438,968	2,500,000	2,493,594		859			3.050	3.093		28,806	76,250	08/03/2015	08/15/2025
494368-BS-1	KIMBERLY-CLARK CORP			1	1FE	14,993,550	98.8360	14,825,460	15,000,000	14,997,842		1,294			2. 150	2. 159	FA	121,833	322,500	08/03/2015	08/15/2020
494368-BY-8	KIMBERLY-CLARK CORPORATION			1	1FE	2,396,256		2,482,807	2,400,000	2,396,309		53			3.950	3.969		16,327		10/24/2018	11/01/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO SA DE CV	D.		1	1FE	9,960,640		9,773,640	10,000,000	9,970,695		4,926			3.800	3.862		87,611	380,000	12/01/2016	04/08/2024
494550-BJ-4 494550-BK-1	KINDER MORGAN ENER PART			1	2FE 2FE	9,991,400 4,975,400	100./3/0	10,073,730 4,874,200	10,000,000	9,997,015 4,978,281		865 464			4.150 5.625	4.160 5.659		138,333	415,000 281,250	08/03/2011	03/01/2022
494550-BL-9	KINDER MORGAN ENER PART			1	2FE	5,988,840		5,997,150	6,000,000			1.105			3.950	3.972		79,000	281,250	03/03/2011	09/01/2021
494550-BP-0	KINDER MORGAN ENER PART			1	2FE	2,371,375		2,268,533	2,500,000	2,382,664		2,338			5.000	5.348		41,667	125,000	07/29/2013	03/01/2043
494550-BS-4	KINDER MORGAN ENER PART			1	2FE	4,985,300		4,955,340	5,000,000	4,992,081		1,371			4. 150	4. 185		86,458	207,500	07/29/2013	02/01/2024
49456B-AE-1	KINDER MORGAN INC	ļ		1	2FE	4,211,693		4,218,539	4,243,000	4, 234, 496		8,711			3.050	3.272		10,784	129,412	11/23/2015	12/01/2019
49456B-AN-1	KINDER MORGAN INC	·			2FE	1,540,000		1,505,613	1,540,000	1,540,000					3.716	0.000		12,400	50,303	08/03/2017	01/15/2023
49456B-AQ-4 496902-AJ-6	KINDER MORGAN INC			1	2FE 2FE	1,596,144 1,698,320		1,527,378 1,628,918	1,600,000 1,633,000	1,596,190 1,685,011		46 (13,309)			5.200 5.125	5.216		27,733 27,897	41,600 41,846	02/22/2018 04/05/2018	03/01/2048
496902-AU-3	KINROSS GOLD CORP	Δ		1	2FE	4,959,050	95.5000	4,775,000	5,000,000	4,963,004					6.875	6.940		114,583		08/15/2011	09/01/2041
496902-AN-7	KINROSS GOLD CORP	I A		1	2FE	1,083,463	99.5000	1,099,475	1,105,000	1,093,405		993			5.950	6. 127		19,359	65,748	11/16/2017	03/15/2024
496902-AQ-0	KINROSS GOLD CORP	A		1	2FE	1,942,796	86.3750	1,686,040	1,952,000	1,943,175		379			4.500	4.564	JJ	40,504		07/18/2018	07/15/2027
718337-AE-8	KONINKLIJKE PHILIPS ELEC	D.	L		2FE	12,435,610	118.5960	13,045,560	11,000,000	11,745,371		(77,588)		ļ	7.200	6.052		66,000	792,000	11/08/2006	06/01/2026
50076Q-AU-0	KRAFT FOODS GROUP INC	 -			2FE	5,671,250	102 . 2850	5,114,255	5,000,000	5, 152, 475		(133,989)			5.375	2.565		105,260	268,750	12/18/2014	02/10/2020
50077L-AP-1 50077L-AQ-9	KRAFT HEINZ FOODS CO	·			2FE 2FE	1,400,000 2,590,000	99.1700 98.7860	1,388,373 2,558,544	1,400,000 2,590,000	1,400,000 2,590,000					3.188	0.000		6,075 12,120	36,500 74,144	08/07/2017	02/10/2021
	KRAFT HEINZ FOODS CO	·		1	2FE	6,612,348		6,582,701	6,600,000	6,611,464		(884)			4.000	3.957	JD	12, 120	132,000	08/01/2017	06/10/2022
	KRAFT HEINZ FOODS CO	[]		1	2FE	8,560,546		8,502,983	8,600,000			1,298			4.625	4.681	JJ	216,553		07/24/2018	01/30/2029
501044-CX-7	KROGER CO	ļ		1	2FE	10, 155, 100	99.5690	9,956,940	10,000,000	10,055,047		(25,797)			3.300	3.020		152, 167	330,000	12/05/2014	01/15/2021
501044-CH-2	KROGER CO.	ļ		1	2FE	12,046,180	102.8400	12,340,824	12,000,000	12,005,993		(5,438)			6 . 150	6.100		340,300	738,000	04/14/2009	01/15/2020
48268K-AD-3	KT CORP	D.			1FE	7,473,150		7,487,415	7,500,000	7,498,242		5,616		ļ	2.625	2.702		37,734	196,875	04/14/2014	04/22/2019
501797-AQ-7 502413-BF-3	L BRANDS INC			1	3FE 2FE	689,053 1.596.864	93.0000	694,710	747,000 1,600,000		}	946 326			6.694	7.999		26,808	32,340	10/23/2018	01/15/2027
	L3 TECHNOLOGIES INC	t		1	2FE	4,995,100	99.9780		5,000,000	4,995,325		326			3.850	3.893		2,738 9,778		05/30/2018	06/15/2023 06/15/2028
50540R-AJ-1	LAB CORP OF AMER HLDGS	<u> </u>		1	2FE	5, 165, 550		5, 104, 300	5,000,000	5,038,679		(19,472)			4.625	4. 181		29,549	231,250	07/28/2011	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS	ļ		1	2FE	998,840	100 . 5570	1,005,571	1,000,000			119			3.750	3.764	FA	13,333	37,500	08/20/2012	08/23/2022
50540R-AP-7	LABORATORY CORPORATION OF AMERICA	ļl		1	2FE	989,210	99.2430	992,431	1,000,000			1,719			3.200	3.396	FA	13,333	32,000	11/30/2015	02/01/2022
50540R-AR-3	LABORATORY CORPORATION OF AMERICA	ļ		1	2FE	149,405	99.3050	148,958	150,000	149,852		133			2.625	2.718		1,641	3,938	07/06/2015	02/01/2020
50540R-AT-9 512807-AR-9	LABORATORY CORPORATION OF AMERICA	·		1	2FE 2FE	1,396,850		1,339,899 1,483,293	1,400,000	1,397,405 1,499,362		410 248			3.250	3.286		15,167 1.867	46,638 42,000	08/15/2017	09/01/2024
512807-AH-9 513075-BE-0	LAMAR MEDIA CORP	·		1	2FE	1,498,740 4,179,688		1,483,293	1,500,000 4,250,000	1,499,362	ļ	7,289		 	5.000	5.224			212,500	05/23/2016	06/15/2021
513075-BE-0	LAMAR MEDIA CORP	0		1	3FE	8,473,750	99.5000	8,457,500		8,480,834				İ	5.000	5.019	MN	70,833	425,000	04/14/2015	05/01/2023
513075-BH-3	LAMAR MEDIA CORP.	Ţ		1	3FE	1,037,500	100.0000	1,000,000	1,000,000	1,013,961		(6,385)			5.375	4.649	JJ	24,785	53,750	01/20/2015	01/15/2024
513075-BL-4	LAMAR MEDIA CORP.			1	3FE	3,745,216	101.2500	3,543,750	3,500,000	3,672,181		(32,279)			5.750	4.571	FA	83,854	201,250	09/02/2016	02/01/2026
521615-AA-2	LEA POWER PARTNERS 2033	1 1		^	3FE	3, 133, 134	104 2420	3,731,028	3,575,748	3, 255, 477	1	11.166	1	1	6.595	8.148	M IOD	10.481	291,563	09/10/2008	06/15/2033

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OLICID		0 i	Daniel	Admini-	A -41	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective		Amount	Amount		Contractual
CUSIP	Description	d g	Bond	strative	Actual Cost	Fair	Fair Value	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	A a au tira al	Maturity
Identification 521865-AV-7	Description LEAR CORP	e n	Char	Symbol2FE	13,379,425	Value 102.8690	13,614,672	Value 13,235,000	Value 13,304,385	(Decrease)	Accretion (19,539)	Recognized	Value	5.375	of 5. 195	Palu	Accrued209,462	During Year 711,381	Acquired 01/26/2015	Date 03/15/2024
524660-AW-7	LEGGETT & PLATT INC	· · · · · · · · · · · · · · · · · · ·	1	2FE	9,970,600	99.1820	9,918,160	10,000,000	9,988,181		3,015			3.400	3.435	MO	128,444		08/08/2012	08/15/2022
524660-AY-3	LEGGETT & PLATT INC		1	2FE	3,476,935	93.9940	3,289,776	3,500,000	3, 479, 143		1,965			3.500	3.579	MN	15,653	122,160	11/14/2017	11/15/2027
526057-BV-5	LENNAR CORP	LS	1	3FE	1,485,000	93.7500	1,406,250	1,500,000	1,488,598		1,481			4.750	4.890	MN	6, 135	71,250	06/21/2016	05/30/2025
526057-BV-5 526057-BW-3	LENNAR CORP	LS	1	3FE	1,750,000	93.7500	1,640,625	1,750,000	1,750,000		950			4.750	4.750	MN	7, 158	83, 125	04/21/2015	05/30/2025
526057-BW-3 526057-BX-1	LENNAR CORP	+	1	3FE	991,690 50,000	96.0000 99.1250	960,000 49.563	1,000,000	994,534 50.000		950			4.875	5.001 4.750	JD	2, 167 594	48,750 2,375	10/29/2015 02/26/2016	12/15/2023
526057-BX-1	LENNAR CORP	LS	1	3FE	200,000	99 . 1250	198,250	200,000	200,000					4.750	4.750		2,375	9,500	02/26/2016	04/01/2021
526057-BN-3	LENNAR CORPORATION		1,3	3FE	9,797,041	97.0000	9,836,770	10,141,000	9,982,979		35,089			4.750	5.206	MN	61,550	481,698	08/23/2016	11/15/2022
526057-BY-9	LENNAR CORPORATION	 	1	3FE	3, 105, 000		2,980,800	3,105,000	3, 105, 000				ļ	4. 125	4. 125		59,060	128,081	01/05/2017	01/15/2022
526057-BZ-6 526057-CD-4	LENNAR CORPORATIONLENNAR CORPORATION	 	1	3FE	2,565,045 200,000		2,441,880 180,500	2,584,000 200,000	2,565,375 200,000		440			4.500	4.652 4.750		19,703	105,390 4,750	10/19/2018 06/14/2018	04/30/2024
526057-CM-4	LENNAR CORPORATION		1	3FE		90.2500	12,718,750	12,500,000	12,512,323		(2,664)			6.250	6.204			4,750	06/14/2018	12/15/2021
526057-CP-7	LENNAR CORPORATION			3FE	3,052,866		2,967,563	2,975,000	3,043,781		(9,085)			5.375	4.695		39,977	79,953	06/14/2018	10/01/2022
526057-CT-9	LENNAR CORPORATION	ļ	1	3FE	8,435,197	94.2500	8,011,250	8,500,000			3,596			5.250	5.368		37, 188	223, 125	06/14/2018	06/01/2026
526057-CV-4	LENNAR CORPORATION		1	3FE		91.2500	65,700	72,000	71,933		3			5.000	5.014		160	3,600	06/14/2018	06/15/2027
526107-AD-9 52729N-BX-7	LENNOX INTERNATIONAL INC		1	2FE 4FE	14,313,221 306,750	94.1010 . 98.2500	13,484,673 294,750	14,330,000	14,318,003 302,505		2,253			3.000	3.019 5.003		54,932 5,750	429,900 17,250	11/01/2016	11/15/2023
527298-BH-5	LEVEL 3 FINANCING INC	·	1	3FE	3,725,408	93.7500	3,409,688	3,637,000	3,693,724		(2,036)			5.375	4.952		65, 163	195,489	11/17/2016	05/01/2025
527298-BM-4	LEVEL 3 FINANCING INC	İ	1	3FE	14,581,298	91.5000	13,267,500	14,500,000	14,559,994		(12,309)			5.250	5. 141	AO	160,708	761,250	03/28/2017	03/15/2026
53079E-AV-6	LIBERTY MUTUAL GROUP		1	2FE	11,745,480	102.7000	12,323,940	12,000,000	11,926,007		28,008			5.000	5.281	JD	50,000	600,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC		1	2FE	3,987,560		4, 124, 108	4,000,000	3,995,155		1,305			4.950	4.990		33,000	198,000	05/01/2012	05/01/2022
53079E-BE-3 534187-AW-9	LIBERTY MUTUAL GROUP INCLINCOLN NATIONAL CORP	+	1	2FE 2FE	12,991,420 2,233,150		13,106,808 2,656,748	13,000,000 2,250,000	12,995,590		881			4.250	4.258		24,556	552,500 141,750	10/31/2013	06/15/2023
539439-AS-8	LLOYDS BANKING GROUP PLC	D	1	1FE							185			4.050	4.056			141,750	08/09/2018	08/16/2023
539439-AT-6	LLOYDS BANKING GROUP PLC	D		1FE.	4,984,900		4,804,060	5,000,000	4,985,353		453			4.550	4.588		85,313		08/09/2018	08/16/2028
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D		1FE	747,443		725,534	750,000	748,405		495			3.000	3.074		10,625	22,500	01/04/2017	01/11/2022
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D		1FE	2,998,200		2,978,892	3,000,000	2,998,344		144			4.450	4.460		19,654	66,750	05/01/2018	05/08/2025
539830-AT-6 539830-AY-5	LOCKHEED MARTIN CORP		1	2FE 2FE	8,065,760 7,413,039	101.1600 .	8,092,808 7,147,130	8,000,000 7,100,000			(8,478)			4.250	4.136		43,444	340,000 237,850	02/22/2011 03/11/2016	11/15/2019 09/15/2021
539830-AT-3	LOCKHEED MARTIN CORP		1	2FE	19,855,800	106.3570	21,271,480	20,000,000	19,874,505		2,965			4.850	4.896		285,611	970,000	09/06/2011	09/15/2041
539830-BF-5	LOCKHEED MARTIN CORP		1	2FE	5,978,460	98.8350	5,930,076	6,000,000	5,991,515		4,317			2.500	2.577	MN	15,833	150,000	11/16/2015	11/23/2020
Q5664#-AA-2	LONSDALE FINANCE PTY LIMITED SER A	D		2FE	11,000,000	93.3640	10,269,996	11,000,000	11,000,000					4.190	4. 190	AO	113,945		10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LIMITED SER B	D		2FE	8,000,000	91.8630 .	7,349,028	8,000,000	8,000,000		392			4.270	4.270	AO	84,451	0.440	10/02/2018	10/01/2030
546268-AG-8 546268-AG-8	LOUISIANA LAND & EXPLOR	LS		1FE	116,615 143,162	117.0930 117.0930	144,024 176.810	123,000	120,547 147.988				 	7.650 7.650	8. 151 8. 151	.ID	784 963	9,410 11,552	07/24/2000	12/01/2023
548661-DM-6	LOWE S COMPANIES INC		1	2FE	7,963,520	88.8870	7, 110, 928	8,000,000	7,972,484		3,394			2.500	2.552	AO	42,222	200,000	04/11/2016	04/15/2026
548661-AK-3	LOWE'S COMPANIES INC			2FE	10,465,300	114.9320	11,493,220	10,000,000	10,276,164		(18,997)			6.500	6. 132		191,389	650,000	06/25/2004	03/15/2029
548661-CT-2	LOWE'S COMPANIES INC		1	2FE	34,622,510		33, 193, 908	33,000,000	33,474,082		(197,366)		ļ	3.750	3.094		261,250	1,237,500	03/11/2016	04/15/2021
548661-CV-7 50212Y-AB-0	LOWE'S COMPANIES INCLPL HOLDINGS INC	·	1	2FE 4FE		93.7500	4,038,164 4,218,750	4,000,000 4,500,000	3,999,044 4,570,311		(14,610)		·	3.800	3.799 5.329		19,422	152,000 258,750	11/16/2011	11/15/2021
50247V-AA-7	LYB INTL FINANCE BV	<u> </u>	1	2FE	5,920,680		4,218,750	6,000,000	5,959,930				İ	4.000	4, 163		110,667	238,750	09/07/2017	09/15/2023
55261F-AJ-3	M&T BANK CORPORATION		1	1FE	749,423	100.3990	752,989	750,000	749,468		46			3.550	3.567	JJ	11,464		07/19/2018	07/26/2023
55305B-AQ-4	M/I HOMES INC	.	1	3FE		91.5000	183,000	200,000	200,000		ļ		ļ	5.625	5.625		4,688	11, 188	10/18/2017	08/01/2025
56081#-BA-7	MAJOR LEAGUE BASEBALL TRUST			1PL	15,000,000		14,806,935	15,000,000	15,000,000					3. 130	3. 130		27,388	469,500	12/10/2015	12/10/2022
56081#-BC-3 56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST	·		1FE	2,738,836 3,528,364	95.1180 101.3350	2,605,138 3,575,457	2,738,836 3,528,364	2,738,836 3,528,364					3.550	3.550		5,672 7,076	97,229 134,078	12/10/2015	12/10/2027 12/10/2021
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE	<u> </u>	1	4FE	478,640	96.5000	478,640	496,000	486,418		6,923		<u></u>	4.875	6.464		5,105	134,078	11/14/2017	04/15/2020
564759-PS-1	MANUF & TRADERS TRUST CO	I	1	1FE	12,417,000	100.0250	12,420,092	12,417,000	12,417,000					3.721	5.585	MON	5, 133	400,992	12/28/2005	12/28/2020
55279H-AM-2	MANUFACTURERS AND TRADERS TRUST CO			1FE	2,100,000	98.8770	2,076,417	2,100,000	2,100,000					3.250	0.000		8, 152	55,240	05/15/2017	05/18/2022
56540#-AA-3	MAPLELEAF MIDSTREAM SR NT SER A	·		2PL	9,000,000	98.2740 .	8,844,659	9,000,000	9,000,000					4.560	4.560		108,300		09/28/2018	09/30/2025
565849-AN-6 56585A-AP-7	MARATHON OIL CORP	·}	1	2FE 2FE	448,988 790,254	98.5220	443,351 769.571	450,000 750,000	449,695 787.847		208		<u> </u>	2.700	2.749	JU	1,013	12,150	07/06/2015	06/01/2020
56585A-AQ-5	MARATHON PETROLEUM CORP	<u> </u>	1	2FE	22,433,044	101.3590	22,805,798	22,500,000	22,413,008		2,464		İ	5. 125	5.166	AO	288,281	17,013	10/05/2018	04/01/2024
56585A-AQ-5	MARATHON PETROLEUM CORP	0	1	2FE	3,005,443	101.3590	3,040,773	3,000,000	3,002,280		(163)			5. 125	5.068	AO	38,438		10/05/2018	04/01/2024
570535-AK-0	MARKEL CORPORATION	4	1	2FE	7,488,900	103.2370	7,742,775	7,500,000	7,495,488		1, 154		ļ	4.900	4.919	JJ	183,750	367,500	06/27/2012	07/01/2022
571903-AN-3	MARRIOTT INTERNATIONAL INC	4	1	2FE	498,775	98.6120	493,061	500,000	499,491		224			2.875	2.924	MS	4,792	14,375	09/09/2015	03/01/2021

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adju		g Value			Ir	nterest		Da	ates
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		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
571903-AV-5	MARRIOTT INTERNATIONAL INC	Ť	 ''	1	2FE		96.1760	28,852,710	30,000,000	29,925,409	(200.0000)	16,678		74.40	3. 125	3. 172	FA G.G	354, 167	937.500	12/27/2016	02/15/2023
57169*-BD-8	MARS INC SER T-1 SR NTS				1	18,000,000		17,730,610	18,000,000	18,000,000					3.300	3.300	MS	151,800	594,000	03/29/2017	03/29/2024
57169*-BH-9	MARS INC SER V-1 SR NTS				1	3,000,000		2.820.380	3,000,000	3,000,000					3.630	3.630		27,830	108,900	03/29/2017	03/29/2029
57169*-AV-9	MARS INC SR UNSEC NTS SER L			1	11	18,000,000	95.5190	17, 193, 497	18,000,000	18,000,000					2.510	2.510	MS	117,970	451,800	09/27/2016	09/27/2023
571748-BB-7	MARSH & MCLENNAN COMPANIES INC			1	1FE	1,497,945	98.0140	1,470,206	1,500,000	1,498,713		395			2.750	2.779	JJ	17,302	41,250	01/09/2017	01/30/2022
573284-AQ-9	MARTIN MARIETTA MATERIALS INC			1	2FE		92.3660	11,083,908	12,000,000	11,979,109		2, 103			3.450	3.474		34,500	414,000	05/17/2017	06/01/2027
573284-AR-7	MARTIN MARIETTA MATERIALS INC				2FE		99.4610	1,392,447	1,400,000	1,400,000					3.303	1.822	FMAN	5, 138	37,587	05/17/2017	05/22/2020
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1	2FE	4,987,500		4,558,645	5,000,000	4,988,598		1,065			3.500	3.530	JD	7,778	172,569	12/06/2017	12/15/2027
57385L-AB-4	MARVELL TECHNOLOGY GROUP LTD.			1	2FE	5,998,560		5,845,812	6,000,000	5,998,620		60			4.875	4.878		7,313	146,250	06/20/2018	06/22/2028
574599-BG-0	MASCO CORP			1	2FE	3, 126, 065		3, 135, 964	3,002,000	3,023,042		(16,293)			7. 125	6.510		62,979	213,893	04/18/2016	03/15/2020
574599-BH-8	MASCO CORP			[1	2FE	7,719,910		8,142,520	7,684,000			(4,242)			5.950	5.881		134,619	457 , 198	07/09/2013	03/15/2022
574599-BL-9	MASCO CORP			[]	2FE	1,990,480		2,000,226	2,000,000	1,992,720		835			4.375	4.434		21,875	87,500	03/10/2016	04/01/2026
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE				3FE	137,002		E 444 00F	9,225,070	F 707 747		(040)			0.000	14.534		110 704		07/01/2013	07/01/2026
575385-AB-5 575634-AS-9	MASONITE INTERNATIONAL CORPORATION				1FE	5,737,965 4,983,300		5,411,835	5,742,000 5,000,000	5,737,747 4,985,767		(218)			5.750	5.753 5.924		113,724	005 000	11/02/2018 11/10/2009	09/15/2026
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II				1FE	5, 100, 420		5,951,090 5,013,250	5,000,000	5,074,374		(12,722)			5.900	3.924		37,694	295,000 180,000	12/01/2009	11/15/2039
57636Q-AB-0	MASTERCARD INC			1	1FE	5,142,970		5,031,205	5,000,000	5,106,491		(18,505)			3.375	2.934		42,188	168,750	01/01/2017	04/09/2024
57636Q-AJ-3	MASTERCARD INC			1	1FE	3,492,808		3,503,010	3,501,000	3, 493, 397		589			3.500	3.528		42,547	61,268	02/21/2018	02/26/2028
577081-AT-9	MATTEL INC			1	4FE	5,986,500		5.850.000	6,000,000	5.997.201		1.508			4.350	4.378		65,250	261.000	09/23/2010	10/01/2020
577081-BA-9	MATTEL INC	·-†		1	4FE	1,498,230		1,327,500	1,500,000	1,499,051		347			2.350	2.375		13,317	35,250	08/02/2016	08/15/2021
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION	1		1	4FE	200,000		186,000	200.000	200,000					5.250	5.250			10,354	12/01/2017	12/01/2025
57772K-AB-7	MAXIM INTEGRATED PRODUCT			1	2FE	9,887,900		9,963,920	10,000,000	9,948,048		11,277			3.375	3.509		99,375	337,500	03/11/2013	03/15/2023
577778-BM-4	MAY DEPT STORES			1	2FE	3,680,605		5,094,770	5,000,000	4,907,351		204.305			8.500	13.242		35,417	425,000	03/23/2005	06/01/2019
579780-AN-7	MCCORMICK & COMPANY INCORPORATED			1	2FE	7,972,400		7,557,344	8,000,000	7,975,691		2,384			3.400	3.441		102,756	275,022	08/09/2017	08/15/2027
58013M-ET-7	MCDONALD S CORP			1	2FE	996,605	98.8840	988,836	1,000,000	998,990		701			2.200	2.274	MN	2, 139	22,000	07/08/2015	05/26/2020
58013M-EX-8	MCDONALDS CORPORATION			1	2FE	7,811,985	99.3060	7,497,611	7,550,000			(55,853)			2.750	1.970	JD	12,688	207,625	03/30/2016	12/09/2020
58013M-FF-6	MCDONALDS CORPORATION			1	2FE	25,411,755		25,035,365	25,500,000	25,415,004		3,249			3.800	3.843	AO	242,250	524,875	08/14/2018	04/01/2028
581557-AM-7	MCKESSON CORP			1	2FE	3, 197, 610		3,654,480	3,000,000	3, 104,666		(9, 197)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027
581557-AZ-8	MCKESSON CORP			1	2FE	3,966,480		3,855,168	4,000,000	3,982,098		4,221			2.700	2.820		4,800	108,000	02/20/2015	12/15/2022
581557-BE-4	MCKESSON CORP			[]	2FE	9,793,741		9, 198, 322	9,297,000	9,600,970		(53,017)			3.796	3.111		103,914	352,914	03/26/2015	03/15/2024
581557-BN-4	MCKESSON CORP		-	1	2FE	1,568,587		1,579,789	1,570,000	1,568,596		9			4.750	4.761		6,422	4 004 050	11/28/2018	05/30/2029
552690-A@-8 582839-AE-6	MDU RESOURCES GROUP INC			4	2 1FE	19,500,000 10,505,395		22,063,257	19,500,000	19,500,000		(6,399)			6.330	6.330		435,451	1,234,350 514,500	08/24/2006	08/24/2026
582839-AF-3	MEAD JOHNSON NUTRITION C				1FE	1,999,460		2,451,630	10,500,000 2,000,000	1,999,540					5.900	4.836 5.897		85,750 19,667	118,000	10/29/2009	11/01/2019
583491-AB-1	MECCANICA HOLDINGS USA			1	3FE	5,923,680		6,300,000	6,000,000	5,933,187		1.344			7.375	7.482		204,042	442,500	07/08/2009	07/15/2039
58502B-AA-4	MEDNAX INC			1	3FE	1,032,500		980,000	1,000,000	1,023,879		(7.520)			5.250	4.369		4.375	52,500	11/03/2017	12/01/2023
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA	1	1	li	1FE	9,992,600	99.7430	9,974,280	10,000,000	9,999,094		3.716			1.700	1.738		43,917	170,000	03/21/2017	03/28/2019
585055-AW-6	MEDTRONIC INC	1	1	1	1FE	4,991,850	102.2750	5,113,725	5,000,000	4,992,875		171			4.500	4.510		66,250	225,000	03/14/2012	03/15/2042
585055-AX-4	MEDTRONIC INC	1	1	1	1FE	5,006,350		4,881,267	4,900,000	4,967,214		(19,828)			3. 125	2.676		45,087	153, 125	01/01/2017	03/15/2022
585055-AX-4	MEDTRONIC INC	LS	1	1	1FE	102, 170		99,618	100,000	101,372		(405)		L [3. 125	2.676		920	3, 125	01/01/2017	03/15/2022
585055-AZ-9	MEDTRONIC INC	LS		1	1FE	997,650	97.9880	979,877	1,000,000			236			2.750	2.777	AO	6,875	27,500	03/19/2013	04/01/2023
585055-AZ-9	MEDTRONIC INC	LS_		1	1FE	2,992,950		2,939,631	3,000,000	2,996,769		707			2.750	2.777		20,625	82,500	03/19/2013	04/01/2023
585055-BC-9	MEDTRONIC INC		-	1	1FE	14,970,900		15, 143, 820	15,000,000	14,983,616		2,810			3.625	3.648		160 , 104	543,750	02/20/2014	03/15/2024
585055-BR-6	MEDTRONIC INC		.	1	1FE	10, 157, 121		9,972,390	10,000,000	10,095,071		(28,018)		ļ	3. 150			92,750	315,000	01/01/2017	03/15/2022
G5963#-AG-8	MEGGITT PLC SERIES A SENIOR NOTE		. D	1	2	17,000,000		16,500,491	17,000,000	17,000,000					3.310	3.310		273,535	562,700	07/06/2016	07/06/2023
589331-AQ-0	MERCK & CO INC			[]	1FE	5,936,850		6,356,115	5,000,000	5,791,484		(22,728)			5.850	4.644		813	438,750	08/15/2011	06/30/2039
58933Y-AR-6	MERCK & CO INC			1	1FE	13,940,220		13,543,432	14,000,000	13,961,195		5,748			2.750	2.800		150,792	385,000	03/26/2015	02/10/2025
58940*-AA-9	MERCURY LAND PARTNERS LLC		-	L	5G1	6,859,144		6,859,144	6,859,144	6,859,144		(00.00=)		}	8.000	8.000	MON	45,728	548,732	12/14/2015	09/04/2030
59001A-AN-2	MERITAGE HOMES CORP		-	[¦	3FE			8,362,980	8,199,000	8,242,421		(32,682)			7 . 150	6.708	AU	123,759	586,229	12/18/2014	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP			[¦	3FE	2,351,125		2,290,875	2,235,000	2,285,541		(13,654)			7.000	6.220	AU	39,113	156,450	10/22/2013	04/01/2022
59001A-AY-8 59001A-BA-9	MERITAGE HOMES CORP		-	[¦	3FE	728,000		659,750 2,125,000	700,000 2,500,000	723,210 2,500,000		(2,978)		·	6.000 5.125	5.380 5.125	JU	3,500 8.898	42,000	11/17/2017	06/01/2025
59001A-BA-9 59001K-AD-2	MERITAGE HOMES CORP		1	ļ¦	3FE	2,500,000 1,218,040				2,500,000 1,197,474		(15, 158)		}	6.250	5. 125	JU	8,898	128, 125 72, 625	09/25/2017	06/06/2027
5900 IK-AD-2	MERITOR INC	LS	1		3FE			778,325	815,000			(15, 158)			6.250	4.959		19,243	50,938	10/18/2017	02/15/2024
59151K-AG-3	METHANEX CORP		Α	l'i	2FE	7,969,200		8,067,408	8,000,000	7,988,469		3,264			5.250	5.300		140.000	420,000	02/21/2012	03/01/2022
59151K-AJ-7	METHANEX CORP	-t	A	li	2FE	4,967,650		4.485.295	5.000.000	4.969.563		506			5.650	5.695		23.542	282,500	11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP	1	. A	l ₁	2FE	447 . 400		485,288	500.000	462.527		5. 181			4.250			1.771	21,250	11/23/2015	12/01/2024

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDs	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
591894-BY-5	METROPOLITAN EDISON	Ť	T	1	2FE	3,495,030	99.4630	3,481,195	3,500,000	3,497,698	(200.0000)	500	. 1000g200	7 4.40	3.500	3.517	MS	36,069	122,500	03/12/2013	03/15/2023
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,497,510		1,448,222	1,500,000	1,498,622		491			1.950	1.985	MS		29,250	09/08/2016	09/15/2021
59217G-CL-1	METROPOLITAN LIFE GLOBAL FUNDING I	1			1FE	9,989,100		9.847.720	10,000,000	9,992,569		3.469			2.400	2.438		115.333	118.667	01/03/2018	01/08/2021
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA			1	3FE	4,525,105		4,072,500	4,500,000	4,521,069		(2,264)			4.500	4.427		67,500	202,500	03/08/2017	09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA			1	3FE	11,235,286	99.0000	10,842,480	10,952,000	11, 172,747		(35, 183)			5.625	5. 187	MN	102,675	616,050	03/08/2017	05/01/2024
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA			1	3FE	200,000		175,000	200,000	200,000					4.500	4.500	JJ	4, 150		02/07/2018	01/15/2028
552953-CB-5	MGM RESORTS INTERNATIONAL			1	3FE	345,625		350,875	350,000	348,597		1,058			5.250	5.588		4,645		01/12/2016	03/31/2020
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	638,590	100.5000	598,980	596,000	624,265		(5,949)			6.000	4.742		10,529		07/06/2016	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL			1	3FE	6,000,000		5,385,000	6,000,000	6,000,000					4.625	4.625		92,500		08/16/2016	09/01/2026
552953-CA-7	MGM RESORTS INTL			1	3FE	4,235,375		4,069,250	3,970,000	4,092,197		(31,914)		}	6.625	5.479		11,689	238,500	12/17/2018	12/15/2021
595017-AJ-3	MICROCHIP TECHNOLOGY INCORPORATED	-+		J	2FE	3,000,000		2,975,964	3,000,000	3,000,000	·	 	·	}	3.922	3.922		9,805		05/23/2018	06/01/2021
595017-AL-8 594918-AH-7	MICROCHIP TECHNOLOGY INCORPORATED	-+		1	2FE 1FE	750,000			750,000			154.299		·	4.333	4.333		2,708	16,429	05/23/2018	06/01/2023
594918-AJ-3	MICROSOFT CORP				1FE	32,646,640		34,229,874	34,000,000	33,716,107					3.000	3.497		255,000	1,020,000	03/11/2011	10/01/2020
594918-AL-8	MICROSOFT CORP	-+			1FE	11,387,790 9,675,459		11,492,724	10,701,000 9,700,000	11,282,806 9,693,999		(16,286)			4.500	4.119		120,386 154,122	481,545	09/07/2011 02/03/2011	10/01/2040
594918-AL-8	MICROSOFT CORP	LS			1FE	9,675,439		308,282	300,000			2,683			4.000 4.000	4.031		4,767	12,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP	Lo			1FE	299,241		23,823,520	20,000,000	22,363,669		(61,828)			5.300	4.031		421,056		08/15/2011	02/08/2041
594918-BX-1	MICROSOFT CORPORATION			1	1FE	11,416,280		11,391,590	11,500,000	11,437,350		11,218			2.875	2.991		133, 168		01/30/2017	02/06/2024
594918-CA-0	MICROSOFT CORPORATION			1	1FE	19,946,200		20,995,320	20,000,000	19.947.967		946			4.250	4.266		342.361	850,000	01/30/2017	02/06/2047
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSI				2FE	9,997,500		9,928,770	10,000,000	9,997,632		132			4. 100	4. 103		52,389	210,694	05/07/2018	05/15/2028
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST			1	4FE	1,084,060	102.5000		1,041,000	1,071,173		(7, 113)			6.875	5.599		27,037	50,325	12/14/2018	08/15/2023
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.			1	2FE	31,995,200		31,714,378	31,995,200	31,995,200					6.000	6.000		565,249		08/17/2011	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP			2	2FE	3,306,850		3, 199, 222	3,306,850	3,306,850					5.250	5.250		51,118		10/01/2013	03/15/2025
605417-BZ-6	MISSISSIPPI POWER CO			1	2FE	9,944,500		9,231,760	10,000,000	9,951,733		1, 197			4.250	4.283		125, 139		03/05/2012	03/15/2042
605417-CA-0	MISSISSIPPI POWER COMPANY			1	2FE	2,400,000	99.8310	2,395,939	2,400,000	2,400,000					3.472	0.000	MJSD	1, 157	54,750	03/22/2018	03/27/2020
605417-CB-8	MISSISSIPPI POWER COMPANY			1	2FE	1,595,536	98.6860	1,578,971	1,600,000	1,595,817		281			3.950	3.984	MS	15,976	32, 127	03/22/2018	03/30/2028
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	450,000		427,538	450,000	450,000					2.527	2.527	MS	3,411	11,372	09/06/2016	09/13/2023
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	1,600,000	99.3860	1,590,178	1,600,000	1,600,000					3.455	3.455		18,273		02/26/2018	03/02/2023
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	1,600,000		1,598,603	1,600,000	1,600,000					3.777	3.777		19,976		02/26/2018	03/02/2025
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	9,924,800		10,034,580	10,000,000	9,927,591		2,791			3.961	4.056		130,933		07/17/2018	03/02/2028
60856B-AA-2	MOLEX INC			1	2FE	4,956,220		4,951,735	5,000,000	4,987,021		9,716			2.878	3.085		30,379	143,900	11/23/2015	04/15/2020
60855R-AG-5 60855R-AH-3	MOLINA HEALTHCARE INC	-+]	4FE 4FE		96.5000	379,245	393,000	393,440		(100)			5.375	5.343 4.875		2,699	21, 124	09/19/2016	11/15/2022
60871R-AF-7	MOLINA HEALTHCARE INC	-+		1	2FE	560,000 1,799,316		511,000 1,735,475	560,000	560,000 1,799,645		135			4.875 2.100	4.875		1,213	27,300 37,800	05/22/2017	06/15/2025
60871R-AG-5	MOLSON COORS BREWING CO			1	2FE	4,992,250		4,452,965	1,800,000 5,000,000	4,993,959		704			3.000	3.018		17,430 69,167	150,000	06/28/2016 06/28/2016	07/15/2021 07/15/2026
60871R-AG-5	MOLSON COORS BREWING CO	LS.		1	2FE	4,992,250		4,452,965	5,000,000	4,993,959		704		t	3.000	3.018		69, 167	150,000	06/28/2016	07/15/2026
609207-AB-1	MONDELEZ INTERNATIONAL INC	Lu	1	1	2FE	4,994,600		5,072,395	5,000,000	4,996,999		522			4.000	4.013		83,333	200,000	01/09/2014	02/01/2024
609207-AN-5	MONDELEZ INTERNATIONAL INC	1	1		2FE	1,996,920		1,992,586	2,000,000	1,997,902		982			3.000	3.080		9,000		05/03/2018	05/07/2020
609207-AQ-8	MONDELEZ INTERNATIONAL INC	1	1	1	2FE	1,496,130		1,501,817	1,500,000	1,496,595		465			3.625	3.682		8, 156		05/03/2018	05/07/2023
610202-BR-3	MONONGAHELA POWER COMPANY			1	1FE	699,706			700,000			26		L	3.550	3.555				05/09/2017	05/15/2027
615369-AD-7	MOODY S CORP			1	2FE	813,568		800,138	800,000			(3,800)			2.750	2.261		10,144		11/23/2015	07/15/2019
615369-AG-0	MOODYS CORPORATION			1	2FE	1,794,438	98.0700	1,765,255	1,800,000	1,796,478		1, 127			2.750	2.819	JD	2,200	49,500	02/27/2017	12/15/2021
615369-AM-7	MOODYS CORPORATION			1	2FE	5,939,516	94.6350	5,678,100	6,000,000	5,943,220		3,704		ļ ļ	3.250	3.372	JJ	89,917	97,500	04/20/2018	01/15/2028
615369-AP-0	MOODYS CORPORATION		[1	2FE	2,646,971		2,716,308	2,667,000	2,647,032		61		ļ ļ	4.250	4.342		4,408		12/03/2018	02/01/2029
61744Y-AN-8	MORGAN STANLEY				1FE	1,496,625		1,465,416	1,500,000	1,497,219		594			3. 125	3. 174		20,573		01/18/2018	01/23/2023
61744Y-AQ-1	MORGAN STANLEY			1	1FE	1,500,000		1,487,226	1,500,000	1,500,000					3.737	3.737		10,432		04/19/2018	04/24/2024
61744Y-AR-9	MORGAN STANLEY			1	1FE	1,000,000		968 , 188	1,000,000	1,000,000				}	4.457	4.457				04/19/2018	04/22/2039
61746B-DJ-2	MORGAN STANLEY			1	1FE	7,970,960		7,985,896	8,000,000	7,986,616	ļ	2,925		}	3.750	3.794		105,000		02/20/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1FE	6,938,680	99.5220	6,966,547	7,000,000	6,964,358		5,896		}	3.875	3.982		46,715		04/23/2014	04/29/2024
61761J-B4-0	MORGAN STANLEY			4	1FE	1,001,756		1,004,018	1,000,000	1,000,584		(386)			3.768	1.251		1,570		11/30/2015	06/16/2020
61945C-AG-8	MOSAIC CO			ļ	2FE 4FE	10,978,440		10,432,752	11,000,000	10,980,470		1,795		} }	4.050	4.074		56,925		11/08/2017	11/15/2027
61965R-AA-3 61980A-AC-7	MOSS CREEK RESOURCES HOLDINGS INC	LS		1	2FE	4,477,230		3,877,795	4,483,000	4,472,767	<u> </u>	(4,463)	·	}	7.500 5.750	7.483 5.776		155,037 78,428	115,050 170,085	11/05/2018	01/15/2026
61980A-AC-7 620076-BL-2	MOTIVA ENTERPRISES LLC	LS		1	2FE	2,952,202 3,131,026		3,009,839	2,958,000 3,169,000	2,957,234 3,131,924					4.600	5.776		51,831		01/06/2010 09/28/2018	01/15/2020
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC	+		1	2FE	3, 131, 026		3,279,408	3, 133, 032	3, 131,924					6.560	6.560		9, 135		03/25/2010	03/25/2030
55336V-AS-9	MPLX LP			1	2FE		99.7540	997.537	1,000,000	994,375		55			4.800	4.871		6, 133	202, 142	11/07/2018	03/23/2030
55336V-AT-7	MPLX LP		1	1	2FE		97.2710	972.713	1,000,000	980.342		32		t	5.500	5.636		7.028		11/07/2018	02/15/2049
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CUSIP	5			Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	MPT OPER PARTNERSP/FINL MPT OPERATING PARTNERSHIP LP	·			3FE	6,927,500 2,524,375	91.4380 102.5000	6,354,906 2,562,500	6,950,000 L	6,927,135 2,513,901		274			5.000 6.375	5.037 6.179	AU	73,361 53,125	306,917 159,375	04/13/2018	10/15/2027
	MSCL INC		1		3FE	4,860,138	99.5000	4,711,325	4,735,000	4,802,428		(15,521)			5.250	4.842	MN	31,764	248,588	01/27/2015	11/15/2024
	MULTI-COLOR CORP	I	1		4FE	507,500	86.0000	430,000	500,000	505,819		(1,361)			4.875	4.541	MN	4,063	26,203	09/20/2017	11/01/2025
	MULTI-COLOR CORP	LS	1		4FE	1,015,000	86.0000	860,000	1,000,000	1,011,637		(2,722)			4.875	4.541	MN		52,406	09/20/2017	11/01/2025
626717-AA-0	MURPHY OIL CORP	·	1		3FE	4,353,934	98.5920	4,017,616	4,075,000	4,264,818		(12,616)			7.050	6.426	MN	47,881	287,288	01/06/2010	05/01/2029
626717-AD-4 626717-AF-9	MURPHY OIL CORP	LS	1		3FE 3FE	997,860 2,168,380	93 . 6340	936,342 2.071,344	1,000,000 2,200,000		}	221			4.000	4.026	JD	3,333	40,000 97,900	05/15/2012	06/01/2022
626717-AF-9	MURPHY OIL CORPORATION	·	,	,3	3FE	2, 168, 380	94. 1520	2,071,344	2,200,000	2, 181, 358		4,080			6.875	6.875	JD		97,900	08/12/2016	08/15/2024
	MURPHY OIL CORPORATION	†	1		3FE	2,000,000	93.4000	1,868,176	2,000,000	2,000,000					5.750	5.750	FA	43,444	4,331	08/04/2017	08/15/2025
	MURPHY OIL USA INC	I	1		3FE	211,000		201,000	200,000	205,254		(3,618)			6.000	3.538		4,533	12,000	07/07/2017	08/15/2023
626738-AD-0	MURPHY OIL USA INC	ļ	1		3FE	2,227,500	96.0000	2,112,000	2,200,000	2,222,661		(2,929)			5.625	5.430	MN	20,625	123,750	04/21/2017	05/01/2027
	MYLAN NV		1		2FE		99.9540	2,998,605	3,000,000	2,999,549		218			3.750	3.757		5,000	112,500	02/08/2017	12/15/2020
62854A-AM-6 656836-AB-9	MYLAN NV	 	1		2FE	5,744,154		5,623,293 5.866,128	5,750,000 6,000,000	5,746,604 5.947.982	}	1,310			3. 150	3. 175		8,050	181, 125 144,000	02/08/2017	06/15/2021
629568-AX-4	NA DEVELOPMENT BANKNABORS INDUSTRIES INC	D.			1FE 3FE	5,875,680 5,276,829			5,000,000	5,947,982		12,783			2.400	2.640	AU	26,000	144,000	01/2012	10/26/2022 09/15/2021
	NABORS INDUSTRIES INC	LS	1		3FE	6,828,525		6,109,135	6,813,000	6,819,215		(2, 138)			4.625	4.589	MS	92,780	315, 101	01/31/2013	09/15/2021
62957H-AF-2	NABORS INDUSTRIES INC		1		3FE	593,144		461,056	609,000	593,637		492			5.750	6.252		14,591		10/04/2018	02/01/2025
	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	D.	2		1FE	7,862,605	109.5200	8,806,722	8,041,200	7,928,696		5,809			6.267	6.488	JD	253,371	499,302	03/29/2007	12/31/2033
	NAKILAT INC. SR SEC 6.067% 12/31/33	D.	2		1FE	25,000,000	108.5780	27,144,500	25,000,000	25,000,000					6.067	6.067	JD	4,213	2,275,125	12/07/2006	12/31/2033
	NARRAGANSETT ELECTRIC		1		1FE	5,000,000		5,069,495	5,000,000	5,000,000					4.534	4.534		66,751	226,700	03/17/2010	03/15/2020
631005-BH-7 63254A-AR-9	NARRAGANSETT ELECTRIC COMPANYNATIONAL AUSTRALIA BANK LTD (NEW		·		1FE	1,600,000 1,495,725		1,619,981 1,443,630	1,600,000 L	1,600,000 1,497,785		846			3.919 1.875	3.919 1.935		26,823	28 , 125	07/24/2018	08/01/2028
	NATIONAL AUSTRALIA BANK LID (NEWNATIONAL FOOTBALL LEAGUE	J	2		1FE	16,661,976		16,380,926	16,661,976	16,661,976		040			2.830	2.830		99,546	452 , 127	06/30/2015	03/31/2024
	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL				1FE	3,068,646		3,246,755	3,068,646	3,068,646					5.600	5.600		36,278	165,432	02/25/2008	03/31/2024
	NATIONAL FUEL GAS COMPANY		1		2FE	347,610		326,841	350,000	347,862		201			3.950	4.034		4,071	13,364	09/18/2017	09/15/2027
	NATIONAL GRID / COLONIAL GAS	ļ	1		11	19,000,000		22,020,113	19,000,000	18,981,289		4,390			8.800	8.833		4,644	2,508,000	12/31/1998	07/01/2022
	NATIONAL GRID / NARRAGANSETT ELEC / PROV	łl			1	5,000,000		5,425,785	5,000,000	5,000,000		40.000			9.630	9.630		41,463	481,500	12/31/1998	05/30/2020
	NATIONAL GRID / NARRAGANSETT ELECTRIC /NATIONAL OILWELL VARCO I				1FE 2FE	7,500,000 4,982,000		8,747,072 4,719,870		7, 425, 050 4, 992, 404		16,260 1,818			8.460	8.779 2.641		160,388 10,833	634,500 130,000	12/31/1998	09/30/2022
	NATIONAL RURAL UTIL COOP		1		1FE	4,982,800		4,719,870	5,000,000	4,994,073		1,782			3.050	3.090		57,611	152,500	01/26/2012	02/15/2022
	NATIONAL RURAL UTILITIES COOPERATI	<u> </u>	1		1FE	4,990,250	98.4030	4,920,140	5,000,000	4,992,701		1,307			2.950	2.981	FA	59,000	147,500	01/31/2017	02/07/2024
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	ļ	1		1FE	12,961,780	98.5370	12,809,862	13,000,000	12,964,714		2,934			3.400	3.435		176,800	221,000	01/31/2018	02/07/2028
	NATL FUEL GAS	 			2FE	5, 111, 250	. 109.8890	5,494,440	5,000,000	5,036,488		(3,766)			7.375	7.236	FA	153,646	368,750	07/17/1997	06/13/2025
	NAVIENT CORP	·}	1		3FE	1,788,570	95.7500	1,723,500	1,800,000	1,796,148	}	1,972		}	5.000	5. 125	AO	16,250	90,000	11/03/2014	10/26/2020
63938C-AB-4 63938C-AB-4	NAVIENT CORP	LS.	1		3FE	990,750 4,257,190	83.5000		1,000,000 4,292,000	993,957 4,269,767		846 3.129			5.875 5.875	6.000	AU	10,771	58,750 252,155	11/03/2014	10/25/2024
	NAVIENT CORP		1		3FE	1,511,401		1,374,013	1,435,000	1,486,683		(21,656)			5.875	4. 168	MS	22,482	84,306	11/16/2017	03/25/2021
78442F-ET-1	NAVIENT CORP		1		3FE	104,201	85.7500	95, 183	111,000	105,876		781			6. 125	7.200	MS	1,813	6,799	10/03/2016	03/25/2024
	NBC UNIVERSAL		1		1FE	15,994,228	. 102.6620	16,391,015	15,966,000	15,993,591		(17,368)			5. 150	5.013		139,326	822,249	02/14/2018	04/30/2020
	NCR CORP]1		4FE	9,334,423	97.5000	9, 197, 175	9,433,000	9,400,748		13,888			4.625	4.796		164,815	436,276	06/24/2015	02/15/2021
	NCR CORP	 	[1		4FE4FE	14,566,737 405,679		13,810,453 390,000	14,653,000 400,000	14,603,067 401,111		6,763 (1,112)			5.000 5.875	5.066 5.572		337,833	732,650 23,500	07/23/2014	07/15/2022
	NCR CORP	 			4FE4FE	2,278,623		2,034,900	2, 100, 000	2,165,969		(1,112)		ļ	6.375	4.786		5,950	23,500	11/17/2017	12/15/2021
	NEPTUNE FINCO CORP	<u> </u>	1		3FE	336,705		326,025	322,000	333,684		(20,013)			6.625	5.549		9,837	21,333	11/16/2017	10/15/2025
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		2		1PL	25,813,770	. 104.9880	27, 101, 317	25,813,770	25,813,770					6.210	6.210	MJSD	4,453	1,620,981	01/25/2008	06/30/2027
	NEPTUNE REGIONAL TRANSMISSION TRANCHE B	.	1		1PL	10,000,000		10,919,601	10,000,000	10,000,000					6.550	6.550		1,819	655,000	01/25/2008	07/15/2027
	NESTLE HOLDINGS INC.	-}	1		1FE	5,998,920	100.9900	6,059,400	6,000,000	5,998,974		54		ļ	3.350	3.354	MS	54, 158		09/17/2018	09/24/2023
	NESTLE HOLDINGS INC	0.	1		1FE	16,590,916 13,325,984	100 . 4480 100 . 4480	16,711,467 13,422,813	16,637,000 13,363,000	16,592,494 13,327,252		1,578 1,268			3.500	3.545 3.545		156,896		09/17/2018	09/24/2025 09/24/2025
	NESTLE HOLDINGS INC.				1FE	13,325,984		13,422,813	13,363,000	13,327,252		1,268			3.500	3.708		126,021		09/17/2018	09/24/2025
	NESTLE HOLDINGS INC.	LS	1		1FE	11,006,691		11, 132, 874	11.060.000	11.007.892		1,313			3.625	3.708		108.027		09/17/2018	09/24/2028
	NESTLE HOLDINGS INC.		1		1FE	1, 166, 396	96.9910	1,143,526	1, 179, 000	1,166,509		113			3.900	3.978	MS	12,389		09/17/2018	09/24/2038
	NESTLE HOLDINGS INC.		1		1FE	387,722	98.0720	385,425	393,000	387,747		25			4.000	4.078		4,236		09/17/2018	09/24/2048
	NETAPP INC	 	1		2FE	1,399,650		1,332,820	1,400,000	1,399,707		46		ļ	3.300	3.304		11,807	46,200	09/26/2017	09/29/2024
	NETFLIX INC	·	[]		3FE3FE	766,783		760,313	750,000	760,611	}	(1,736)		}	5.750 5.500	5.432 5.373		14,375	43, 125	03/03/2015	03/01/2024
64110L-AJ-5	NETFLIX INC	·	[1		3rE	251,653	100.8/50	252, 188	250,000	250,946		(257)			5.500	5.3/3	AU	2,903	13,750	02/09/2016	02/15/2022

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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		Ce		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID		0 i		Admini-		Obtain	- ·		Adjusted	Valuation	(Amor-	Temporary	Adjusted	Б.	Effective		Amount	Amount		Contractual
CUSIP	Di-ti	d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A I	Maturity
Identification 64110L-AL-0	Description NETFLIX INC	e n	Char	Symbol	Cost 1,000,000	Value 100.8750	Value 1,008,750	Value 1,000,000	Value 1,000,000	(Decrease)	Accretion	Recognized	Value	of 5.875	of 5.875	Paid	Accrued 12,403	During Year 58,750	Acquired 02/09/2016	Date 02/15/2025
	NETFLIX INC		1	3FE	86,000	90.7500	78,045	86,000	86,000					4.375	4.375	MN	481	3,763	11/07/2017	11/15/2026
	NETFLIX INC	LS	1	3FE	200,000	90.7500	181,500	200,000	200,000					4.375	4.375	MN	1, 118	8,750	11/07/2017	11/15/2026
	NETFLIX INC			3FE	1,000,000	97 . 1700	971,700	1,000,000	1,000,000					5.875	5.875	MN	7,507	32,476	04/23/2018	11/15/2028
64110L-AQ-9	NETFLIX INC	LS		3FE	1,000,000	97.1700	971,700	1,000,000	1,000,000					5.875	5.875	MN	7,507	32,476	04/23/2018	11/15/2028
64110L-AR-7 64110L-AS-5	NETFLIX INC			3FE	3,498,750	98.6250 91.2500	3,451,875 182,500	3,500,000 200,000	3,498,759		9			6.375 4.875	6.380 4.875	MN	40,286 2,058		11/20/2018	05/15/2029
641423-BY-3	NEVADA POWER CO		1	1FE	4,995,850	91.2300	5.041.685	5,000,000	4,999,884		548			7. 125	7.137	MS		356,250	02/25/2009	03/15/2019
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING			1FE	23,018,980	97.4400	22,411,200	23,000,000	23,008,879		(3,775)			2.000	1.983		99,667	460,000	04/07/2016	04/13/2021
	NEWCREST FINANCE PTY LTD	D	1	2FE	10,226,516		10,251,056	10,100,000	10,176,733		(25,220)			4.450	4. 163		57,430	449,450	10/27/2016	11/15/2021
	NEWCREST FINANCE PTY LTD	D	[]	2FE 2FE		99.2300	7,037,345	7,000,000	6,982,711 9,987,552		4, 167			4.200	4.272 4.040		73,500	294,000	09/24/2012	10/01/2022
	NEWELL RUBBERMAID INC		1	2FE2FE	2,816,352		9,922,980 2,812,304	10,000,000 2,817,000	9,987,552		3,293			4.000	2.608		17,778	400,000 73,242	06/11/2012	06/15/2022
651229-AV-8	NEWELL RUBBERMAID INC		1	2FE	1,261,609		1,243,505	1,262,000	1,261,750		53			3.850	3.855		12.147	48,587	03/18/2016	04/01/2023
651290-AP-3	NEWFIELD EXPLORATION CO		1	3FE		.101.0000	101,000	100,000	103,011		(889)			5.750	4.689	JJ	2,412	5,750	03/14/2013	01/30/2022
651290-AR-9	NEWFIELD EXPLORATION COMPANY		1	3FE	471,373	98.0000	451,780	461,000	<u>4</u> 70,411		(962)			5.375	5.025		12,389	12,389	02/14/2018	01/01/2026
651587-AF-4 65339K-AG-5	NEWMARKET CORP	·	1	2FE 2FE	4,991,752 4,999,950	102.4050 99.8770	5,120,245 4,993,870	5,000,000 5,000,000	4,996,215 4,999,976		864			4.100 3.625	4.121		9,111	205,000 181,250	04/30/2013	12/15/2022
	NEXTERA ENERGY CAPITAL		1	2FE 2FE	4,994,950	99.8770	4,988,535	5,000,000	4,999,976		5 1.713			2.300	2.335		8,056 8,750	115,000	03/28/2016	06/15/2023
	NEXTERA ENERGY CAPITAL HOLDINGS IN	1	1	2FE	5,982,960	95.4250	5,725,470	6,000,000	5,985,408		1,478			3.550	3.584		35,500	213,000	04/25/2017	05/01/2027
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS		1	3FE	8,806,875	89.0000	7,965,500	8,950,000	8,804,819		(977)			4.500	4.723	MS	118,588	267,938	11/14/2018	09/15/2027
	NFL VENTURES SR GTD NTS TRANCHE C		2	1Z		97.5570	6,829,004	7,000,000	7,000,000					4.010	4.010		59,259		10/15/2018	04/15/2035
	NGPL PIPECO LLC		1	3FE		97.2500	194,500 942,500	200,000	200,000		(2,422)			4.375 4.875	4.375 4.515		3,306	9,090 50,646	07/25/2017	08/15/2022
65364U-AA-4	NIAGARA MOHAWK POWER		1	3FE	1,027,500 5,000,000	94.2500	942,500	1,000,000 5,000,000	1,024,241 5,000,000		(2,422)	'		4.875	4.881		18,417 92,197		08/18/2017	08/15/2027 08/15/2019
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	D	1	4FE	1,507,500		1,402,500	1,500,000	1,505,357		(1, 159)			5.000	4.902		31,250	75,000	02/24/2017	02/01/2025
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	M D	1	4FE	6,030,000	93.5000	5,610,000	6,000,000	6,021,430		(4,634)			5.000	4.902		125,000	300,000	02/24/2017	02/01/2025
65409Q-BB-7	NIELSEN FINANCE LLC		1	4FE		95.5000	4,536,250	4,750,000	4,780,940		(22,914)			5.000	4.473		50 , 139	237,500	08/23/2016	04/15/2022
65473Q-AW-3 65473Q-BH-5	NISOURCE FINANCE CORP		1	2FE 2FE	2,961,900 1,398,236		3,538,938 1,340,335	3,000,000 1,400,000	2,966,419 1,398,612		691 335			6.250	6.345 2.677		8,333 4,534	187,500 37,100	12/01/2010	12/15/2040
65473Q-B*-3	NISOURCE INC / NISOURCE FINANCE CORP		'	2	20,000,000	95.7380 106.8420	21,368,358							5.890	5.890		4,534	1,178,000	11/08/2017	11/17/2022
654740-AL-3	NISSAN MOTOR ACCEPTANCE CORP	C	1	1FE	19,983,800	99.7270	19,945,380	20,000,000	19,998,969		5,494			2.000	2.028		125,556	400,000	03/02/2016	03/08/2019
655044-AF-2	NOBLE ENERGY INC		1	2FE	2,998,020	100.4700	3,014,088	3,000,000	2,999,329		209			4. 150	4. 158		5,533	124,500	12/05/2011	12/15/2021
655844-AQ-1	NORFOLK SOUTHERN CORP		1	2FE	1,378,132	127.9750	1,588,805	1,241,500	1,319,893		(4, 150)			7.250	6.490	FA	34,003	90,009	02/25/2003	02/15/2031
655844-BH-0 655844-BL-1	NORFOLK SOUTHERN CORP			2FE 2FE	293,416 3,463,320	98.2790	292,148 3,439,755	282,000 3,500,000	291,875 3,480,308		(242)	' 		4.837	4.587	AU	3,410	13,640 101.605	09/15/2011	10/01/2041
655844-BP-2	NORFOLK SOUTHERN CORP		1	2FE2FE	10,066,528	101.2240	9,542,349	9,427,000			(91,029)			3.850	2.721	JJ		362,940	06/02/2017	01/15/2024
655844-BS-6	NORFOLK SOUTHERN CORP		1	2FE	4,450,680	94.6920	4,261,145	4,500,000	4,456,673		5, 104			2.900	3.045	JD	5,800	130,500	10/25/2017	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORPORATION		1	2FE	14,017,251	95.8020	13,436,287	14,025,000	14,018,671		643			3.150	3. 156		36,816	441,788	11/03/2017	06/01/2027
655844-BY-3 655844-BZ-0	NORFOLK SOUTHERN CORPORATION	-+	[]	2FE	4,907,850	93.3080	4,665,420	5,000,000	4,908,505		655 458			4. 150	4.260		70,896	103,750	07/30/2018	02/28/2048
	NORFOLK SOUTHERN CORPORATION NORFOLK SOUTHERN CORPORATION		l¦	2FE 2FE	5,986,680 449,127	100.0260 98.1230	6,001,578 441,551	6,000,000 6,000,000	5,987,138 5,987,138		458			3.800 5.100	3.827		94,367 9,499		07/30/2018	08/01/2028
665501-AL-6	NORTHERN NATURAL GAS COMPANY	1	1	1FE		97 . 4590	5,847,552	6,000,000	5,998,987		7			4.300	4.301	JJ	117,533		07/12/2018	01/15/2049
665772-CM-9	NORTHERN STATES POWER CO	4	1	1FE	998 , 160	98.6450	986,452	1,000,000	999,382		370			2.200	2.239		8,311	22,000	08/04/2015	08/15/2020
665859-AL-8	NORTHERN TRUST CORP			1FE		101.0220	4,697,523	4,650,000	4,648,853		593			3.450	3.464		25,401	160,425	11/01/2010	11/04/2020
665859-AP-9 665859-AT-1	NORTHERN TRUST CORP			1FE	5,379,600 15,980,000	101.872099.8200	5,093,575 15,971,152	5,000,000 16,000,000	5,260,071 5,980,688		(33,700) 688			3.950 3.650	3.099		33,465	197,500	04/16/2015	10/30/2025
666807-BA-9	NORTHROP GRUMMAN CORP			2FE	7,986,960	101.1030			7,999,049		1,570			5.050	5.071		240,089 168,333	404,000	07/27/2009	08/03/2028
666807-BE-1	NORTHROP GRUMMAN CORP		1	2FE	5, 142, 150	100.7670	5,038,330	5,000,000	5,036,548		(15,765)			3.500	3. 154		51,528	175,000	08/09/2011	03/15/2021
666807-BK-7	NORTHROP GRUMMAN CORP		1	2FE	21,945,096	93.7700	21,004,368	22,400,000	21,971,143		23,831			3.200	3.470		298,667	598,400	06/25/2018	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP		[!	2FE	11,798,230	94.8890	11, 196,843	11,800,000	11,798,501		224			2.930	2.932		159,425	261,226	10/10/2017	01/15/2025
666807-BN-1 666807-BQ-4	NORTHROP GRUMMAN CORP		[]	2FE 2FE	14,986,109 14,497,970	93.3000	14,582,806 14,030,969	15,630,000 14,500,000	15,014,878 14,498,440		28,722			3.250	3.764		234,233 78,058	383,803 371,804	06/25/2018	01/15/2028
66765R-AA-4	NORTHWOP GROWMAN CORP		'	2FE	4,963,000		5,711,680		4, 498, 440		6. 193			9.050	9.215			452,500	08/09/1991	08/13/2021
66765R-BR-6	NORTHWEST NATURAL GAS COMPANY		1	1FE	9,929,800	115.0280	11,502,830	10,000,000	9,953,091		2, 160			5.660	5.709	JD	47, 167	566,000	02/21/2003	02/25/2033
66977W-AN-9	NOVA CHEMICALS CORP	A	1	3FE	8,536,250	94.5000	8,032,500	8,500,000	8,492,545		(10,278)			5.250	5. 131	FA	185,938	446,250	08/03/2016	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP	A	1	3FE	11,656,820	90.0000	10,589,400	11,766,000	11,684,263		10,493			5.000	5. 129	MN	98,050	588,300	11/16/2016	05/01/2025

Table Part								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
F	1	2	Cod	les	6	7	F	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			In	terest		Da	tes
Column			3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
Part Part														Total							
Column														Foreign							
Column C			F		NAIC								Current	Exchange							
Column C			0		Desig-																
Column C			l l r		nation		Rate					Current	Other-	in							
Controlled Control C			Ce							Book/	Unrealized			Book/				Admitted			Stated
Company Comp			o i		Admini-							(Amor-				Effective		Amount	Amount		
Secretary Company Co	CUSIP		d a	Bond		Actual		Fair	Par						Rate		When				
1975 1975		Description	- 3																	Acquired	
March Marc			Α	1							(200:000)	7.00.00.01	cccgzcc	74.40		_	JD				
Section Proceeding			A	1								3,160					JD				
Minday 1975	66978Q-AE-1	NOVA GAS TRANS	A		1FE	9,850,100	124 . 1340			9,926,217		6,903			7.500		FA		750,000	08/15/1996	
Control of Control o			C	1													AO				
Story Color Colo			C	. 1													MN				
Section Sect			D	<u> </u>]													FA				
Section Sect																	MN				
Sept. Sept				l'i													.I.I				
Septiment Sept				1													JJ				
September March			LS	1													JJ				
1070E-1-1-2 1070E-1-1-2	62943W-AB-5			1	3FE	3,082,436	95.0000		2,956,000	3,028,509					5.375			60,023		08/23/2016	08/15/2024
10000-1-1-1				1																	
2008-14-1 First De Company First 2,000,000 175,000 20,000 20,000 16,000 20,000 175,000 20,000 175,000 20,000 175,000 20			-+	1																	
Figure 1	6/021C-AL-1			1																	
100001-1-0 100001-1-0 100001-1-0 1			·	1																	
50.05 -1.00 -1.0		NUANCE COMMUNICATIONS INC		1													* **		208 800		
10/39-16-16 MARCO				1																	
CROSS-M-4-3 MEPRI MATERIAL FOR 1.0				1													FA				
\$50546-1 MERIORE GIUP \$ 1.5 0 1.6 1.5 0 1.6 1.5 1.5 0 1.5				1																	
## STORT-1-0-1 MATERIAL CONTROL 1 9°E 9,000 9,			D	1																	
## 67777-4-C 2 MIRIENTITO		NUMERICABLE GROUP SA	LS D	. 1		3,074,187	93.2500														
67778-1-4-4 N DEGRIF INC				1																01/30/2012	
677874-7-7 NORT FINNES SIG. 0. 1 2FE 2, 286, 045 29, 287, 288 2 2, 200, 100 2, 286, 197 1.54 3, 369 3, 369 10 20, 103 1072/2018 1072/201			A																		
## FIRMORE SERIOR 0				1													Δ0		437,300		
FORDER-1-0-1-0-1-0-1-0-1-0-1-0-1-0-1-0-1-0-1-			D	1													A0				
67750-4-6-1 OBLETHORP FOURTH CORP 1 575 83 10.507 5.579 5.072/315 5.00 0.00 1.707/2015 5.075 9.04 5.00 0.00 5.05 777 4-7 4-9 (HIV VALUE) ELECTRIC CORP 2, 3, 2 5.31 5.00 0.00 1.707/2015 5.579 3.04 5.00 0.00 5.00 1.707/2015 6.00 5.70 1.707/20				1													MS		16,500		09/16/2021
67775-0-1-1 SEPTION PROVIDED IN 1 2FE 5,000,000 5,500,000			D														JD				
67777-4-7 GHI OYALEF ELECTRIC COPP 2,3 2,2 33,2 [6.02] 107,0390 55,554,089 33,2 [6.02] 55,666,455 (64,975) 5.600 5.766 FA 800,091 2,115,000 09/17/2018 0	677050-AE-6			1								(17,202)					MS				
67777_4-7-7 OI EMPEAN GRUP BY D. 5.75 5.45 133,400 .9.011/2018 .9.015/2023 .9.011/2018 .9.015/2023 .9.015/				1								(04.075)					MN				
\$678858_81_4			·····	2,3													FA				
F39574-4-4 QLD DOMINON ELECTRIC COPERATIVE SERIES 1 1 13,333,333 104,6130 14,576,045 13,383,333 19,4878 19,2000 2,000,000 1,90			U	1													ID				
680686-A-J-5 CLIN CORP LIS. 1 3°E 1,983 750 32 0000 1,940,000 2,000 000 1,940,000 5,000				1													.ID				
B00665 AJ-5 CLIN CORP LS 1 SFE 1,000 000 92 0,000 1,000 000 1,000 000 1,000 000 1,000 000 1,000 000 1,000 000 1,000 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,007 688 1,150 000 1,122 501 87 (5250 1,107 688 1,150 000 1,150	680665-AJ-5		. []	1								928					MS				
680665-M-2 OLIN COMP 1 SFE 1.122, 501 87, 6250 1.007, 688 1.150, 000 1.122, 419 (82) 5.000 5.264 FA 23, 598 20, 987 1.018/2018 0.027/01/2030 5.008 5.008 FA 7.018/2018 0.027/01/2030 5.008 0.018/2018 0.01	680665-AJ-5	OLIN CORP	LS	1	3FE	1,000,000	92.0000	920,000	1,000,000	1,000,000					5. 125	5. 125	MS	15,090	51,250	03/06/2017	09/15/2027
B81919-AZ-9 ONLIOM GROUP INC 1 2FE 4.978.350 98.6160 4.930.800 5.000.000 4.991.908 2.243 3.625 3.687 IM 30.208 181.250 0.9478/2012 0.96701/2022 0.9670	680665-AK-2			1		1,122,501	87.6250		1,150,000	1, 122, 419							FA		20,987	10/18/2018	02/01/2030
68233-H2-7 ONLOR BLECTRIC DELIVERY COMPANY LL 1 2FE 9,985,400 101,700 f6 10,000,000 9,993,311 3,882 4,450 4,493 FA 168,111 445,000 08/02/2010 0,987/52/202 68233-H2-7 ONCOR BLECTRIC DELIVERY COMPANY LL 1 1FE 5,003,565 132,822 5,976,977 4,500,000 5,003,112 (25,015) 7,250 5,918 AU 150,438 336,628 0,330/2005 0,175/2023 68233-H2-7 ONCOR BLECTRIC DELIVERY COMPANY LL 1 1FE 4,997,650 101,0570 5,052,850 5,000,000 4,997,724 7,4 3,700 3,706 Min 21,639 48,819 8,007/2018 1,175/2028 68233-H2-0 ONCOR BLECTRIC DELIVERY COMPANY LL 1 1FE 3,496,570 9,98670 3,495,385 3,500,000 3,946,593 2,23 4,100 4,106 Min 18,336 33,786 882680H-AD-6 ONCOR BLECTRIC DELIVERY COMPANY LL 1 2FE 3,793,133 100,9430 3,348,898 3,912,000 3,863,414 14,288 4,250 4,687 FA 69,275 166,260 0,775/2013 0,2701/2022 68268H-AD-7 ONCOR BLECTRIC DELIVERY COMPANY LL 1 2FE 2,340,500 11,175/2038 3,563,310 3,000 0,000 2,465,977 12,439 6,660 0,755 60,620 0,755 60,620 0,755/2039			LS	1										ļ			FA				
68233-AP-2 ONCOR ELECTRIC DELIVERY COMPANY LL 1 1FE 5 503,685 132,8220 5 976,977 4 500,000 5 5 500,000 5 5 5 5 5 5 5 5 5				[]													MN				
6823J_HE-7 ONCOR ELECTRIC DELIVERY COMPANY LL 1 1 1 1 1 1 1 1 1																	II				
68233_BE-3 ONCR ELECTRIC DELIVERY COMPANY LL 1 .1FE .4,997,650 .101.0570 .5,052,850 .5,000,000 .4,997,724 .74 .3,700 .3,700 .1MN .23,639 .48,819 .08/07/2018 .111/5/2028 .68280-A-6 .0 NCOK ELECTRIC DELIVERY COMPANY LL 1 .1FE .3,496,570 .99,8670 .3,495,335 .3,912,000 .3,496,533 .23 .4 1.00 .4,106 .10				I'										ļ			40				
68233J-BF-O ONCOR ELECTRIC DELIVERY COMPANY LL 1 1 1FE 3,496,570 99.8670 3,495,335 3,500,000 3,496,593 23 4.100 4.106 MN 18,336 37,868 08/07/2018 11/15/2048 682680-AC-6 ONECK INC 1 2FE 3,793,133 100.9430 3,948,898 3,312,000 3,863,414 14,228 4.250 4.650 4.687 FA 69,275 16,960 07/25/2013 02/01/2022 68268N-AC-7 ONECK PARTINERS LP 1 1 2FE 2,380,500 1111.8780 3,356,331 3,000,000 12,465,977 12,39 6.650 4.687 FA 69,275 16,960 0.05/12/2009 10/01/2036 68268N-AD-5 ONECK PARTINERS LP 1 1 2FE 10,140,665 112.4010 12,364,099 11,000,000 10,249,357 15,732 6.6850 7.515 AO 199,072 753,500 0.5/12/2009 10/15/2037 68268N-AD-2 ONECK PARTINERS LP 1 1 2FE 9,957,600 98.1880 9,818,570 10,000,000 9,982,470 4.311 3,375 3,448 AO 8,4375 337,500 0.99/10/2012 10/10/2022 683715-AA-4 OPEN TEXT CORP A A 1 3FE 6,744,663 99.5000 6,6467,500 6,500,000 6,603,728 (47,375) 5.5625 4.074 J 168,594 365,625 07/01/2012 68398/-BN-O ORACLE CORPORATION 1 1,FE 4,991,300 97.0210 4,851,035 5,000,000 4,999,427 114 9,900 1,			I	1													MN				
68268N-AC-7 ONEOK PARTNERS LP 1 1 2FE 3.783, 133 100.9430 3,948,998 3,912,000 3,863,414 1,4,328 4.250 4.687 FA 69,275 166,660 07/25/2013 0.02/01/2022 68268N-AD-5 ONEOK PARTNERS LP 1 1 2FE 1.0,140,665 112.4010 12,364,099 11,000,000 10,249,357 15,732 6.6850 7.657 A0 49,975 199,072 755,500 0.05/21/2009 10/01/2036 68268N-AD-2 ONEOK PARTNERS LP 1 1 2FE 9,957,600 98,1860 9,818,570 10,000,000 9,982,470 4,311 3,75 3,448 A0 84,375 337,500 0.9/10/2012 10/01/2022 683715-AA-4 OPEN TEXT CORP A 1 3,75 5,625 4,744,633 99,5000 5,467,500 5,500,000 6,467,500 6,500,000 6,477,500 1,1650,000 1,1617,700 1,165		ONCOR ELECTRIC DELIVERY COMPANY LL		1		3,496,570	99.8670														
68268N-AD-5 ONEOK PARTNERS LP 1 2FE 10,140,665 112.4010 12,364,099 11,000,000 10,249,357 15,732 6.6.850 7.515 A0 159,072 753,500 0.5712/2009 10/15/2037 68268N-AD-2 ONEOK PARTNERS LP 1 2FE 9,957,600 98.1860 9,918,570 10,000,000 9,982,470 4,311 3.375 3.448 A0 84,375 337,500 0.9710/2012 10/10/2012 683715-AA-4 OPEN TEXT CORP A 1 3FE 6,744,063 99.5000 6,467,500 6,500,000 6,603,728 (47,375) 5.562 4.794 JU 188,502 5.6	682680-AQ-6	ONEOK INC		1	2FE	3,793,133	100 . 9430	3,948,898	3,912,000	3,863,414		14,328			4.250		FA	69,275	166,260	07/25/2013	02/01/2022
68268N-AJ-2 ONEOK PARTNERS LP 1 2FE 9,957,600 98.1860 9,818,570 10,000,000 9,982,470 4,311 3,375 3,448 AO 84,375 337,500 0,90/10/2012 10/01/2022 683715-AA-4 OPEN TEXT CORP A 1 3FE 6,744,063 99.5000 6,467,500 6,500,000 6,603,728 (47,375) 5.625 4,794 JJ 188,594 385,625 07/70/2016 07/15/2023 68389X-BK-0 ORACLE CORPORATION 1 1 FE 4,991,300 97.0210 4,851,035 5,000,000 4,993,326 1,657 0,000 1,993,470 1,900 1,900,000 1,				1										ļ			A0		199,500		
683715-AA-4 OPEN TEXT CORP A 1 3FE 6,744,063 99,5000 6,607,500 6,500,000 6,603,728 (47,375) 5.625 4.794 JJ 168,594 365,625 0,7107/2/2016 0,1115/2023 683897-BA-2 OPEN TEXT CORP A 1 3FE 1,732,125 98,0000 1,617,000 1,650,000 4,951,355 1,900 1,				1													AO				
683715-AB-2 OPEN TEXT CORP A 1 3FE 1,732,125 98,000 1,617,000 1,650,000 1,711,716 (9,674) 5.875 5.076 JD 8,078 96,938 0,1/23/2017 0,6/01/2026 68389X-BK-0 ORACLE CORPORATION 1 1,FE 4,991,130 97,0210 4,851,035 5,000,000 4,995,356 1,657 1,900 1,935 MS 27,972 9,500 0,6/29/2016 0,9/15/2021 0,68389X-BL-8 0RACLE CORPORATION 1 1,FE 4,999,150 95,9630 4,798,160 5,000,000 4,999,427 114 2,200 2,403 MS 35,333 120,000 0,6/29/2016 0,9/15/2023 0,68389X-BN-4 ORACLE CORPORATION 1 1,FE 9,988,890 96,4480 9,64,484 1,1000,000 9,999,999 96 3.3,250 3,3250 3,3250 MS 3,3,900 4,1107/2017 1,117/5/2027 0,68389X-BN-4 ORACLE CORPORATION LS 1 1,FE 12,614,850 96,4480 12,538,292 13,000,000 12,632,851 17,933 3,3250 3,3250 MS 53,986 295,208 0,6/22/2018 11/15/2027				[]													AU				
68389X-BK-0 QRACLE CORPORATION 1 1 1FE 4.991,300 97.0210 4.851,035 5.000,000 4.995,356 1.657 1.900 1.935 MIS 27.972 95.000 0.66/29/2016 0.9/15/2021 68389X-BL-8 QRACLE CORPORATION 1 1 1FE 4.999,150 95.9630 4.798,160 5.000,000 4.999,427 114 2.200 2.403 MIS 35.333 120,000 0.66/29/2016 0.9/15/2023 MIS 35.333 120,000 0.66/29/2016 0.9/15/2023 MIS 35.333 120,000 0.66/29/2016 0.9/15/2023 MIS 35.333 120,000 0.66/29/2016 0.9/15/2023 MIS 35.333 120,000 0.66/29/2016 0.9/15/2023 MIS 35.333 120,000 0.66/29/2016 0.9/15/2023 MIS 35.333 120,000 0.66/29/2016 0.9/15/2023 MIS 35.335 MI			A	L'													JJ				
68389X-BL-8 CRACLE CORPORATION 1 .1FE .4 ,999 150 .95 ,9630 .4 ,798 160 .5 ,000 ,000 .4 ,999 427 .114 .2 ,400 .2 ,403 MS .35 ,333 .120 ,000 .06/29/2016 .09/19/2			A	¦										ļ			MS				
68389X-BN-4 ORACLE CORPORATION 1 1 1FE 998,890 96.4480 1,000,000 998,999 96 3.250 3.250 MN 4,153 33,042 11/07/2017 11/15/2027 68389X-BN-4 ORACLE CORPORATION LS 1 1FE 12,614,850 96.4480 12,538,292 13,000,000 12,632,851 17,933 3.250 3.250 MN 53,986 295,208 06/22/2018 11/15/2027				1		4,999.150	95.9630														
68389X-BN-4 ORACLE CORPORATION LS. 1 1FE 12,614,850 96.4480 12,538,292 13,000,000 12,632,851 17,933 3.250 3.250 3.622 MN 53,986 295,208 06/22/2018 11/15/2027				1														4,153			
68389X-BR-5 ORACLE CORPORATION 1 1FE 699,538 97,5310 682,717 700,000 699,633 83 2.625 2.639 FA 6,942 14,088 11/07/201702/15/2023		ORACLE CORPORATION	LS	1	1FE	12,614,850	96.4480	12,538,292		12,632,851		17,933			3.250	3.622	MN	53,986	295,208	06/22/2018	11/15/2027
	68389X-BR-5	ORACLE CORPORATION		1	1FE	699,538	97.5310	682,717	700,000	699,633		83			2.625	2.639	FA	6,942	14,088	11/07/2017	02/15/2023

								Showing All Lor		S Owned Dece											
1	2		Code		6	7		Fair Value	10	11	3 -		usted Carryin	9				erest			ates
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														_Total							
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			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	İ		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	l	Amount	Amount		Contractual
CUSIP				Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ORICA FINANCE LTD GTD SR NTS	D.			2FE	6,500,000	97.0040	6,305,253	6,500,000	6,500,000		(00.044)			4.330	4.330	MN	45,345	281,450	05/03/2017	05/03/2027
688239-AE-2 688239-AF-9	OSHKOSH CORP			l I	2FE 2FE	9,215,532 17,978,505	99.7500	8,977,500 17,707,500	9,000,000 18,000,000	9, 126, 798 17, 979, 675		(26,811) 1,170			5.375	4.996	MS	161,250	483,750 409,400	06/26/2015 07/23/2018	03/01/2025
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		1	' 	4FE	3, 169, 370	99.5000	3,034,750	3.050.000	3,083,728		(23,378)			5.250	4.410	MN	20,460	160 , 125	02/05/2015	02/15/2022
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP	I	1	1	4FE	14,934,920	98.5000	14,288,410	14,506,000	14,742,199		(72,263)			5.625	5.028	MN	104,262	815,963	09/22/2016	02/15/2024
12505F-AF-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		1	١	4FE	2,107,500	98.2500	1,965,000	2,000,000	2,070,565		(17,400)			5.875	4.804	MS	34,597	117,500	10/21/2016	03/15/2025
690732-AD-4	OWENS & MINOR INC	·		!	4FE	1,507,095	74.0000	1,110,000	1,500,000	1,503,522	ļ	(1,215)			3.875	3.783	MS	17,115	58, 125	12/08/2015	09/15/2021
690742-AF-8	OWENS CORNING		1	٠	2FE	4,979,350		4,565,960 1,816,650	5,000,000	4,983,668 1,929,029		1,844			3.400	3.449 5.442	FA	64,222 44,193	170,000	08/03/2016 05/16/2018	08/15/2026
69073T-AS-2 690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC OWENS-BROCKWAY GLASS CONTAINER INC	·		 1	4FE	1,937,256 666,740		661,320	1,835,000 668,000			(8,227)			5.000	5.063	An	7,051	58,491 25,000	12/20/2018	08/15/2025 01/15/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	<u> </u>	1	· l	4FE	2,726,562		2,561,200	2,696,000	2,717,074		(2,777)			5.375	5.227	AO	30,592	144.910	12/08/2015	01/15/2025
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	LS	1	1	4FE	439, 240	95.0000	414,200	436,000	438,953		(287)			5.375	5.247	A0	4,947	23,435	04/04/2018	01/15/2025
69371R-N2-8	PACCAR FINANCIAL CORP	ļ			1FE	9,994,100	99.3780	9,937,770	10,000,000	9,999,284		1,983			1.300	1.320	MN	18,417	130,000	05/05/2016	05/10/2019
	PACIFIC GAS & ELECTRIC UTILITIES		1	!	3FE	3,991,598		3,707,219	4,001,000	3,992,286		689			4.250	4.303		68,489		08/02/2018	08/01/2023
	PACIFIC GAS & ELECTRIC UTILITIES	ļ	1	!	3FE	957,274		880,097	960,000	957,361		87			4.650	4.686		17,980	7 000	08/02/2018	08/01/2028
	PACIFIC GAS AND ELECTRIC COPACIFIC GAS AND ELECTRIC CO	+		٠	3FE 2FE	289,718	/8.6/90	251,772	320,000	290,054		335			4.500	5.203		640	7,200 356	06/28/2018 11/28/2016	12/15/2041
	PACIFIC GAS AND ELECTRIC CO	*	1	1	3FE	337,526	75.4190	294, 133	390,000	337,966		441			4.000	4.880		1,300	7,800	06/27/2018	12/01/2046
	PACIFIC GAS AND ELECTRIC COMPANY		1	1	3FE	284, 190		232,574	285,000	284,235		46			3.300	3.335	JD	784	9,457	05/16/2018	12/01/2027
694308-HY-6	PACIFIC GAS AND ELECTRIC COMPANY		1	1	3FE	218,400	75.1100	210,309	280,000	218,435		35			3.950	5.473	JD	922		12/13/2018	12/01/2047
	PACIFIC GAS AND ELECTRIC COMPANY	LS	1	1	3FE	636 , 120	75.1100	563,327	750,000	637,048		928			3.950	4.933	JD	2,469	14,813	06/19/2018	12/01/2047
	PACIFICORP		1	١	1FE	648,544		639,657	650,000	648,556		12			4. 125	4. 138	JJ	12,513		07/10/2018	01/15/2049
	PACIFICORP PACIFICORP				1FE	5,341,400 7,797,280		5,669,565 9,132,424	5,000,000 8,000,000	5,085,912 7,848,412		(23, 122)			8.375	7.752 7.745		139,583	418,750 580,800	03/26/1997 08/08/1996	12/31/2021
69512E-BY-0	PACIFICORP 1ST MTG MTN				1FE	10,000,000		9, 132, 424	10,000,000	9,976,418		6,235			8.530	8.617	MS	284,333		12/09/1991	12/16/2021
695156-AQ-2	PACKAGING CORP OF AMERICA		1	1	2FE	9,973,500		10,250,690	10,000,000	9,985,742		2,584			4.500	4.533	MN	75,000	450,000	10/15/2013	11/01/2023
	PACKAGING CORP OF AMERICA		1	1	2FE		98.1860	1,865,526	1,900,000	1,898,660		661			2.450	2.487		2,069	46,809	12/11/2017	12/15/2020
695156-AT-6	PACKAGING CORP OF AMERICA		1	1	2FE	1,325,638		1,247,282	1,330,000	1,326,029		373			3.400	3.439		2,010	45,471	12/11/2017	12/15/2027
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		1	!	3FE	24,973,841		25,782,194	24,973,841	24,973,841					6.885	6.885	FA	577,926	1,744,055	01/24/2008	07/31/2029
701885-AD-7 701885-AF-2	PARSLEY ENERGY LLCPARSLEY ENERGY LLC	+			4FE 4FE	442,605 200,000	92.0000	406,640 181,000	442,000 200,000	442,542 200,000		(63)			5.375 5.250	5.341 5.250	JJ		17,254 10,500	06/18/2018 02/08/2017	01/15/2025 08/15/2025
70213B-AA-9	PARTNERRE FINANCE B LLC	+		! !	2FE	991,566	102.7880	925,088	900,000	930,347		(20,659)			5.500	3.049		4, 125	49,500	12/08/2015	06/01/2020
70213B-AA-9	PARTNERRE FINANCE B LLC	LS	1	1	2FE	110,174	102.7880	102,788	100,000	103,372		(2,296)			5.500	3.049		458	5,500	12/08/2015	06/01/2020
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4				2	5,000,000	101.2190	5,060,947	5,000,000	5,000,000					4.970	4.970	A0	59,364	248,500	10/05/2010	10/05/2020
	PBF HOLDING CO LLC / PBF FINANCE C	LS	1	!	4FE	202,000	95.5000	191,000	200,000	201,296		(397)			7.000	6.748	MN	1,789	14,000	03/01/2017	11/15/2023
	PBF HOLDING COMPANY LLC	·	1	!	4FE	4,000,000	94.0000	3,760,000	4,000,000	4,000,000		450			7.250	7.250	JD	12,889	290,000	12/11/2017	06/15/2025
	PECO ENERGY COPENSKE TRUCK LEASING CO LP	·	1	l	1FE 2FE	4,995,570 14,939,850	97.6500	4,882,500 14,925,195	5,000,000 15,000,000	4,996,474 14,980,375		459 12,237			3.150	3.162	AU	33,250	157,500 480,000	01/01/2017	10/15/2025 07/15/2020
	PENSKE TRUCK LEASING CO LP	†	[' 	2FE2	996, 120	97.9620	979,623	1,000,000	996,519		399			3.950	4.014	MS	12, 179	19,969	03/05/2018	03/10/2025
	PENTAIR FINANCE SA	<u> </u>	i	 	2FE	19,773,128		20,512,180	20,000,000	19,923,195		29,706			5.000	5. 174	MN	127,778	1,000,000	04/29/2013	05/15/2021
709629-AL-3	PENTAIR FINANCE SA]1	1	2FE	2,991,089	97.6570	2,929,722	3,000,000	2,996,161		962			3. 150	3. 187	MS	27,825	94,500	04/29/2013	09/15/2022
	PEOPLE'S UNITED FIN INC		1	!	2FE	2,990,040		3,002,907	3,000,000	2,995,647		1,011			3.650	3.690	JD	7,604	109,500	12/03/2012	12/06/2022
	PEPSICO INC	 	1		1FE	17, 115, 568		17,065,402	16,990,000	17,017,780		(14,532)			3. 125	3.033	MN	88,490	530,938	08/09/2011	11/01/2020
	PEPSICO INCPEPSICO INC	 	1	l I	1FE	23,863,270 1,990,640		24,058,032 2.009.952	24,000,000 2,000,000	23,959,595 1,993,509		14,424			3.000	3.067	ra	252,000	720,000 70,000	08/22/2011	08/25/2021
	PEPSICO INC	†1	[' 	1FE	8,981,820			9,000,000			3,525			2.250	2.293		31,889		04/27/2017	05/02/2022
	PERRIGO CO	[l	i	1	2FE	692,008		663,430	690,000	691,082		(342)			3.500	3.444		1,073	24, 150	03/11/2016	12/15/2021
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO]1	1	2FE	979, 137	98.3000	953,514	970,000	974,215		(1,814)			3.500	3.294	MS	9,996	33,950	03/11/2016	03/15/2021
	PETSMART INC	.	1	!	5FE	108,205	72.2500	96,815	134,000	108,781		576			5.875	9.909	JD	656	3,936	10/15/2018	06/01/2025
	PFIZER INC			!	1FE	1,526,463	99.5730	1,493,588	1,500,000	1,518,748		(3,909)			3.000	2.700	JD	2,000	45,000	01/01/2017	06/15/2023
	PFIZER INCPFIZER INC	LS	[]		1FE 1FE	20,760,904		19,704,879 517.923	19,023,000 500.000	19,621,886		(357,519)			5.200 5.200	3.158			989, 196	10/07/2015	08/12/2020
	PFIZER INC	LS	[]	 	1FE	17,700,328	103.5850		17,750,000	519,490	ļ	(11,662)			5.200	5.845		10,039	26,000 1,029,500	10/0//2015 10/07/2015	08/12/2020
	PFIZER INC	†		' 	1FE	3,483,724		4,370,346	3,600,000	3,491,148		2.445			5.600	5.848		59,360		10/07/2015	09/15/2040
717081-EA-7	PFIZER INC	I	1	1	1FE	1,974,402	96.5540	1,931,078	2,000,000	1,978,926		2,297			3.000	3. 151	JD	2,667	60,000	01/01/2017	12/15/2026
717081-EP-4	PFIZER INC	ļ	1	1	1FE	5,990,460	100.3790	6,022,734	6,000,000	5,990,713		253			3.600	3.619	MS	68,400		09/04/2018	09/15/2028
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC	.L	1	1	1FE	12,543,717	97.1680	12,454,994	12.818.000	12.558.051		14.334	L	L	3.375	3.724	FA	168.236	131.929	08/09/2018	08/11/2025

F NAIC Designation Rate Symbol Cost Value Valu	2.843 FA	Amount Received During Year 346 163,845 654 56,155 389 100,000 990 78,125 021 206,250 990 11,427 933 84,067	Acquired	Stated Contractual Maturity Date02/25/202602/25/202603/02/2028
F	Ctive ate When Due and Accrued 2.843 FA	Amount Received During Year 346	Acquired 02/18/2016 02/18/2016 10/31/2017 10/31/2017	Stated Contractual Maturity Date .02/25/2026 .02/25/2026 .11/02/2022
F	Amoun Amoun Due and Accrued 2.843 FA 57 2.843 FA 15 2.592 IN 16 3.206 MS 30 3.791 MS 63 1.906 JAJO 2 3.912 MS 45 5.595 MS 2.268 5.600 MS 100	Amount Received During Year 346 163,845 654 56,155 389 100,000 990 78,125 021 206,250 990 11,427 933 84,067	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Contractual Maturity Date 02/25/2026 02/25/2026 11/02/2022
F	Amoun Amoun Due and Accrued 2.843 FA 57 2.843 FA 15 2.592 IN 16 3.206 MS 30 3.791 MS 63 1.906 JAJO 2 3.912 MS 45 5.595 MS 2.268 5.600 MS 100	Amount Received During Year 346 163,845 654 56,155 389 100,000 990 78,125 021 206,250 990 11,427 933 84,067	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Contractual Maturity Date 02/25/2026 02/25/2026 11/02/2022
Current Curr	Amoun Amoun Due and Accrued 2.843 FA 57 2.843 FA 15 2.592 IN 16 3.206 MS 30 3.791 MS 63 1.906 JAJO 2 3.912 MS 45 5.595 MS 2.268 5.600 MS 100	Amount Received During Year 346 163,845 654 56,155 389 100,000 990 78,125 021 206,250 990 11,427 933 84,067	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Contractual Maturity Date 02/25/2026 02/25/2026 11/02/2022
Rate Used to CUSIP Book Unrealized Current Year's Than- Than- Book Current Year's Than- Book Custom	Amoun Amoun Due and Accrued 2.843 FA 57 2.843 FA 15 2.592 IN 16 3.206 MS 30 3.791 MS 63 1.906 JAJO 2 3.912 MS 45 5.595 MS 2.268 5.600 MS 100	Amount Received During Year 346 163,845 654 56,155 389 100,000 990 78,125 021 206,250 990 11,427 933 84,067	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Contractual Maturity Date 02/25/2026 02/25/2026 11/02/2022
CUSIP CUSIP Description Description Description Description Description Effective Cost	Amoun Amoun Due and Accrued 2.843 FA 57 2.843 FA 15 2.592 IN 16 3.206 MS 30 3.791 MS 63 1.906 JAJO 2 3.912 MS 45 5.595 MS 2.268 5.600 MS 100	Amount Received During Year 346 163,845 654 56,155 389 100,000 990 78,125 021 206,250 990 11,427 933 84,067	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Contractual Maturity Date 02/25/2026 02/25/2026 11/02/2022
CUSIP CUSIP Description	Amoun Amoun Due and Accrued 2.843 FA 57 2.843 FA 15 2.592 IN 16 3.206 MS 30 3.791 MS 63 1.906 JAJO 2 3.912 MS 45 5.595 MS 2.268 5.600 MS 100	Amount Received During Year 346 163,845 654 56,155 389 100,000 990 78,125 021 206,250 990 11,427 933 84,067	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Contractual Maturity Date 02/25/2026 02/25/2026 11/02/2022
CUSIP Description Descri	Ate When Paid Accrued 2.843 FA	Received During Year 346	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Maturity Date02/25/2026 02/25/2026 11/02/2022
Identification Description E n Char Symbol Cost Value Value Value Value Value Value Value Value Value Of	of Paid Accrued 2.843 FA 55 2.843 FA 15 2.592 MN 16 3.206 MS 3 6.791 MS 65 1.906 JAJO 2 3.3912 MS 48 5.595 MS 268 5.260 MS 100	During Year 346 163,845 654 56,155 389 100,000 990 .78,125 021 .206,250 990 .11,427 933 .84,067	02/18/2016 02/18/2016 10/31/2017 10/31/2017	Date02/25/202602/25/202611/02/2022
T18172-BT-5	2.843 FA	.346	02/18/2016 02/18/2016 10/31/2017 10/31/2017	02/25/2026 02/25/2026 11/02/2022
718172-BT-5 PHILIP MORRIS INTERNATIONAL INC LS. 1 IFE 2,025,562 92,4330 1,887,474 2,042,000 2,029,785 1,520 2.750 718172-CD-9 PHILIP MORRIS INTERNATIONAL INC 1 IFE 3,982,840 96,1100 3,844,408 4,000,000 3,986,642 3,271 2,500 718172-CE-7 PHILIP MORRIS INTERNATIONAL INC 1 IFE 2,978,850 93,4070 2,802,195 3,000,000 2,980,900 1,766 9.7500472-AC-9 PHILIPS ELECTRONICS W 0 0 1 2/FE 3,031,520 129,9350 3,898,044 3,000,000 3,026,703 (684) 6.875 718546-AP-9 PHILLIPS 66 1 1 1/FE 420,000 100.0170 420,072 420,000 420,000 (684) 6.875 718546-AR-5 PHILLIPS 66 1 2/FE 3,996,000 96,5990 3,863,948 4,000,000 3,996,276 276 3,300 724/77-AC-2 PHILGRIMS PRIDE CORP 1 3/FE 15,811,310 93,7500 14,709,375 15,690,000 15,763,494 (19,937) 7,500 724477-AC-8 PHILGRIMS PRIDE CORP 1 3/FE 7,129,175 90,7500 6,651,975 7,330,000 7,141,980 12,805 5 5,875	2.843 FA	654	02/18/2016 10/31/2017 10/31/2017	02/25/2026
718172-CD-9	2,592 MN 118 3206 MS 300 3,791 MS 65 1,906 JAJO 2 3,912 MS 44 5,595 MS 2,265 5,260 MS 100		10/31/2017	11/02/2022
T18172-CE-7	3. 206 MS	.99078, 125 .021206, 250 .90011, 427 .93384, 067	10/31/2017	
500472-AC-9 PHILIPS ELECTRONICS NV D 1 2FE 3,031,520 129.9350 3,898,044 3,000,000 3,026,703 (684) 6.875 718546-AP-9 PHILLIPS 66 1 1FE 420,000 100.0170 420,072 420,000 420,000 5.875 718546-AR-5 PHILLIPS 66 1 2FE 3,996,000 96.5990 3,863,948 4,000,000 3,996,276 276 3.900 27247K-AC-2 PHILIPS PRIDE CORP 1 3FE 15,811,310 93.7500 14,709,375 15,690,000 15,763,494 (19,937) 5.750 72147K-AE-8 PHILIPS PRIDE CORP 1 3FE 7,129,175 90.7500 6,651,975 7,330,000 7,141,980 12,805 5.875	6.791 MS 63 1.906 JAJO 2 3.912 MS 45 5.595 MS 265 6.260 MS 108	.021		1 03/02/2028
718546-AR-5 PHILLIPS 66 1 1 2FE 3,996,000 96.5990 3,863,948 4,000,000 3,996,276 276 3.900 72147K-AC-2 PILGRIMS PRIDE CORP 1 3FE 15,811,310 93.7500 14,709,375 15,690,000 15,763,494 (19,937) 5.750 72147K-AE-8 PILGRIMS PRIDE CORP 1 3FE 7,129,175 90.7500 6,651,975 7,330,000 7,141,980 12,805 5.875	3.912 MS	,93384,067	00/ 12/2009	03/11/2038
72147K-AC-2 PILGRINS PRIDE CORP 1 3FE 15,811,310 93.7500 14,709,375 15,690,000 15,763,494 (19,937) 5.750 72147K-AE-8 PILGRINS PRIDE CORP 1 3FE 7,129,175 90.7500 6,651,975 7,330,000 7,141,980 12,805 5.875	5.595 MS		04/11/2017	04/15/2020
72147K-AE-8 PILGRIMS PRIDE CORP 1 1 3FE 7, 129, 175 90.7500 6,651,975 7,330,000 7,141,980 12,805 5.875 5.875 1.5875 1.	6.260 MS108		02/26/2018	03/15/2028
		,640	02/21/2018	03/15/2025
1/244/9-4K-6 IPINEY BUBES INC. I I I I 34E 2.940.861 9.761.001 2.000.000 2.000.000 1.577 1.577 1.240 1.577 1.240 1.577 1.240 1.577 1.240 1.577 1	3.435 AO26	,856420,609 ,725106,901	04/12/2018	09/30/202710/01/2021
		,25929,036	09/15/2016	10/01/2021
724479-AM-2 PITNEY BOWES INC 2,095,044 97.7500 2,052,750 2,100,000 2,097,117 1,609 3.825		,415	09/12/2017	09/15/2020
724479-AN-0 PITNEY BOWES INC 1,396,584 88.2500 1,235,500 1,400,000 1,397,305 560 4.700 4.700	4.751 A016	,45068,724	09/12/2017	04/01/2023
		,25677,000	08/08/2013	10/15/2023
		,64889,180	07/02/2018	02/15/2045
		.810	03/06/2018	02/01/202211/01/2022
		,500	05/04/2018	07/25/2023
		778130,000	07/16/2015	07/23/2020
		,62249,000	12/01/2015	11/05/2020
		,51810,775	02/14/2018	01/22/2021
		188	09/11/2018	07/26/2028
		61172,500	07/26/2016	07/29/2019
			04/13/2009	04/15/2019 11/15/2020
		667330,000	02/22/2018	03/15/2028
		311412,000	12/20/2005	12/15/2020
69352J-AK-3 PPL ENERGY SUPPLY LLC 1 5FE 2,075,808 45.0000		600126,000	12/11/2006	12/15/2036
	9. 180 JD		04/11/2018	12/15/2021
		,375	04/18/2011	05/01/2021
		,625202,500 161	03/01/2011	03/15/2021
		250450,000	09/21/2015	09/24/2020
74166N-AA-2 PRIME SECURITY ONE NS IN 1 1 3FE 11,786,031 74.0000 10,061,040 13,596,000 11,953,326 68,572 4.875		627662,805	05/03/2017	07/15/2032
74251V-AM-4 PRINCIPAL FINANCIAL GROUP INC 1 1 1FE 748,905 93.3820 750,000 749,112 98 3.3100 3.10	3.117 MN2	,97123,250	11/03/2016	11/15/2026
		,53611,000	03/31/2015	04/08/2020
		400216,000	01/28/2016	02/02/2026
		,736122,500 ,268602,405	10/31/2016	11/03/2026 08/11/2027
		,625487,500	11/16/2009	12/01/2019
743263-AR-6 PROGRESS ENERGY INC 1 2FE 3, 169, 290 101.9080 3, 057, 246 3, 000, 000 3, 053, 845 (25, 263) 44.400 44.00 45.		867132,000	02/20/2015	01/15/2021
743315-AN-3 PROGRESSIVE CORP 1 1 1FE 4,994,600 101.3100 5,065,500 5,000,000 4,998,372 575 3.750 3.750	3.763 FA66	667187,500	08/17/2011	08/23/2021
		,783147,000	08/22/2016	01/15/2027
		61787,000	03/10/2005	03/15/2028
74/200 PE 0 DDIPENTIAL ENAMOUAL INC 1 570 000 1 461 000 1 570 000 1 570 000		,050150,750 ,637	05/08/2018	12/07/2049 09/15/2048
		,889140,000	05/12/2014	05/15/2024
693628-AII-2 PSEG POWER LLC 1 2FE 7,965,760 102.6430 8,211,472 8,000,000 7,994,562 3,984 5.125		,556410,000	03/29/2010	04/15/2020
00000 00 7 000 000 4 000 000 4 000 000 4 000 000	3.039 JD2	00045,000	06/06/2016	06/15/2021
		,875161,250	11/18/2009	11/01/2039
		,875267,500	10/06/2011	10/01/2021
		.08365,000 .000180,000	08/06/2008	08/01/2038
		,444100,000	03/19/2013	03/15/2023
		,867107,300	06/14/2018	06/15/2028
744567-CN-6 PUBLIC SERVICE ELEC & GAS 1ST MTG NCL 115. 5,240,400 113.9160 5,695,785 5,000,000 5,039,831 (14,199) 9.250		,542462,500	10/24/1991	06/01/2021
		37876,000	02/29/2016	03/15/2021

							S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	Fa	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	3,986,840	91.3560	3,654,220	4,000,000	3,989,607		1,220			2.250	2.287	MS	26,500	90,000	09/07/2016	09/15/2026
	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	12,353,697	96.2490	11,925,288	12,390,000	12,358,890		3,219			3.000	3.034	MN	47,495	371,700	05/02/2017	05/15/2027
744573-AL-0	PUBLIC SERVICE ENTERPRISE GROUP IN			1	2FE	5,792,634	96.6980	5,608,478	5,800,000	5,794,239		1,394			2.650		MN	19,639	157,543	11/02/2017	11/15/2022
	PUGET ENERGY INC			1	2FE 2FE	6,111,875 1,249,916	105.6470 105.8980	6,074,674 1,323,730	5,750,000 1,250,000	5,845,320 1,249,964		(45, 169)			6 . 500 5 . 625	5.591 5.626	JD	16,611	373,750 70,313	03/16/2012	12/15/2020 07/15/2022
	PUGET SOUND ENERGY INC			1	1FE		119. 0460	1, 323, 730	12,000,000	12,000,000		э			5.025		AO	172,710	690,840	09/08/2009	10/01/2039
	PUGET SOUND ENERGY INC			1	1FE		118.9840	5,949,190	5,000,000	5,000,000					5.764	5.764		132,892	288,200	06/24/2010	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC			1	1FE	5,000,000	100.0280	5,001,385	5,000,000	5,000,000					4.434	4.434	MN	28,328	221,700	11/14/2011	11/15/2041
745867-AX-9	PULTE GROUP INC			1	3FE	4,219,888	90.5000	3,847,155	4,251,000	4,221,263		1,427			5.000	5. 106	JJ	98,009	166,250	09/20/2018	01/15/2027
	PULTE GROUP INC	0		1	3FE	1,228,125	90.5000	1, 131, 250	1,250,000	1,229,651		1,526		ļ	5.000	5.251		28,819	31,250	03/22/2018	01/15/2027
	PULTE HOMES INC			1	3FE		103.5000	1, 138,500	1, 100, 000	1, 146, 031		(1,949)			7 .875	7.379		3,850	86,625	08/19/2013	06/15/2032
	PULTE HOMES INC			1	3FE	13,231,250 5,263,973		12,546,875	13,750,000 5,373,000	13,313,954 5,273,676		16,738			6.375 6.000	6.716 6.183		112,005		04/14/2016	05/15/2033 02/15/2035
	PULTEGROUP INC			1	3FE	13,655,563		12,945,625	13,450,000	13,608,782		(17,872)			5.500	5.299		246,583	739,750	08/02/2016	03/01/2026
	PUNA GEOTHERMAL VENTURE SR SECD PROJECT			1	2	2,472,471		2,495,148	2,472,471	2,472,471					6.240	6.241		429	231,073	05/19/2005	12/30/2019
	QORVO INC			1	3FE	4,005,000		3,820,000	4,000,000	4,004,672		(328)			5.500	5.475	JJ	100,833		07/11/2018	07/15/2026
	QUALCOMM INCORPORATED			1	1FE			2,694,504	2,800,000	2,796,693		758			2.600	2.631		30,536	85,742	05/19/2017	01/30/2023
	QUALCOMM INCORPORATED				1FE	135,000	99.4360	134,238	135,000	135,000					3.250	1.928		768	3,683	05/19/2017	01/30/2023
74819R-AP-1 74819R-AP-1	QUEBECOR MEDIA INC	LS_	A	1	4FE	2,330,478 1,109,075	100.5000	2,261,250 1,080,375	2,250,000 1,075,000	2,293,397 1,092,920		(9,659)			5.750 5.750	5.204 5.277		5,750 2,747	129,375 61,813	02/23/2015	01/15/2023
	QUEST DIAGNOSTIC INC	Lo	A	1	2FE	9,849,100		10,160,950	10,000,000	9,980,249		(3,983)			4.750	4.940			475,000	11/12/2009	01/15/202301/30/2020
	QUEST DIAGNOSTIC INC			1	2FE	2,916,840		3.089.856	3,000,000	2,928,904		1,658			5.750	6.033	JJ	72.354	172,500	11/12/2009	01/30/2040
	QUEST DIAGNOSTICS INC			1	2FE	2,739,893		2,724,901	2,750,000	2,747,293		2, 109			2.500	2.581	MS	17,378	68,750	11/19/2015	03/30/2020
74834L-AX-8	QUEST DIAGNOSTICS INC			1	2FE	2,523,100	97.5160	2,437,900	2,500,000	2,515,411		(2, 181)			3.500	3.390	MS	22, 118	87,500	04/21/2015	03/30/2025
	QUEST DIAGNOSTICS INC			1	2FE	7,479,225		7 , 198 , 575	7,500,000	7,483,945		1,867			3.450	3.483		21,563	258,750	05/23/2016	06/01/2026
	QUINTILES TRANSNATIONAL CORP			1	3FE	3, 131, 875		2,940,000	3,000,000	3,069,035		(27,299)			4.875	3.850		18,687	146,250	08/23/2016	05/15/2023
	QVC_INC			1	2FE 2FE	12,100,772		12,126,744	12,000,000 23,000,000	12,042,997		(11,007) 740			5. 125 4. 375	5.012 4.379		305,792	615,000 1,006,250	02/13/2013	07/02/202203/15/2023
747262-AQ-6	QVC INC			1	2FE	22,992,906 1,488,090		22,069,259	1,500,000	22,996,512		3,713			3. 125	3.381		290,285	46,875	08/29/2013	04/01/2019
	QVC INC			1	2FE	4,996,421		4,831,705	5,000,000	4,997,874		348			4.850	4.859		60,625	242,500	06/17/2014	04/01/2024
	QVC INC			1	2FE			436,755	500,000	446,794		1,913			5.450	6.548		10,294	27,250	11/23/2015	08/15/2034
912920-AK-1	QWEST CORPORATION				3FE	520,638	102.9580	499,347	485,000	512,888		(3,268)			7.250	6. 189		10,353	35, 163	07/12/2016	09/15/2025
21688A-AJ-1	RABOBANK NEDERLAND NY		D		1FE	748,538	98.0400	735,300	750,000	749,091		284			2.750	2.792	JJ	9,797	20,625	01/03/2017	01/10/2022
751212-AC-5	RALPH LAUREN CORP			1	1FE 3FE	12,191,323 114,053	99.1140	12, 141, 453	12,250,000	12, 194, 188		2,865 31			3.750 4.875	3.828 8.310	MS	181, 198		08/07/2018	09/15/2025
75281A-AS-8 75281A-AS-8	RANGE RESOURCES CORP	LS.		1	3FE		82.0000 82.0000	112,340	137,000 540,000	114,083 501.141		3. 126			4.875		MN	853 3,364	26,325	12/24/2018	05/15/202505/15/2025
75281A-BA-6	RANGE RESOURCES CORPORATION		1	1	3FE	111,600	88.0000	109, 120	124,000	111.648		48			5.000		MS	1.826	20,323	12/20/2018	03/15/2023
75281A-BA-6	RANGE RESOURCES CORPORATION	LS_		1	3FE	2, 189, 511	88.0000	1,936,000	2,200,000	2, 191,517		1,646			5.000	5.099	MS	32,389	110,000	10/09/2017	03/15/2023
75405U-AD-8	RASGAS 3 2027		D	1	1FE	15,000,000	110.2500	16,537,500	15,000,000	15,000,000					6.332	6.332		240,088	949,800	09/20/2006	09/30/2027
75405T-AA-7	RASGAS II 2020		D	1	1FE	2,091,531		2,228,281	2,206,000	2,190,577		7,417		}	5.298	6.032		29,543	103,073	06/12/2006	09/30/2020
	RAYONIER INC			1	2FE	9,978,100	98.9330	9,893,300	10,000,000	9,992,016		2,268			3.750	3.776		93,750	375,000	02/29/2012	04/01/2022
	RAYTHEON CORAYTHEON COMPANY			1	1FE	2,123,000 1,622,430	99.4/10 101 /kan	1,989,416 1,522,338	2,000,000 1,500,000	2,087,254 1,518,249		(13,493) (15,719)			3.150	2.360 3.286		2,800 24,933	63,000 66,000	04/13/2016	12/15/2024 02/15/2020
	RAYTHEON COMPANY			1	1FE	12,291,180		12,037,368	1,300,000	12, 123, 948		(13,719)			3. 125	2.527		79, 167	375,000	04/14/2016	10/15/2020
	RECKITT BENCKISER TREASURY SERVICE	1	D	1	1FE	14,983,800		14, 176, 755	15,000,000	14,987,045		2, 158			2.750	2.767		5,729	412,500	06/21/2017	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE		D	1	1FE	14,955,000	92.9210	13,938,090	15,000,000	14,960,973		3,976			3.000	3.035	JD	6,250	450,000	06/21/2017	06/26/2027
	REGENCY ENERGY PARTNERS LP			1	2FE		100.0330	7,002,275	7,000,000	6,729,718		47,735			4.500	5.419		52,500	315,000	04/07/2014	11/01/2023
	REGENCY ENERGY PARTNERS LP			1	2FE		104.0480	11,965,463	11,500,000	11,655,790		(44,207)			5.875	5.402		225,208	675,625	03/11/2014	03/01/2022
	REGIONS FINANCIAL CORPORATIONREGIONS FINANCIAL CORPORATION			1	2FE 2FE	1,519,035 1,399,286	99.3600	1,490,406 1,350,692	1,500,000 1,400,000	1,508,773 1,399,474		(3,990)			3.200	2.911 2.761		19,067 14,651	48,000 38,500	05/10/2016	02/08/202108/14/2022
	REGIONS FINANCIAL CORPORATION			1	2FE	4,997,050		5,008,935	5,000,000	1,399,474		137			3.800	3.813			38,300	08/07/2017	08/14/2023
	RELX CAPITAL INC			1	2FE		99.2070	395.837	399,000			247			3.500	3.593		4.073	6.983	03/09/2018	03/16/2023
760759-AH-3	REPUBLIC SERVICES INC			1	2FE	9,998,500	102. 0390	10,203,870	10,000,000	9,999,785		175			5.000	5.002	MS	166,667	500,000	03/01/2010	03/01/2020
760759-AP-5	REPUBLIC SERVICES INC			1	2FE	4,986,150	100.4170	5,020,830	5,000,000	4,994,719		1,429			3.550	3.583	JD	14,792	177,500	05/14/2012	06/01/2022
	REPUBLIC SERVICES INC			1	2FE	4,989,250		4,716,160	5,000,000	4,991,644		983			2.900	2.925	JJ	72,500	145,000	06/20/2016	07/01/2026
	REPUBLIC SERVICES INC			1	2FE 2FE	3,893,448		3,735,950	3,900,000	3,894,081		563		}	3.375	3.395		16,819	131,259	11/13/2017	11/15/2027
760761-AB-2	REPUBLIC SERVICES INC			I	.	9,928,500	101.5490	10 , 154 , 920	10,000,000	9,993,587		8,694			5.500	5.594	M5	161,944	550,000	08/31/2009	09/15/2019

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDs	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adju		g Value			Ir	nterest		Da	tes
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
76119L-AA-9	RESIDEO FUNDING INC	Ť	 ''	1	4FE	2,959,448		2,908,705	2,953,000	2,958,989	(200.0000)	(458)	. 1000g200	7 4.40	6. 125	6.034	MN	36, 174	Daning Tour	10/10/2018	11/01/2026
761519-BD-8	REVLON CONSUMER PRODUCTS CORP	LS.		1	5FE	206,025		201,670	268.000	215,536		9,511			5.750	17 . 156	FA	5.822	3,853	08/15/2018	02/15/2021
761713-BF-2	REYNOLDS AMERICAN INC]	1	2FE	15,295,509		13.849.094	14.000.000	14,749,255		(206, 205)			4.000	2.374	JD	29,556		04/13/2016	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC			1	2FE	3,944,720		3,421,106	3,548,000	3,839,014		(40,283)			4.450	3.039			157,886	04/19/2016	06/12/2025
761735-AD-1	REYNOLDS GROUP HOLDINGS			1,3	4FE	275,529	100.0000	273,071	273,071	274,063		(1,466)			6.875	3.845	FA	7,092		10/24/2018	02/15/2021
761735-AP-4	REYNOLDS GRP ISS/REYNOLD			1	4FE	5,087,928		5,098,296	5,111,074	5, 102, 474		4, 176			5.750	5.843	AO	62,043	281,611	12/14/2018	10/15/2020
771196-BJ-0	ROCHE HOLDINGS INC		. C	1	1FE	4,956,945		4,848,745	5,000,000	4,965,664		4,427			3.000	3.112	MN	21,250	150,000	01/01/2017	11/10/2025
771196-BK-7	ROCHE HOLDINGS INC		. C	1	1FE	4,950,200		4,730,295	5,000,000	4,962,671		4,512			2.625	2.738	MN	16,771	131,250	02/22/2016	05/15/2026
771196-BN-1	ROCHE HOLDINGS INC		_ C	1	1FE	9,997,300		10,035,560	10,000,000	9,997,445		145			3.250	3.256	MS	93,889		09/10/2018	09/17/2023
771196-BP-6	ROCHE HOLDINGS INC		_ C	1	1FE	14,992,500		15,113,085	15,000,000	14,992,682		182			3.625	3.631		157,083		09/10/2018	09/17/2028
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA			[]	1FE	6,986,210		6,678,021	7,000,000	6,988,139		1,215			3.100	3. 123		18,083	217,000	05/17/2017	06/01/2027
772739-AL-2	ROCK-TENN CO			[]	2FE	5,989,597		6, 175, 062	6,000,000	5,995,784		1,202			4.900	4.924		98,000	294,000	03/28/2013	03/01/2022
772739-AP-3	ROCK-TENN CO				2FE 1FE	613,776		599,462	600,000	603,955		(3,288)			3.500	2.921		7,000	21,000	11/30/2015	03/01/2020
773903-AF-6 774341-AB-7	ROCKWELL AUTOMATION INC				2FE		98.8980	494,492	500,000 13.000.000	499, 151 12, 995, 374		711			2.050	2. 198		3,417 314.708	10,250 682,500	07/08/2015 05/01/2009	03/01/2020
774341-AJ-0	ROCKWELL COLLINS INC.				2FE	12,931,230		15, 793, 380	16,400,000	12,995,374		(27, 117)			5.250	5.318		154,524	524,800	04/17/2017	07/15/2019
774341-AK-7	ROCKWELL COLLINS INC.			1	2FE	2,495,875		2,346,718	2,500,000			363			3.200	3.520		25,764		03/28/2017	03/15/2024
775109-AW-1	ROGERS COMMUNICATIONS IN	LS	Δ	1	2FE	4,992,250		4,906,720	5,000,000	4,996,464		778			3.000	3.018		44, 167	150,000	02/28/2013	03/15/2027
775109-AX-9	ROGERS COMMUNICATIONS IN		Δ	1	2FE	4.952.750		4.935.430	5,000,000	4,957,687		943			4.500	4.558		66.250	225,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC		Δ	1	2FE	5,988,780		6,117,714	6,000,000	5.994.100		1.103			4.100	4. 123		61.500	246,000	09/25/2013	10/01/2023
775109-AY-7	ROGERS COMMUNICATIONS INC	LS	A	1	2FE	5,988,780		6,117,714	6,000,000	5.994.100		1.103			4. 100	4. 123		61,500	246,000	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC	. I	Α	1	2FE	3,976,040		4,283,672	4,000,000	3,977,972		412			5.450	5.491		54,500	218,000	09/25/2013	10/01/2043
77578J-AA-6	ROLLS ROYCE CORP		D	1	1FE	2,827,688		2,803,696	2.850.000	2,841,501		4.585			2.375	2.547		14,478	67.688	11/23/2015	10/14/2020
77578J-AB-4	ROLLS ROYCE CORP		. D	1	1FE	5,016,149		4,776,028	4,984,000	5,007,932		(3,072)			3.625	3.545		38,643	180,670	01/01/2017	10/14/2025
776743-AC-0	ROPER TECHNOLOGIES INC			1	2FE	748,823	97.9680	734,759	750,000	749,281		228			2.800	2.834	JD	933	21,000	12/08/2016	12/15/2021
776743-AF-3	ROPER TECHNOLOGIES INC			1	2FE	9,989,200	99.0040	9,900,370	10,000,000	9,989,499		299			4.200	4.213	MS	143,500		08/14/2018	09/15/2028
78013X-KG-2	ROYAL BANK OF CANADA		. A		1FE	999, 290		999,897	1,000,000	999,443		153			3.200	3.225	AO	5,422	16,000	04/24/2018	04/30/2021
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP PLC		. D	1	2FE	560,000		538,506	560,000	560,000					3.498	3.498	MN	2,503	19,589	05/10/2017	05/15/2023
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC		. D	1,3	2FE		96.4270		799,000	799,000					5.076	5.076	JJ	10,590		09/24/2018	01/27/2030
780153-AX-0	ROYAL CARIBBEAN CRUISES LTD			[]	2FE		98 . 1650	687,158	700,000	699,896		52			2.650	2.658	MN	1,700	18,550	11/20/2017	11/28/2020
749685-AS-2	RPM INTERNATIONAL INC			1	2FE	14,980,650		14,858,235	15,000,000	14,991,754		1,958			3.450	3.465	MN	66,125	517,500	10/18/2012	11/15/2022
781172-AB-7 78355H-JU-4	RUBY PIPELINE LLC SR UNSEC 2022			2	2FE 2FE	8,409,091 13,984,460	103 . 5830	8,710,347	8,409,091 14,000,000	8,409,091 13,999,578		2,735			6.000	6.000 2.370	AU	126 , 136	488,636	02/09/2012	04/01/2022
78355H-JZ-3	RYDER SYSTEM INC	+			2FE		98.8820					1,963			2.350	2.370		114,236		02/19/2013 12/03/2015	02/26/2019 05/11/2020
78355H-KB-4	RYDER SYSTEM INC	+		1	2FE	1,199,016		1, 198, 613	1,200,000	1,199,480		169			3.450	3.465		5,290	41,400	02/17/2016	11/15/2021
78355H-KG-3	RYDER SYSTEM INC			1	2FE	1,994,600		1,973,666	2,000,000	1, 195, 449		849			3.400	3.459		22,667	34,944	02/21/2018	03/01/2023
78355H-KK-4	RYDER SYSTEM INC		1	l;	2FE	4,996,900	100 1330	5,006,625	5,000,000	4,996,985		85		ļ	3.400	3.439		29,601	44 ر 4 س	10/30/2018	12/01/2023
78409V-AJ-3	S&P GLOBAL INC		1	1	1FE	2,220,462	100 . 1970	2,214,354	2,210,000	2,214,340		(2,580)			3.300	3. 174		27,754	72,930	07/29/2016	08/14/2020
78409V-AN-4	S&P GLOBAL INC		1	1	1FE	4,937,550		4,914,275	5,000,000	4,938,169		619			4.500	4.577		28,750	111,250	05/03/2018	05/15/2048
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1	2FE	1,600,000		1,575,483	1,600,000	1,600,000				L	4.246	4.246		11,323	34, 157	04/26/2018	05/01/2028
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC			1	2FE		94.3900	125,538	133,000	133,000					4.832	4.832		1,071	3,231	04/26/2018	05/01/2048
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1	2FE	10,776,094	104. 3360	10,355,318	9,925,000	10,582,751		(108,020)			5.750	4.342		72,921	570,688	05/15/2017	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1	2FE	3,494,035	103.8460	3,634,610	3,500,000	3,495,642		573			5.625	5.649	MS	65,625	196,875	01/15/2016	03/01/2025
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1	2FE	781,262			782,000	781,344		57			4.200	4.211		9,671	32,844	07/19/2017	03/15/2028
78390X-AA-9	SAIC INC			1	3FE	1,022,720		992,500	1,000,000	1,009,281		(4,575)			4.450	3.942		3,708	44,500	12/08/2015	12/01/2020
78390X-AC-5	SAIC INC		.	1	3FE	4,992,550		4,696,335	5,000,000	4,993,484		142			5.950	5.961		24,792	297,500	12/13/2010	12/01/2040
79466L-AE-4	SALESFORCE.COM INC.		-	[1	1FE	1,599,040		1,608,221	1,600,000	1,599,169		129		ļ ļ	3.250	3.263		11,556	26,000	04/05/2018	04/11/2023
79466L-AF-1	SALESFORCE.COM INC.		-	[]	1FE	4,998,750		5,026,425	5,000,000	4,998,826	ļ	76		 	3.700	3.703		41, 111	92,500	04/05/2018	04/11/2028
79546V-AK-2	SALLY HOLDINGS LLC		-	[]	3FE		96.2500	555,363	577,000	583,405		(2,056)			5.500	5.074		5,289	31,735	02/04/2015	11/01/2023
79546V-AK-2	SALLY HOLDINGS LLC	LS		[]	3FE	1, 120, 753		1,032,763	1,073,000	1,094,661		(6,999)			5.500	4.729	MN	9,836	59,015	02/04/2015	11/01/2023
79586K-AC-5	SAMARCO MINERACAO SA	LS	- D	[6FE	241,500		549,500	700,000	241,500				}	5.750	8.209 5.900	AU			11/10/2015	10/24/2023
79586K-AC-5 79586K-AD-3	SAMARCO MINERACAO SA	L.S	η	[¦	6FE	5,002,500		11,382,500	14,500,000	5,002,500	<u> </u>		·	<u> </u>	5.750	5.900	AU		<u> </u>	10/21/2013	10/24/2023
79586K-AD-3 797440-BH-6	SAN DIEGO G & E		. D	[¦	1FE		78.2510	1,956,275 4,241,741	2,500,000 3,750,000			896			6.000	6.039		18,750	225,000	09/23/2014	09/26/2024
797440-BH-6 797440-BP-8	SAN DIEGO G & E		1	l'	1FE	3,495,100		3,238,886	3,750,000	3,741,401					3.950	3.958		17.665	138,250	11/14/2011	11/15/2041
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		1	l¦	1FE	7,974,000		7,417,720	8,000,000	7,980,193		2.414		·	2.500	2.537		25.556	200,000	05/16/2016	05/15/2026
798237-G@-6	SAN JOSE WATER COMPANY		1	l ·	1	15,000,000		17.325.045	15,000,000	14.935.532		15.148		ļ	8.580			643.500	1.287.000	12/31/1998	07/01/2022
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CUSIP	5	d g				Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	Cha	- ,		Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	SANCHEZ ENERGY CORP]	5FE		23.5000	65,800	280,000	65,800		1,962	8,962		7.750	7.750	JD	964	10,850	12/07/2018	06/15/2021
79970Y-AD-7 80007R-AA-3	SANCHEZ ENERGY CORPSANDS CHINA LTD	n		5FE			256,500 3,178,816	1,425,000 3,200,000			26,759 50	555,744		6. 125	6 . 125		40,246	7,319	10/30/2018	01/15/2023
	SANDS CHINA LTD	D	1	2FE			1.584.400	1.600.000	1,598,674		66			5. 125	5.140		32.344		08/02/2018	08/08/2025
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	D		2	49,837,761	101.3680	50,683,860	50,000,000	49,990,016		19,394			6.100	6.142		25,417	3,050,000	09/10/2008	06/28/2019
801060-AD-6	SANOFI SA	D	1	1FE			10 , 144 , 990	10,000,000	9,930,254		3,254			3.625	3.713		12,083	181,250	06/12/2018	06/19/2028
80105N-AG-0	SANOFI-AVENTIS	D]]	1FE		102. 2740	37,304,296	36,475,000	37,084,192		(262,922)			4.000	3.215		372,856	1,459,000	03/09/2016	03/29/2021
	SBA COMMUNICATIONS CORPSBA COMMUNICATIONS CORPORATION	·]]	4FE		94.0000 98.2500	188,000 7,368,750	200,000 7,500,000	199,628 7,428,182		56			4.875 4.875	4.913 5.174		3,250	9,750 365,625	07/06/2017	09/01/2024
	SCANA CORP	tl	'	4FE			1,311,493	1,280,000	1, 308, 993		(14,066)			4.875	4.366				05/23/2015	04/01/2020
	SCHAEFFLER FINANCE BV	D	1	2FE		95.7500		931,000	931.000		(17,000)			4.750	4.750		16,706	44,223	03/27/2015	05/15/2023
81013T-AC-5	SCOTTISH POWER PLC	D	1	2FE	6,863,950	110.8750	7,761,215	7,000,000	6,939,767		7,810			5.810	5.978		119,751	406,700	03/23/2005	03/15/2025
810186-AM-8	SCOTTS MIRACLE-GRO CO/THE		1	4FE			3,482,500	3,500,000	3,603,397		(33,852)			6.000	4.854		44,333	210,000	02/10/2017	10/15/2023
	SCOTTS MIRACLE-GRO CO/THE	·····]]	4FE			2,912,000	3,200,000	3, 122, 902	ļ	3,545		}	5.250	5.615		7,467	168,000	06/05/2018	12/15/2026
	SEAGATE HDD CAYMAN]	2FE			12,389,161	13,250,000	12,948,107		58,990			4.750	5.335		52,448	629,375	08/11/2014	06/01/2023
	SEAGATE HDD CAYMANSEALED AIR CORP			2FE			1,697,376 2,898,000	2,000,000 2,800,000	1,995,729 2,872,916		401			4.875 6.500	4.906 5.057		8, 125 15, 167	97,500 182,000	06/30/2016	06/01/2027
	SEALED AIR CORP	·	1	3FE			8,270,625	8,250,000	8, 198, 237		10,399			5.250	5.416		108,281	433, 125	01/15/2014	04/01/2023
	SEALED AIR CORP		1	3FE	3, 137, 500	98.7500	2,962,500	3,000,000	3,110,053		(13,591)			5.500	4.852		48,583	165,000	12/08/2016	09/15/2025
81211K-AW-0	SEALED AIR CORPORATION		1	3FE	7,984,375	98 . 1250	7,604,688	7,750,000	7,915,332		(23,728)			5. 125	4.708	JD	33,099	397, 188	06/15/2016	12/01/2024
81373P-AA-1	SECURIAN FINANCIAL GROUP INC			1FE			2,933,825	2,960,000	2,962,868		(28)			4.800	4.794		29,995	74,987	04/20/2018	04/15/2048
	SELECT REHABILITATION INC		[]	5Z			7,017,583	7,000,000	7,000,000					12.000	14.286		177,333	840,000	05/17/2017	07/31/2020
	SEMCO ENERGY INCSEMPRA ENERGY]	2FE		102.3530	10,235,260	10,000,000 1,800,000	9,998,873 1,794,409		815 1,231			5.150 2.900	5.159 2.981		100, 139	515,000 28,855	04/14/2010	04/21/2020
	SEMPRA ENERGY		1	2FE			9, 136, 990	10,000,000	9,935,652		5,752			3.400	3.483		141,667	26,633	01/09/2018	02/01/2028
	SENECA GENERATION SR SECD NTS		1	27			13,846,608	15,000,000	15,000,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			4.330	4.330		1,804	811,875	04/27/2016	04/27/2026
81725W-AG-8	SENSATA TECHNOLOGIES BV			3FE	18,793,750		18,477,500	19,000,000	18,859,229		24,271			4.875	5.018		195,542	926,250	05/19/2015	10/15/2023
	SENSATA TECHNOLOGIES BV		1	3FE			3,940,000	4,000,000	4, 186, 988		(27,404)			5.625	4.674		37,500	225,000	06/10/2015	11/01/2024
	SENSATA TECHNOLOGIES BV		1	3FE			3,290,000	3,500,000	3,505,086		(739)			5.000	4.974		43,750	175,000	06/10/2015	10/01/2025
	SERVICE CORP INTERNATIONALSERVICE CORP INTL]	3FE			6,378,570 3,780,000	6,443,000 3,500,000	6,568,089 3,500,000		(33,634)			5.375 7.500	4.743 7.500		44,251 65,625	346,311 262,500	05/23/2016 03/28/2007	05/15/2024 04/01/2027
	SERVICE CORP INTL		1	3FE			9,212,250	8,650,000			(91,789)			8.000	6.655		88,422	692,000	03/14/2011	11/15/2021
	SERVICE CORPORATION INTERNATIONAL		1	3FE			1,654,125	1,650,000	1,657,582		(13,607)			5.375	4.502		40,895	88,688	01/21/2015	01/15/2022
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP	C	1	2FE	1,490,865	99.7600	1,496,394	1,500,000	1,499,335		2,814			2.500	2.693	MS	10,000	37,500	11/23/2015	03/25/2019
	SES SA	D	1	2FE			2,941,371	3,000,000	2,993,199	ļ	1,451		ļ	3.600	3.658		26,100	108,000	03/26/2013	04/04/2023
	SHELL INTERNATIONAL FINSHELL INTERNATIONAL FIN	D]1	1FE			2,084,099	2,065,000	2,064,374	}	834 1.874		}	4.300	4.343		24,419	88,795	09/15/2009	09/22/2019
	SHELL INTERNATIONAL FIN	ν	· ·	1FE			9,075,843 5,055,780	9,000,000 5,000,000	8,990,482 4,979,614		1,8/4			3.400	3.425		118, 150	306,000	08/07/2013	08/12/202311/13/2023
	SHELL INTERNATIONAL FINANCE BY	lD	1	1FE			8,221,200	8,000,000	7,939,077		677			3.875	3.969		41,333		11/07/2018	11/13/2028
824348-AU-0	SHERWIN-WILLIAMS COMPANY (THE)		1	2FE	1,399,132	96.8010	1,355,214	1,400,000	1,399,399		166			2.750	2.763		3,208	38,500	05/02/2017	06/01/2022
824348-AV-8	SHERWIN-WILLIAMS COMPANY (THE)	ļ	1	2FE	559, 149	95.4840	534,709	560,000	559,329		112			3. 125	3. 149	JD	1,458	17,500	05/02/2017	06/01/2024
	SHERWIN-WILLIAMS COMPANY (THE)	·]	2FE			7,020,867	6,900,000	6,897,562		5,085			7.250	7.330		22,233	500,250	08/10/2017	06/15/2019
	SHERWIN-WILLIAMS COMPANY (THE)SHIRE ACQUISITIONS INVESTMENTS IRE	·····]	2FE			15,195,045 4,929,930	15,000,000 5,000,000	15,025,264 4,998,997	}	(7,703)		}	4.200	4.140		290,500 25,861	630,000 95,000	08/10/2017 09/19/2016	01/15/2022
	SHIRE ACQUISITIONS INVESTMENTS THESHIRE ACQUISITIONS INVESTMENTS THE	tl	1	2FE			4,929,930		4,998,997	ļ	1,357 566		 	1.900	1.928		25,861	95,000	09/19/2016	09/23/2019
	SHIRE ACQUISITIONS INVESTMENTS IRE	<u> </u>	1	2FE			4,726,585	5,000,000	4,999,547		88			2.875	2.877		39, 132	143,750	09/19/2016	09/23/2023
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D.	1	1FE	6,829,264	98.6120	6,671,075	6,765,000	6,788,247		(16,239)			2. 150	1.901	MN	13,737	145,448	04/05/2016	05/27/2020
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	1	1FE	1,627,173	98.1810	1,594,459	1,624,000	1,625,732		(479)			2.900	2.867	MN	4,448	47,096	11/23/2015	05/27/2022
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	1	1FE			27,981,900	30,000,000	29,883,589		23,311		ļ	2.000	2.087		176,667	600,000	09/06/2016	09/15/2023
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D]1	1FE			9,795,660	10,000,000	9,991,898		1,411			3. 125	3.142		91,146	312,500	03/07/2017	03/16/2024
826418-BE-4 82655A-AC-7	SIERRA PACIFIC POWER CO	n		1FE			6,347,930 9,337,600	5,000,000 10,000,000	4,520,076 9,468,972		11,421 58.620			6.750 4.125	7.734 4.999		168,750 67.604	337,500 412,500	05/15/2009	07/01/2037
827048-AR-0	SILGAN HOLDINGS INC		1	2FE				7,971,000	7,991,340		(38,305)		<u> </u>	5.500	4.999		182,669	412,500	10/23/2018	05/02/2026
	SILVERSEA CRUISES	[]	1	4FE		105.7200	1,472,680	1,393,000	1,455,074		(9,111)			7.250	5.999		42,080	57,746	04/20/2018	02/01/2025
829259-AM-2	SINCLAIR TELEVISION GROU	ļ	1	4FE	4,264,313	99.7500	4,264,313	4,275,000	4,271,110		1,586			5.375	5.419	AO	57,445	229,781	04/08/2014	04/01/2021
	SIRIUS XM RADIO INC	 	1	3FE			2,537,375	2,650,000	2,638,818	ļ	2,116		ļ	4.625	4.730		15,661	122,563	05/29/2013	05/15/2023
82967N-AU-2	SIRIUS XM RADIO INC		<u></u> 1	3FE	8,568,125	94.7500	8,053,750				(11,828)			5.375	5.203	AO	96,451	456,875	10/18/2016	04/15/2025

SCHEDULE D - PART 1

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CUSIP		d	-	Dand		A atual		Fair	Par	,		, -			Doto		When	Due and	Received		Maturity
	. :	-	g	Bond	strative	Actual	Fair			Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate					
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	SIRIUS XM RADIO INC			[]	3FE	992,500	93.5000	935,000	1,000,000	994,037		624			5.375	5.473	JJ	24,785	53,750	06/01/2016	07/15/2026
	SIRIUS XM RADIO INC	LS		[]	3FE	200,000	95.0000	190,000	200,000	200,000					3.875	3.875	FA	3,229	8,310	06/26/2017	08/01/2022
	SIRIUS XM RADIO INC	-+		[]	3FE	3,310,000		3, 152, 438	3,450,000	3,316,341		6,341			5.000	5.570	FA	71,875	91,972	07/05/2018	08/01/2027
	SIX FLAGS ENTERTAINMENT CORP			L	3FE	5,346,706		5,084,788	5,395,000	5,351,420		2,725			4.875	5.026	JJ	110,317	170,625	09/04/2018	07/31/2024
	SIX FLAGS ENTERTAINMENT CORP	LS			3FE	11,556,630	94.2500	10,985,780	11,656,000	11,560,274		4,283			5.500	5.622 5.741	AU	135,339 24,604	513,040	06/26/2018	04/15/2027
	SIX FLAGS ENTERTAINMENT CORP	Lo	n		3FE	2,084,120	94.2500	1,997,158	2,119,000	2,085,744		1,624 4,569			5.500 2.625		AU		58,273	06/20/2018	04/15/2027
	SLM CORPORATION	-	U	I,	3FE	1,213,006 1,086,250	98.6140 .101.6100	1,210,984 1,016,100	1,228,000 1,000,000	1,217,575 1,031,588		(24, 186)			8.000	3.094	MC	3,940 21,333	32,235	08/24/2016	11/17/2020
	SM ENERGY CO	LS		¦	4FE	1,086,250						(24, 186)			5.625	6.112	ID	1.702		10/10/2018	03/25/2020
	SMBC AVIATION CAPITAL FINANCE DAC	LO	D	l'i	1FE		97.0000 97.0100	2,037,218	2,100,000	2,098,117		497			3.000	3.027	.l.I	29,050	62,300	07/12/2017	07/15/2022
	SMITHFIELD FOODS INC	·†	J	l¦	2FE		98.6460	1,479,692	1,500,000	1,499,762	·	215			2.700	2.715	.1.1	16.988	40,500	01/25/2017	01/31/2020
	SMITHFIELD FOODS INC	-		li	2FE	6,601,730	95.6320	6,216,106	6,500,000	6,573,954		(22,646)			3.350	2.961	FA	90,729	217,750	10/02/2017	02/01/2022
	SMITHS GROUP PLC		D	li	2FE	24,946,000	99.0180	24,754,600	25,000,000	24,977,267		5.513			3.625	3.651	AO	198.872	906,250	10/04/2012	10/12/2022
	SMUCKER (J.M.) CO			l ₁	2FE	9,980,800		10,017,000	10,000,000	9,993,953		2,030			3.500	3.523	AO	73,889	350,000	10/13/2011	10/15/2021
	SOCIETE GENERALE SA	LS	D	l	2FE	1,567,913		1.575.125	1,572,000	1,568,009		96		[4.750	4.783	MS	22, 194		09/10/2018	09/14/2028
	SOLVAY FINANCE AMERICA LLC		C	1	2FE	2,999,580	99.9460	2,998,377	3,000,000	2,999,830		84			3.400	3.403	JD	7,933	102,000	11/30/2015	12/03/2020
	SONOCO PRODUCTS CO			1	2FE	15,003,350	112.1140	16,817,070	15,000,000	15,003,251		(177)			5.750	5.748	MN	143,750		10/20/2011	11/01/2040
	SONOCO PRODUCTS CO			1	2FE	4,977,150	101.7070	5,085,325	5,000,000	4,992,490		2,437			4.375	4.440	MN	36,458	218,750	10/20/2011	11/01/2021
837004-CB-4	SOUTH CAROLINA ELEC&GAS			1	1FE	3,096,240	.117.9240	3,537,723	3,000,000	3,079,350		(2,234)			6.050	5.818	JJ	83,692	181,500	06/11/2009	01/15/2038
837004-CD-0	SOUTH CAROLINA ELEC&GAS			1	1FE	4,960,700	106.6270	5,331,370	5,000,000	4,966,747		824			5.500	5.554	JD	12,222	275,000	12/02/2009	12/15/2039
837004-CL-2	SOUTH CAROLINA ELECTRIC & GAS COMP				1FE	1,898,413	.100.2810	1,903,328	1,898,000	1,898,364		(49)			3.500	3.492	FA	24,727		08/15/2018	08/15/2021
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS COMP			1	1FE	1,574,055	.103.6720	1,635,946	1,578,000	1,574,174		119			4.250	4.281	FA	24,963		08/15/2018	08/15/2028
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1FE	1,498,440	99.4260	1,491,393	1,500,000	1,498,607		167			3.400	3.423	JD	4,250	25,075	05/30/2018	06/01/2023
	SOUTHERN CALIFORNIA EDISON COMPANY			1	1FE	748,395		748, 126	750,000	748,479		84			3.700	3.735	FA	11,485		07/30/2018	08/01/2025
	SOUTHERN CALIFORNIA GAS CO			1	1FE	9,980,600		9,381,400	10,000,000	9,985,111		1,786			2.600	2.622	JD	11,556	260,000	05/31/2016	06/15/2026
	SOUTHERN CALIFORNIA GAS COMPANY			1	1FE	10,260,100	99.2860	9,928,550	10,000,000	10,206,004		(32,911)			3. 150	2.757	MS	92,750	315,000	05/01/2017	09/15/2024
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS)			1	2FE	6,500,000	105.9120	6,884,272	6,500,000	6,500,000					9.440	9.440	FA	231,804	613,600	12/31/1998	02/15/2020
	SOUTHERN UNION (FALL RIVER GAS)				2FE	7,000,000	.115.0000	8,050,000	7,000,000	6,982,348		1,602			7.990	8.035	MS	164,683	559,300	12/31/1998	09/15/2026
	SOUTHWEST AIRLINES CO			[]	2FE	1,017,280	99.6270	996,268	1,000,000	1,003,872		(4,479)			2.750	2.286	MN	4,201	27,500	12/03/2015	11/06/2019
	SOUTHWEST AIRLINES CO				2FE 1FE	1,001,928 _ 4,998,300	98.6670 99.5920	986,673 4.979.585	1,000,000 5.000.000	1,000,741 4,999,376		(387) 177			2.650 3.875	2.584 3.879	MN	4, 122 48,438	26,500 193,750	11/03/2015	11/05/2020 04/01/2022
	SOUTHWEST GAS CORP				1FE							982				3.722	AU	74,000			
	SOUTHWEST GAS COMP			1.3	3FE	7,985,200 1,497,580	99.4650	7,957,160 1,342,413	1,502,000	7,986,182 1,497,785					3.700	6.257	AU	40.871	161,156 67	03/12/2018	04/01/2028
	SOUTHWESTERN ENERGY CO	М		1.3	3FE	2,762,370		2,482,838	2,778,000	2,763,444		1,074			6.200	6.355	11	75,592	9,313	08/24/2018	01/23/2025
	SOUTHWESTERN ENERGY COMPANY			1	3FE	1,000,000		950,000	1,000,000	1,000,000		1,0/4			7.750	7.750	40	19,375	78,792	09/11/2017	10/01/2027
	SOUTHWESTERN ENERGY COMPANY	М		1	3FE	3,200,000		3.040.000	3,200,000	3,200,000					7 . 750	7.750	AO	62.000	252, 133	09/11/2017	10/01/2027
	SOUTHWESTERN PUBLIC SERVICE COMPAN			l ₁	1FE	9,967,000	99.6510	9,965,130	10,000,000	9,980,680		3.178			3.300	3.339	JD	14.667	330,000	06/02/2014	06/15/2024
	SPCM SA		D	1	3FE		87.0000	9,543,900	10,970,000	10,752,186		12,256			4.875	5.215	MS	157,465	254,475	09/20/2018	09/15/2025
	SPECTRA ENERGY PARTNERS LP			1	2FE	1,991,640	.95.4620	1,909,230	2,000,000	1,994,476		783			3.500	3.550	MS	20,611	70,000	03/09/2015	03/15/2025
	SPIRIT AEROSYSTEMS INC	.		1	2FE		91.9750	4,598,735	5,000,000	5,098,376		(11,341)			3.850	3.547	JD		192,500	06/09/2016	06/15/2026
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041			2	2FE	4,944,947	94 . 4490	4,670,443	4,944,947	4,944,947					4.960	4.960	JD	681	99,532	09/20/2018	12/31/2041
85172F-AK-5	SPRINGLEAF FINANCE CORP			1	4FE	136,000		131,881	136,000	136,000					6. 125	6.125	MN	1,064	8,330	05/10/2017	05/15/2022
	SPRINGLEAF FINANCE CORP	-			4FE	3,267,250		2,908,658	3,259,000	3,266,927		(323)			7 . 125	7.081	MS	68,371	79,981	08/10/2018	03/15/2026
	SPRINT CAPITAL CORP	4		1	4FE		94.5000	421,470	446,000	460,879		1,902			6.875	5.876	MN	3,918	30,662	07/17/2017	11/15/2028
	SPRINT CAPITAL CORPORATION			1	4FE	227,700		189,900	180,000	217,551		(1,929)			8.750	6.005	MS	4,638	15,750	07/18/2017	03/15/2032
	SPRINT CORP	ļ		[!	4FE	201,875		188 , 165	190,000	198,803		(1,349)			7. 125	6.063	JD	602	13,538	01/19/2017	06/15/2024
	SPRINT CORP	·+		[!	4FE	146 , 124		139,000	139,000	145,026		(740)			7.625	6.702	FA	4,004	10,599	01/19/2018	02/15/2025
	SPRINT CORP	+		[]	4FE	340,000	98.7500	335,750	340,000	339, 189		359		}	7.625	7.625	MS	8,642	13,611	02/20/2018	03/01/2026
	SPRINT NEXTEL CORP]1	4FE	3,232,500	.102.5000	3,075,000	3,000,000	3,084,096		(68,759)			7.000	4.504	MS	70,000	210,000	10/07/2016	03/01/2020
	SPRINT SPECTRUM CO LLC	+			2FE	2,400,000	98 . 1250	2,355,000	2,400,000	2,400,000					4.738	4.738	MJSD	3,475	84,968	03/14/2018	03/20/2025
	SPRINT SPECTRUM CO LLC	+			2FE 4FE	800,000	98.2500		800,000 8.151.000	800,000		(10, 100)			5. 152	5. 152 5. 614	MJSD	1,259 180.907	30,798	03/14/2018	03/20/2028
	SSE PLC SR UNSEC NTS		n		4FE	8,278,916 49,000,000	93.0000 95.1090	7,580,430 46,603,572	8, 151,000	8,244,459 49,000,000		(18, 129)			5.875	3.670	IIC	574.457	432,341 1,798,300	11/26/2018	08/15/2026
	SSE PLC SR UNSEC NIS		υ	1 2	2FE	1,360,000	95.1090		49,000,000						4.866	4.866	MO	5/4,45/	1,798,300	09/06/2016	03/15/2033
	STANDARD INDUSTRIES INC	+	U	1,0	2FE3FE	5,662,104	95.8780	5,317,480		5,534,710		(59,051)			5.500	4.294	m3	19,486		10/20/2017	03/15/2033
	STANDARD INDUSTRIES INC			l¦	3FE	5,353,635		4,710,720	5,426,000	5,365,562		11,927			4.750	5.355	.l.i	122.831	296,430	07/13/2018	01/15/2028
	STANDARD INDUSTRIES INC (DELAWARE)	·		l¦	3FE	2.000.000		1.750.000	2.000.000	2.000.000		11,521		·	5.000	5.000	F4	37.778	112,200	02/02/2017	02/15/2027
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CUSIP			g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	STANLEY BLACK & DECKER I		1	1	1FE	6,992,860	100 . 4420	7,030,912	7,000,000	6,997,668		748			3.400	3.412	JD	19,833	238,000	11/17/2011	12/01/2021
854502-AD-3 854502-AH-4	STANLEY BLACK & DECKER ISTANLEY BLACK & DECKER INC	·	1	1	1FE	4,995,700 1,998,520	98.2090	4,910,460 2,057,284	5,000,000 2,000,000	4,998,202 1,998,538		437			2.900	2.910 4.259	MN	24, 167 12, 986	145,000	11/01/2012	11/01/2022 11/15/2028
	STANLEY BLACK & DECKER INC	†	1	1	1FE	3,496,080	102.0040	3,607,821	3,500,000	3,496,089		9			4.850	4.857	MN	25,934		10/30/2018	11/15/2048
855244-AD-1	STARBUCKS CORP	İ	1	1	2FE	4,348,760	101.5440	4,061,760	4,000,000	4,204,591		(39,863)			3.850	2.695	A0	38,500	154,000	03/26/2015	10/01/2023
855244-AJ-8	STARBUCKS CORP	ļ	1	1	2FE	749,573		731,570	750,000	749,816		85			2.100	2.112	FA	6,431	15,750	02/01/2016	02/04/2021
855244-AP-4	STARBUCKS CORPORATION	ļ	1	1	2FE	19,951,400		19, 107, 280	20,000,000	19,954,868		3,468			3.500	3.529	MS	233,333	355,833	02/26/2018	03/01/2028
855244-AQ-2 855244-AR-0	STARBUCKS CORPORATION	·····	[]	1	2FE	14,986,200		14,833,770	15,000,000	14,986,879		679			3.800	3.815	FA	223,250	45 000	08/08/2018	08/15/2025
855244-AR-0 855244-AS-8	STARBUCKS CORPORATION	·····		! 1	2FE 2FE	1,498,320 742 215	99.1900	1,487,855 698,159	1,500,000750,000	1,498,372 742,263		52 48			4.000 4.500	4.013 4.564	MN	7,667 4,313	15,833 8,906	08/08/2018	11/15/2028 11/15/2048
85571B-AG-0	STARWOOD PROPERTY TRUST INC	· 	[¦	' 1	3FE		98.2500	121.830	124.000		ļ	48 4		<u> </u>	5.000	5.091		4,313		12/14/2018	11/ 15/2048
85571B-AL-9	STARWOOD PROPERTY TRUST INC	İ	1	1	3FE	3,798,627		3,442,500	3,825,000	3,799,910		1,282			4.750	4.874		53,497	90,844	08/17/2018	03/15/2025
85571B-AL-9	STARWOOD PROPERTY TRUST INC	LS	1	1	3FE	173,793	90.0000	157,500	175,000	173,852		59			4.750	4.874	MS	2,448	4, 156	08/17/2018	03/15/2025
85571B-AP-0	STARWOOD PROPERTY TRUST INC		1	1	3FE		96.2500	748,825	778,000	778,000				ļ	3.625	3.625		11,751		12/26/2018	02/01/2021
	STATE STREET CORP				1FE	19,931,000		20,525,460	20,000,000	19,982,274		7,576			4.375	4.418		277,083	875,000	03/02/2011	03/07/2021
	STATE STREET CORP	·			1FE	16, 182, 885 14, 965, 800		15,707,024 14,874,060	15,550,000 15,000,000	16,023,729 14,988,363		(88,693) 6,901			3.700	3.025		65,526 141,313	575,350 382,500	03/02/2017 08/13/2015	11/20/2023 08/18/2020
	STATE STREET CORP	·	1	1	1FE	1,570,000		1,620,538	1,570,000	1,570,000					4.141	4. 141		5,057		11/28/2018	12/03/2029
24820R-AG-3	STATOIL	D	1	1	1FE	7,838,250			7,000,000	7,480,956		(35, 466)			6.500	5.588		37,917	455,000	11/22/2004	12/01/2028
858119-AZ-3	STEEL DYNAMICS INC	I	1	1	3FE	4,971,956	98.6250	5,054,531	5, 125,000	5,021,471		19,008			5.250	5.757	AO	56,802	269,063	12/23/2015	04/15/2023
858119-BD-1	STEEL DYNAMICS INC	ļ	1	1	3FE	8, 120, 649	99.0000	7,821,000				(30,001)			5.500	5.032	AO	108,625	434,500	09/14/2015	10/01/2024
858119-BF-6	STEEL DYNAMICS INC	 	1	1	3FE	2,558,475		2,359,275	2,490,000	2,545,754		(7,979)			5.000	4.566	JD	5,533	124,500	05/16/2017	12/15/2026
863667-AB-7 863667-AM-3	STRYKER CORPSTRYKER CORP	·}		1	1FE	4,244,644 26,320,918		4,061,784 25,915,513	4,000,000 26,270,000	4,083,374 26,293,265		(78,394) (10,127)			4.375	2.332	JJ	80,694 203,045	175,000 689,588	12/01/2016	01/15/2020
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.	·		 1	4FE	2,320,918		2,566,500	2,900,000	2,811,611					5.875	6.354		56,792	120,438	05/30/2018	03/15/2021
	SUBURBAN PROPANE PARTNERS LP	†		1	4FE.	2,085,000		1,906,500	2,050,000	2,068,321		(4,814)			5.500	5.210		9,396	112,750	04/16/2015	06/01/2024
	SUBURBAN PROPANE PARTNERS LP		1	1	4FE	600,000		549,000	600,000	600,000					5.750	5.750		11,500	34,500	02/10/2015	03/01/2025
	SUBURBAN WATER SYSTEMS	ļ			1	4,000,000		4,631,508	4,000,000	4,004,241		(1,124)			9.090	9.050		132,310	363,600	12/31/1998	02/20/2022
	SUMITOMO MITSUI FINANCIAL GROUP IN	D			1FE	1,500,000		1,462,581	1,500,000	1,500,000					2.442	2.442			36,630	10/11/2016	10/19/2021
	SUMITOMO MITSUI FINANCIAL GROUP INSUNCOR ENERGY INC	I D		 1	1FE	7,000,000 5,673,800		6,995,366 6,106,215		7,000,000 5,444,530		(21,613)			3.944 7.150	3.944		124,236 148,958	357,500	07/12/2018 11/12/2002	07/19/2028 02/01/2032
	SUNOCO LOGISTICS PARTNER	^	1	1 1	2FE	2,998,440		3,046,380	3,000,000	2,999,457		158			4.650	4.676		52,700	139,500	07/28/2011	02/15/2022
	SUNOCO LOGISTICS PARTNER		1	1	2FE	2,999,220	96.7010	2,901,039	3,000,000	2,999,653		79			3.450	3.453	JJ	47,725	103,500	01/07/2013	01/15/2023
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO		1	1	2FE	499,525	101.1200	505,599	500,000	499,788		88			4.400	4.420	A0	5,500	22,000	11/12/2015	04/01/2021
	SUNOCO LP	ļ	1	1	3FE	4,487,616	93.5380	4,209,210	4,500,000	4,487,664		48		ļ	5.875	5.906	MS	22,766		12/05/2018	03/15/2028
86765B-AU-3	SUNOCO PARTNERS LLC	 -	1	1	2FE		91.5940	1,025,857	1,120,000	1,113,870		573			4.000	4.075	AO	11,200	46,044	09/28/2017	10/01/2027
86787E-BB-2 86787G-AE-2	SUNTRUST BANKSUNTRUST BANK	 		·	1FE 2FE		101.6890	3,389,298 3,129,350	3,333,000	3,331,013 3,050,467		46 1.156			4.050 5.400	4.060 5.442	MIN	24,373 41,202	164,808	10/24/2018	11/03/2025 04/01/2020
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	Α	1	1	3FE	2,398,000		2,294,770	2,378,000	2,396,794		(1,206)			7.000	6.826	JJ	82,305		07/20/2018	07/15/2026
87166F-AA-1	SYNCHRONY BANK			1	2FE	1,393,994	93 . 4430	1,308,201	1,400,000	1,395,759		1, 146			3.000	3.093	JD	1,867	42,000	06/07/2017	06/15/2022
87165B-AE-3	SYNCHRONY FINANCIAL	ļ		1	2FE	987,800	98.3010	983,013	1,000,000			2,959			2.700	3.013	FA	11, 100	27,000	11/23/2015	02/03/2020
87165B-AJ-2	SYNCHRONY FINANCIAL		1	!	2FE	14,996,100		14,994,885	15,000,000	14,999,950		1,286			2.600	2.609		179,833	390,000	12/01/2015	01/15/2019
87164K-AA-2	SYNGENTA FINANCE NV	D	1	1	2FE	2,484,370		2,395,393	2,500,000	2,490,025		2,873			3. 125	3.256		20,182	78,125	01/01/2017	03/28/2022
87164K-AB-0 874060-AK-2	SYNGENTA FINANCE NVTAKEDA PHARMACEUTICAL CO LTD	D	1	I	2FE 2FE	6,988,380 6,988,488		5,399,450 2,414,479	7,000,000 2,400,000		ļ	247 71		<u> </u>	4.375	4.385		79, 115 8, 867	306,250	03/21/2012	03/28/2042 11/26/2020
74966N-AA-4	TALEN ENERGY SUPPLY LLC	J		1.3	2FE	1,533,675		1,551,535	1,573,000	1,567,753		9,364			4.625	5.768		33,546	72,751	01/23/2015	07/15/2019
74966N-AA-4	TALEN ENERGY SUPPLY LLC	LS		1,3	5FE		98.6350	338,319	343,000	341,856		2,042			4.625	5.768		7,315	15,864	01/23/2015	07/15/2019
87422V-AA-6	TALEN ENERGY SUPPLY LLC	LS	1	1	4FE	680,000	71.0000	710,000	1,000,000			24,920			6.500	12.396	JD	5,417	65,000	02/10/2016	06/01/2025
87422V-AB-4	TALEN ENERGY SUPPLY LLC	LS	1	1	4FE	164,506	100.5000	164,820	164,000	164,361		(326)			9.500	9.272	JJ	7 , 184	19,562	11/16/2017	07/15/2022
87422V-AE-8	TALEN ENERGY SUPPLY LLC	ļ	1	1	4FE		85.0000	340,000	400,000	389,002		989			10.500	11.072	JJ	19,367	26,367	11/20/2017	01/15/2026
87470L-AE-1 875127-AV-4	TALLGRASS ENERGY PARTNERS LP		[]]	3FE 2FE	2,750,000		2,653,750 1,811,411	2,750,000 . 1.500.000	2,750,000 1.492.607		223			4.750 6.550	4.750		34,470		09/24/2018	10/01/2023 05/15/2036
875127-AV-4 875127-AZ-5	TAMPA ELECTRIC	·		1 1	2FE2FE	1,490,625 11,641,712	104 9670	1,811,411	1,500,000	1,492,607		(74, 136)			5.400	4.619		75,555	98,250	05/09/2006	05/15/2036
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C	·	····· ¦	' 1	3FE	206 750	97.2500	11,482,893	200,000	206,085		(74, 136)		·	5.400	4.461		2,481	5,973	09/24/2018	04/15/2026
87612B-AP-7	TARGA RESOURCES PARTNERS LP	I		1	3FE		92.6250	8,359,406	9,025,000			86,267			4.250	5.551	MN	49,011	383,563	09/21/2017	11/15/2023
87612B-AR-3	TARGA RESOURCES PARTNERS LP	ļ	1	1	3FE	3,740,386	99 . 1250	3,831,181	3,865,000	3,835,992		31,795			4. 125	5.016	MN	20,372	159,431	10/30/2015	11/15/2019
87612B-BB-7	TARGA RESOURCES PARTNERS LP	1 1	11	1	3FE	332 475	93.7500	309.375	330.000			(87)	1		5. 125	5.014	FA	7.047		09/25/2018	02/01/2025

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CUSIP		d (ı Bo	ond :	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e i			Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
87612B-BG-6	TARGA RESOURCES PARTNERS LP		1		3FE	4,200,000	90.5000	3,801,000	4,200,000	4,200,000					5.000	5.000	JJ	96,833		10/18/2018	01/15/2028
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		1		3FE	185,042	98.0000	196,000	200,000	190 , 125		1,812			5.250	6.534	MN	1,750	10,500	12/08/2015	05/01/2023
87612E-AV-8	TARGET CORP		1		1FE		101.5010	5,075,060	5,000,000	5,058,974		(36,867)			3.875	3.084	JJ	89,340	193,750	08/05/2011	07/15/2020
87233Q-AA-6	TC PIPELINES LP		1		2FE		.101.3680	7,095,767	7,000,000	6,996,631		1,266			4.650	4.671	JD	14,467	325,500	06/14/2011	06/15/2021
878237-AG-1 87854X-AD-3	TECH DATA CORPORATIONTECHNIPFMC PLC		1		2FE2FE	748,860 4,993,947	98.1120 98.6690	735,836 _ 4,933,440	750,000 5,000,000			217 782			3.700 3.450	3.733		10,483	27,750 88,125	01/24/2017 05/25/2018	02/15/2022
878742-AY-1	TECK RESOURCES LIMITED	Δ	1		3FE	4,990,947	98.2500	4,900,440		4,994,729		102			3.750	3.436		43, 123	30,000	10/23/2017	02/01/2023
	TECK RESOURCES LIMITED	A	1		3FE	657,250	84.0000	588.000	700,000	658.889		844			5.200	5.658		12.133	36,400	01/30/2017	03/01/2042
	TECK RESOURCES LTD	Α	1		3FE		107.1250	964,125	900,000	919,712		(4,866)			8.500	7.758		6,375	76,500	05/26/2016	06/01/2024
878742-BC-8	TECK RESOURCES LTD	LS A	1		3FE	1,656,000	107.1250	1,714,000	1,600,000	1,635,044		(8,651)			8.500	7.758	JD	11,333	136,000	05/26/2016	06/01/2024
	TELECOM ITALIA CAPITAL	D	1		3FE	5,036,500		5,034,700	5,000,000	5,002,978		(6, 111)			7 . 175	7.042		12,955	358,750	05/21/2012	06/18/2019
87927V-AR-9	TELECOM ITALIA CAPITAL	D	1		3FE	281,778 .		256,895	269,000	281,561		(216)			7.200	6.742		8,769	9,684	05/30/2018	07/18/2036
87938W-AC-7 87969N-AC-9	TELEFONICA EMISIONES SAU	1D	1		2FE 1FE	7,561,320		9,116,008 18,993,721	8,000,000 18.281.000	7,617,561		10,308 9.816			7.045 4.800	7.541 4.864		17,221 192,560	563,600	05/07/2012 04/14/2011	06/20/2036
87973P-AE-4	TEMASEK FINANCIAL (I) LTD	J			1FE	18, 186, 295 8, 463, 960				18,251,090 8,465,216		1,256			3.625	3.676		192,360	877,488	04/14/2011	08/01/2028
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		1		4FE			965,000	1,000,000	1,024,562		(8,069)			5.625	4.675		11,875	56,250	01/11/2017	10/15/2023
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC		1		4FE	1,032,375		912,500	1,000,000	1,024,286		(3,787)			5.500	4.986		2,444	55,000	10/19/2016	06/15/2026
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC	LS	1		4FE	1,006,250		912,500	1,000,000	1,004,785		(736)			5.500	5.398		2,444	55,000	12/12/2016	06/15/2026
88031R-AA-6	TENASKA ALABAMA	ļ	2		2FE	15,219,617	103.9660	15,333,137	14,748,237	15,005,455		(54,752)			6. 125	5.332		2,509	1,087,908	10/19/2015	03/30/2023
88031V-AA-7	TENASKA GATEWAY		1		2FE		104.7020	6,020,877	5,750,467	5,699,410		9,050			6.052			967	335,776	09/10/2008	12/30/2023
88032W-AE-6	TENCENT HOLDINGS LTD	D	[]		1FE	1,499,790 .		1,457,762	1,500,000	1,499,828		38			2.985	2.988		20, 149	22,388	01/11/2018	01/19/2023
88033G-BU-3 88033G-CA-6	TENET HEALTHCARE CORP]		3FE 3FE	2,018,840 1,384,839		1,995,200 L	2,000,000 1,397,000	2,005,433 1,390,694		(3,644)			4.750 4.375	4.550 4.537		7,917 30,559	95,000 50,313	01/05/2015	06/01/2020 10/01/2021
	TENET HEALTHCARE CORP		1		3FE4FE	233,251	90.7500 03.2500	225,665	242,000	233,699		1,291			5. 125	5.780		2,067	6,201	07/31/2018	05/01/2025
87243Q-AB-2	TENET HEALTHCARE CORPORATION		1		3FE	3,878,760	101.2500	3,746,250	3,700,000	3,754,266		(29, 113)			6.000	5.110		55,500	222,000	05/09/2014	10/01/2020
	TENET HEALTHCARE CORPORATION		1		3FE	3,771,583		3,890,000	4,000,000	3,920,936		32,191			4.500	5.446		45,000	180,000	12/19/2013	04/01/2021
	TENET HEALTHCARE CORPORATION		1		3FE	740,269		690,990	743,000			166			4.625	4.696	JJ	15,846		07/31/2018	07/15/2024
88037E-AJ-0	TENNECO INC		1		3FE	3,243,218		2,683,238	3,111,000	3, 183,743		(16,363)			5.375	4.720			167,216	02/10/2015	12/15/2024
88104L-AC-7	TERRAFORM POWER OPERATING LLC		1		3FE	3, 155, 000		2,984,000	3,200,000	3, 162, 097		7,097			4.250	4.571		57,044	86,511	02/21/2018	01/31/2023
88167A-AB-7 88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHERTEVA PHARMACEUTICAL FINANCE NETHER	D]		3FE	974,229		981,524	997,000	988,433		14,204			1.700	3.290 4.429			8,475	01/23/2018	07/19/2019
	TEVA PHARMACEUTICAL FINANCE NETHER	νυ	-		3FE	1,690,899 231,512	76.3220	1,672,966 _ 213,700 _	1,820,000 280,000	1,723,027 236,438		32, 128 4, 371			2.200 3.150	5.658		17,796 2,205	27,720 8,820	02/08/2018	07/21/2021
	TEXAS INSTRUMENTS INC		1		1FE	4,969,500	99. 1930	4,959,630	5,000,000	4,997,287		4,546			1.650	1.743		33,917	82,500	07/30/2012	08/03/2019
	TEXAS INSTRUMENTS INC		1		1FE.	4,982,450	98 . 4340	4,921,700	5,000,000	4,995,152		3,561			1.750	1.824		14,583	87,500	04/27/2015	05/01/2020
	TEXAS INSTRUMENTS INC		1		1FE	1,389,234	96.6360	1,352,905	1,400,000	1,391,591		1,434			2.625	2.746		4,696	36,750	04/27/2017	05/15/2024
	TEXAS INSTRUMENTS INC	 	1		1FE		94.7970	9,479,740	10,000,000	9,896,024		10, 115			2.900	3.035		46,722	290,000	10/26/2017	11/03/2027
883203-BY-6	TEXTRON INC		1		2FE		92.6620	6,486,361	7,000,000	6,997,872		195			3.375	3.379		78,750	228,375	09/11/2017	03/01/2028
587118-AE-0	THE MENS WEARHOUSE INC		1		4FE	385,400		377,880	376,000	382,339		(3,061)			7.000	5.810		13, 160	13,160	03/20/2018	07/01/2022
70259#-AA-5 883556-AZ-5	THE PASHA GROUP	····	2		4Z 2FE	12,800,000		12,494,806	12,800,000	12,422,257		41,278		·	7.250 3.600	6.500 3.623		77,333	896,953 900,000	12/30/2014	12/30/2024
883556-BH-4	THERMO FISHER SCIENTIFICTHERMO FISHER SCIENTIFIC INC	 	1		2FE	24,952,250 1,762,128		25,073,550 1,742,545	25,000,000 1,750,000	24,985,778 1,756,423		5,082		·	3.600	3.623		340,000	57,750	12/08/2011	08/15/2021
883556-BN-1	THERMO FISHER SCIENTIFIC INC		1		2FE	2,487,800		2,432,220	2,500,000	2,492,225		1,920)			3.000	3.078		15,833	75,000	04/04/2016	04/15/2023
884315-AG-7	THOMAS & BETTS CORP		1		1FE	14,877,900		15,905,925	15,000,000	14,962,835		11,596			5.625	5.720		107,813	843,750	11/16/2009	11/15/2021
884903-BH-7	THOMSON REUTERS CORP	A	1		2FE	3,912,440	105.3280	4,213,116	4,000,000	3,924,524		1,718			5.850	6.008	AO	49,400	234,000	03/23/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP	A	1		2FE	4,480,920		4,519,422	4,500,000	4,493,980		2,034			3.950	3.995		44,931	177,750	09/28/2011	09/30/2021
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP		[]		1FE	10,278,400 .		10,185,940 .	10,000,000	10,221,525		(33,450)			4. 125	3.699		68,750	412,500	04/06/2017	11/01/2024
88732J-AW-8	TIME WARNER CABLE INC	 	[]		2FE	10,648,350		10,647,263	10,500,000	10,520,453		(18, 198)			5.000	4.813		218,750	525,000	08/12/2010	02/01/2020
887317-AG-0 887317-AP-0	TIME WARNER INC	 	[]		2FE2FE	19,952,400 4,946,450	.1U2.543U 	20,508,600 4,555,630	20,000,000 5,000,000	19,988,849		5,094 1,052		l	4.700 4.900	4.729 4.969		433,444	940,000 245,000	07/07/2010	01/15/2021
887317-AP-0	TIME WARNER INC	·	···· ¦ ····		2FE2FE		98.6550	3,946,188	4,000,000	4,952,491		(1, 113)		·	3.400	3.370		6,044	245,000	06/08/2012	06/15/2022
887317-BB-0	TIME WARNER INC		1		2FE	9,961,500	93.8300	9,383,030	10,000,000	9,968,143		3,284			3.800	3.846		143,556	380,000	11/29/2016	02/15/2027
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	В			5	1,472,110	99.9970	1,345,342	1,345,377	1,345,356		3		(87,237)	9.000	9.000	MJSD	29,830	116,796	03/01/2016	03/01/2023
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B			5	3,394,019	.100.0000	3, 101, 766	3,101,775	3, 101,768	(135,131)	1		(61,516)	14.000	14.000		108,259	442,913	03/01/2016	03/01/2023
887389-AK-0	TIMKEN COMPANY		1		2FE	4,993,400		4,922,365	5,000,000	4,993,562		162			4.500	4.516		10,000	61,875	08/22/2018	12/15/2028
872540-AQ-2	TJX COMPANIES INC		[]		1FE	2,100,215	90.7290	1,919,819	2,116,000	2,103,530		1,461			2.250	2.334		14,019	47,610	09/07/2016	09/15/2026
87264A-AJ-4 87264A-AM-7	T-MOBILE USA INCT-MOBILE USA INC	 	[]		3FE 3FE	13,340,250		13,292,500 1,255,913	13,000,000	13,100,516 1,258,615		(36, 168)	<u> </u>	<u> </u>	6.500 6.000	6.076 5.323		389,639	845,000 75,000	04/24/2014	01/15/2024
01204A-AM-1	I -WUDILE USA INC	·	[]		3FE	1,281,250	. 100.4/30	1,205,913	1,250,000	1,258,615		(ნ, გგე)			000.0	5.323	GM	25,000	/5,000	06/27/2016	03/01/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adji		g Value			Ir	nterest		Da	ites
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
87264A-AP-0	T-MOBILE USA INC	Ť	T	1	3FE	3,105,000		3,060,000	3,000,000	3,062,028	(200.0000)	(10,990)	. 1000g200	74.40	6.500	5.963	.l.l	89,917	195,000	03/03/2016	01/15/2026
87264A-AQ-8	T-MOBILE USA INC			1	3FE	752,484		710,000	710.000	731,950		(9,318)			6.000	4.408	AO		42,600	11/17/2017	04/15/2024
87264A-AT-2	T-MOBILE USA INC	Ι		1	3FE	500,000		482,500	500,000	499.344		37			5.375	5.375	AO	5,674	26,875	03/13/2017	04/15/2027
87264A-AU-9	T-MOBILE USA INC			1	3FE	195,000		178,913	195,000	194,750		17			4.500	4.500		3,656		01/22/2018	02/01/2026
87264A-AV-7	T-MOBILE USA INC			1	3FE	390,000	90.5000	352,950	390,000	389,527		24			4.750	4.750	FA	7,719	9,571	01/22/2018	02/01/2028
88947E-AJ-9	TOLL BROS FINANCE CORP			1	3FE	3,691,875		3,787,500	3,750,000	3,743,169		7,711			6.750	6.979		42, 188		07/20/2010	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP			1	3FE	13,928,125		13,316,250	13,250,000	13,552,733		(87,712)			5.875	5.073	FA	294,076		12/18/2014	02/15/2022
88947E-AN-0	TOLL BROTHERS FINANCE CORP			1	3FE	1,409,295		1,343,438	1,433,000	1,419,805		2,722			4.375	4.614	AO	13,235		06/10/2015	04/15/2023
88947E-AN-0	TOLL BROTHERS FINANCE CORP	LS_		1	3FE	1,300,705		1,234,688	1,317,000	1,307,645		1,933			4.375	4.559		12, 164		06/10/2015	04/15/2023
88947E-AR-1	TOLL BROTHERS FINANCE CORP.			1	3FE	4,327,563		4,049,485	4,331,000	4, 328, 199		335			4.875	4.886		26,979		01/17/2017	11/15/2025
88947E-AR-1	TOLL BROTHERS FINANCE CORP.	LS		1	3FE	219,000		204,765	219,000	219,000					4.875	4.875		1,364	10,676	10/27/2015	11/15/2025
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)		D		5G1	3,499,683		3,571,035	3,571,035	3,571,035					6.000	6.000		79,848		12/10/2018	11/09/2025
89054X-AA-3 89055F-AA-1	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC			1	3FE 4FE	30,826,850		29,865,268	30,826,850	30,826,850		401			5.750	5.750		448,060	1,756,740	02/16/2012	09/30/2039
89152U-AH-5	TOPBUILD CORP			١	4FE	472,699 1,636,000		449,265 1,678,387	491,000 1.636.000	473,099 1,636,000		401			5.625	6.249 3.883		4,603 14,117	7,237	11/09/2018	05/01/2026
89152U-AH-5	TOTAL CAPITAL SATOTAL CAPITAL SA	LS.			1FE	7,364,000		7,554,794							3.883	3.883		63,543		10/03/2018	10/11/2028
891906-AC-3	TOTAL SYSTEM SERVICES INC	Lo.		1	2FE	4,986,500		5,038,905	5,000,000	4,989,628		1, 169			4.800	4.834		60,000		03/14/2016	04/01/2026
891906-AD-1	TOTAL SYSTEM SERVICES INC			1	2FE	9,977,600		9,998,010	10,000,000	9,989,469		4,401			3.800	3.849		95,000		03/14/2016	04/01/2020
891906-AF-6	TOTAL SYSTEM SERVICES INC			1	2FE	837,950		824,328	840.000			105			4.450	4.480		3,115		05/09/2018	06/01/2028
892330-AC-5	TOYOTA INDUSTRIES CORPORATION		D	1	1FE	5,000,000		4,984,170	5,000,000	5,000,000					3.566	3.566		52,004		03/12/2018	03/16/2028
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		C	1	1FE	25,294,280		25,500,875	25,000,000	25, 143, 423		(95,691)			4.500	4.088		43.750		12/01/2016	06/17/2020
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		C	1	1FE	10,156,800		9,995,270	10,000,000	10,003,178		(71,211)			2.100	1.380		95,667		10/25/2016	01/17/2019
89236T-EL-5	TOYOTA MOTOR CREDIT CORP		C		1FE	4,997,200		4,856,590	5,000,000	4.997.715		515			2.700	2.712		63.750		01/08/2018	01/11/2023
89236T-EW-1	TOYOTA MOTOR CREDIT CORP		C		1FE	2,394,216		2,384,590	2,400,000	2,394,747		531			3.400	3.439		17,453		04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP		C		1FE	784,459	.100.1670	787,311	786,000			80			3.450	3.493	MS	7,608		09/17/2018	09/20/2023
89352H-AW-9	TRANSCANADA PIPELINES LTD		A	1	1FE	9,961,100	99.0340	9,903,410	10,000,000	9, 963, 154		2,054			4.250	4.298	MN	54,306	221,944	05/03/2018	05/15/2028
893574-AB-9	TRANSCONT GAS PIPE CORP			1	2FE	14,900,700		15,388,290	15,000,000	14,912,753		1,925			5.400	5.445	FA	306,000		08/10/2011	08/15/2041
893647-AW-7	TRANSDIGM INC			1	4FE	247,000		243,295	247,000	247,000					6.000	6.000	JJ	6,834		12/14/2018	07/15/2022
893647-BB-2	TRANSDIGM INC			1	4FE	2,445,000		2,259,900	2,430,000	2,444,184		(816)			6.375	6.222		6,885		09/12/2018	06/15/2026
89365D-AA-1	TRANSDIGM UK HOLDINGS PLC			1	4FE	535,896 .		514,350	540,000	536, 150		254			6.875	7.000		4,744	19,284	05/02/2018	05/15/2026
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS			2	2PL	20,702,110		20,980,384	20,702,110	20,702,110		0.044			5.520	5.520		3, 174		05/05/2017	03/31/2022
Q9194#-AG-0 89469A-AB-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C		D	4	2FE 4FE	15,000,000 3,892,838		15,493,940	15,000,000 3,843,000	14,983,037		9,841			5.350 4.875	5.350		314,313		08/10/2005	08/10/2020
89469A-AC-8	TREEHOUSE FOODS INC	LS		1	4FE	1,365,625		1,237,500		1,309,299		(24,600)			6.000	4.622 3.796		55, 163		08/23/2016	03/15/2022
87265H-AE-9	TRI POINTE GROUP INC	LO		1	3FE	3,977,480		3,820,000	4,000,000	3,988,245		4,310			4.875	5.002		97,500		05/23/2016	02/15/2024
87265H-AF-6	TRI POINTE GROUP INC		1	l'i	3FE	3,376,000		2,632,267	3,376,000	3,376,000		4,010		<u> </u>	5.250	5.250		14,770		06/05/2017	06/01/2027
962178-AL-3	TRI POINTE HOLDINGS INC	<u> </u>	1	1	3FE	295,216		297,750	300,000	299,407		1,258			4.375	4.819		583		06/19/2015	06/15/2019
962178-AN-9	TRI POINTE HOLDINGS INC			1	3FE	3, 189, 206		2,779,245	3,114,000	3,163,654		(7,695)			5.875	5.532		8, 131		07/27/2018	06/15/2024
89566E-AD-0	TRISTATE GEN&TRANS ASSN		1	1	1FE	8,820,810		10,692,963	9,000,000	8,844,427		3,429			6.000	6.146		24,000		06/03/2010	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC			2	2	1,428,571		1,455,110	1,428,571	1,428,188		219		L [6.070	6.070		14,693		04/30/2010	04/30/2020
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011			1	2FE	7,714,286	.100.6450	7,764,038	7,714,286	7,711,546		736			4.280	4.280	MS	83,460	330 , 171	09/29/2011	09/30/2021
G8967#-AU-7	TRITON CONTAINER SR SEC SER 2017A1			2	2FE	25,000,000	98.6990	24,674,828	25,000,000	25,000,000					4.350	4.350		3,021	1,087,500	07/13/2017	06/30/2027
87305Q-CE-9	TTX COMPANY			1	1FE	14,999,850		15,114,810	15,000,000	14,999,921		15			4. 125			154,688		09/19/2013	10/01/2023
898813-AK-6	TUCSON ELECTRIC POWER			1	1FE	4,984,100		5,237,340	5,000,000	4,994,583		1,707		ļ	5 . 150			32,903		11/03/2011	11/15/2021
902133-AG-2	TYCO ELECTRONICS GROUP S			1	1FE	1,493,160		1,922,499	1,500,000	1,494,299		141			7 . 125	7.162		26,719		09/20/2007	10/01/2037
902494-AT-0	TYSON FOODS INC			[]	2FE	12,929,540		13,278,070	13,000,000	12,972,000		7,322			4.500	4.569		26,000		06/06/2012	06/15/2022
902494-BF-9	TYSON FOODS INC			[]	2FE	1,397,396		1,355,766	1,400,000	1,398,252		634			2.250	2.299		11,200		08/21/2017	08/23/2021
902674-XN-5	UBS AG (LONDON BRANCH)		D	[]	1FE	497,880		516,523	500,000	497,897	<u> </u>	17	·	}	4.500	4.526		313		06/20/2018	06/26/2048
084653-A*-5	UIL CORP / BERKSHIRE GAS	+			1	8,000,000		8,040,135	8,000,000	7,999,637		4,213			10.060	10.117		335,333		12/31/1998	02/01/2019
084653-D#-8 902748-AA-0	UIL CORP / BERKSHIRE GAS			I	1 2FE	8,000,000		8,750,143	8,000,000	7,929,777		36,945			9.600	10 . 187	M9	256,000		12/31/1998	09/01/2020
902748-AA-0 904764-AH-0	UIL HOLDINGS CORPORATION				2FE 1FE	4,876,150		5,119,785 6,110,590	5,000,000 5,000,000	4,973,462 5,037,492		14, 189		·	4.625	4.937 5.820	MU	57,813 37,694		11/18/2010	11/15/2020
904764-AH-0 904764-AM-9	UNILEVER CAPITAL CORP			ļ:	1FE	5,056,050 9,966,100	100 71/0					(1,719)		}	4.250	5.820		37,694	295,000 425,000	12/05/2002	11/15/2032
904764-AR-8	UNILEVER CAPITAL CORP	†		1	1FE	29,826,300	08 7370	29,621,010	30,000,000	29,943,016		35,047			2 . 100	4.292		264,250		07/28/2015	07/10/2021
904764-AT-4	UNILEVER CAPITAL CORP		C	1	1FE	4,960,200		4,791,530	5,000,000	4,979,124		7,888			1.375	1.541		204,230		07/25/2015	07/30/2020
904764-AX-5	UNILEVER CAPITAL CORP	†	C	1	1FE	9,900,700		9,639,840	10,000,000	9,922,507		13.284			2.600	2.757		40.444		05/02/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORP	I.	C	1	1FE	3,938,440		3.818.576	4,000,000	3,947,382		5.453		[2.900			18.044			05/05/2027

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CUSIP	Description		g	Bond Char	strative	Actual Cost	Fair	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	Assuired	Maturity
Identification 08658E-AA-5	UNILEVER NV	е	n	Cnar	Symbol1FE	COST 8,784,800	Value 122.4150	value 12,241,540	value 10,000,000	9,296,404	(Decrease)	Accretion 50,344	Recognized	Value	6.625	of 7.699	Paid	Accrued 139,861	During Year 662,500	Acquired 10/19/2000	Date 04/15/2028
906548-CK-6 l	UNION ELECTRIC CO			1	1FE	7,719,765	.100.7190	7,553,918	7,500,000			(28,204)			3.500	3.049	AO	55,417	262,500	01/01/2017	04/15/2024
	UNION PACIFIC CORP			1	1FE	14,142,580	118.1900	16,548,964	14,002,000	14, 104, 022		(3,907)			6.250	6. 176		145,854	875, 125	08/18/2004	05/01/2034
	UNION PACIFIC CORP			1 1	1FE	6,862,170 18,471,016	103.2450	7,227,136 18,319,924	7,000,000 18,237,000	6,880,248 18,524,615		2,837			4.750	4.875	MS	97,903 251,192	332,500 664,921	08/04/2011 04/25/2017	09/15/2041 02/15/2024
	UNION PACIFIC CORP			1	1FE	7,336,770	97.5210	6,826,477	7,000,000	7,216,606		(32,615)			3.250	2.691	JJ	104,903	227,500	02/27/2015	01/15/2025
	UNION PACIFIC CORP			1	1FE		98.6770	14,801,580	15,000,000	14,996,339		2,428			2.250	2.267	JD	11,250	337,500	06/16/2015	06/19/2020
	UNION PACIFIC CORPORATION	 		1	2FE 2FE	17, 176, 754 3, 996, 360		17,271,347 4,007,600	17,109,000 4,000,000	17,172,866 3,996,740		(3,888)			3.750	3.685	JJ	361,784	70,000	07/16/2018 06/05/2018	07/15/2025 06/08/2023
	UNION PACIFIC CORPORATION	İ		1	2FE	6,988,370	99.8640	6,990,452	7,000,000	6,988,726		356			3.950	3.970		155,915		10/03/2018	09/10/2028
908594-AB-0 l	UNION TANK CAR SR UNSEC. NTS, DUE 2019	ļ		1	1FE	3,201,045	101.0930	3,216,596	3, 181, 818	3,211,805		(35,336)			5.640	5.640	JD	14,955	89,727	11/12/2009	06/01/2019
	UNIONBANCAL CORP			1	1FE 2FE	4,960,000 12,778,350		5,011,940	5,000,000	4,984,506 12,948,924		4, 129 25, 562			3.500 5.750	3.596 5.979		6,319	175,000 747,500	06/11/2012	06/18/2022
	UNITED BUSINESS MEDIA LTUNITED CONTINENTAL HOLDINGS INC	J		1	3FE			13,313,638 2,972,500	13,000,000 2,900,000	2,948,924		(6,358)			6.000	5.746		120,431 14,500	174,000	10/27/2010	12/01/2020
910047-AH-2 l	UNITED CONTINENTAL HOLDINGS INC			1	3FE	4,235,000	97.0000	4, 107, 950	4,235,000	4,235,000					5.000	5.000	FA	88,229	211,750	01/23/2017	02/01/2024
	UNITED CONTINENTAL HOLDINGS INC	LS		1	3FE	765,000		742,050	765,000	765,000					5.000	5.000		15,938	38,250	01/23/2017	02/01/2024
	UNITED CONTINENTAL HOLDINGS INCUNITED PARCEL SERVICE			1	3FE 1FE	200,250 3,233,628	96.5000	193,000 3,016,056	200,000 3,000,000	200, 194 3, 025, 428		(47)			4.250 5.125	4.222 1.706		2, 125 38, 438	8,547 153,750	10/19/2017	10/01/2022 04/01/2019
	UNITED PARCEL SERVICE INC			1	1FE	4,998,200	92.1700	4,608,500	5,000,000	4,998,555		165			2.400	2.404		15,333	120,000	10/19/2016	11/15/2026
911312-BL-9 l	UNITED PARCEL SERVICE INC			1	1FE	6,975,290	95.8970	6,712,797	7,000,000	6,978,957		3,248			2.800	2.856	MN	25,044	196,544	11/09/2017	11/15/2024
	UNITED RENTALS (NORTH AMERICA) INC			1	3FE 3FE	7,668,125 2,000,000	96.2500	7,315,000 1,962,500	7,600,000	7,636,245		(10,818)			5.750 4.625	5.575 4.625		55,839 42,653	437,000	06/27/2016	11/15/2024
911365-BC-7 U	UNITED RENTALS (NORTH AMERICA) INCUNITED RENTALS (NORTH AMERICA) INC			1	3FE	1,000,000		942,500	2,000,0001,000,000	2,000,000 1,000,000					5.500	5.500		25,361	92,500 55,000	03/12/2015	07/15/2023 07/15/2025
911365-BE-3 U	UNITED RENTALS (NORTH AMERICA) INC			1	3FE	2,410,000	94.2500	2,271,425	2,410,000	2,410,000					5.875	5.875	MS	41,690	141,588	04/29/2016	09/15/2026
	UNITED RENTALS (NORTH AMERICA) INC	LS		1	3FE	590,000		556,075	590,000	590,000					5.875	5.875		10,206	34,663	04/29/2016	09/15/2026
	UNITED RENTALS (NORTH AMERICA) INCUNITED RENTALS (NORTH AMERICA) INC			1	3FE	8,706,250 4,360,000		7,656,188 4,294,600		8,707,317 4,360,000		1,067			4.875 6.500	4.903 6.500		196, 131	368,557	04/16/2018	01/15/2028 12/15/2026
	UNITED RENTALS (NORTH AM			1	3FE	200,000		178,500	200,000	200,000					4.625	4.625		1,953	9,250	09/08/2017	10/15/2025
	UNITED STATES STEEL CORP			1	4FE	200,000	91.5000	183,000	200,000	200,000					6.875	6.875		5, 194	14, 170	08/01/2017	08/15/2025
	UNITED TECHNOLOGIES CORP			1	2FE 2FE	11,730,400 9,876,700		10,973,330 9,447,410	10,000,000 10,000,000	11,473,666 9,891,527		(40,090) 2,546			5.700 4.500	4.606 4.576		120,333	570,000 450,000	08/15/2011	04/15/2040 06/01/2042
	UNITED TECHNOLOGIES CORPORATION			1	2FE	498,995	90.0550	9,447,410	500,000	9,691,327		92			2.650	2.673		2,208	13,250	10/27/2016	11/01/2026
913017-CN-7 l	UNITED TECHNOLOGIES CORPORATION			1	2FE	698,544	94.2600	659,818	700,000			194			2.800	2.833	MN	3, 103	19,600	05/01/2017	05/04/2024
	UNITED TECHNOLOGIES CORPORATION	·		1	2FE	1,396,906	95.9340	1,343,072	1,400,000	1,397,893		599			2.300	2.347		5,098	32,200	05/01/2017	05/04/2022
913017-CR-8 U	UNITED TECHNOLOGIES CORPORATIONUNITED TECHNOLOGIES CORPORATION	LS		1	2FE 2FE	6,750,000 333.880	92.3640	6,234,570 6,234,570	6,750,000 334.000	6,750,000 333.883		4		l	3. 125	3. 125		33,398	210,938 3,444	05/01/2017	05/04/2027
913017-DB-2 l	UNITED TECHNOLOGIES CORPORATION			1	2FE	499,955	99.6080	498,041	500,000			3			3.650	3.652	FA	6,844		08/13/2018	08/16/2023
	UNITED TECHNOLOGIES CORPORATION	·		1	2FE	24,662,139	99.2260	24,593,040	24,785,000	24,666,152		4,012			3.950	4.033		367, 128		10/03/2018	08/16/2025
	UNITED WATER NEW JERSEY SERIES A	 			1	5,000,000 5,000,000	101.4110	5,070,545 5,182,138	5,000,000 5,000,000	5,000,000 5,000,000				<u> </u>	4.380	4.380		47,450	219,000 234,000	06/03/2011	04/13/2021
	UNITED WATER NEW JERSET SERIES B	<u> </u>		1	1FE	9,582,624	102.9270	9,880,973	9,600,000	9,595,606		1,925			4.700	4.723		170,453	451,200	02/14/2011	02/15/2021
91324P-BW-1 l	UNITEDHEALTH GROUP INC			1	1FE	9,983,300	100.1540	10,015,370	10,000,000	9,985,446		356			4.375	4.385	MS	128,819	437,500	03/05/2012	03/15/2042
	UNITEDHEALTH GROUP INC	 		1	1FE	4,886,500		4,766,410	5,000,000	4,900,184		2,448			3.950	4.082		41,694	197,500	10/17/2012	10/15/2042
	UNITEDHEALTH GROUP INCUNITEDHEALTH GROUP INC	 -		1	1FE	4,997,000 3,122,620		4,982,130 3,162,089	5,000,000 3,128,000	4,999,029 3,122,858		610 238			2.700 3.850	2.713		62,250	135,000	07/20/2015	07/15/2020
91324P-DM-1 l	UNITEDHEALTH GROUP INC				1FE	1,573,073	_100.6400	1,587,093	1,577,000	1,573,100		27			3.500	3.553	FA	2, 146		12/13/2018	02/15/2024
	UNITEDHEALTH GROUP INC	ļ			1FE	1,573,830	_100.9980	1,592,735	1,577,000	1,573,846		16			3.700	3.733		2,269		12/13/2018	12/15/2025
	UNITEDHEALTH GROUP INCUNITYMEDIA HESSEN GMBH & CO KG			1	1FE 3FE	785,289 7,689,863	97.7000	798, 198 7, 503, 360	788,000 7,680,000	785,298 7,686,271	}	9 (1,371)		}	3.875	3.917		1, 187	384,000	12/13/2018	12/15/2028
	UNITYMEDIA HESSEN GMBH & CO KG	LS D		1	3FE	516,288			515,000			(1,3/1)			5.000	4.977		11,874		04/04/2016	01/15/2025
91337D-AB-0 l	UNITYMEDIA KABELBW GMBH	D		1	4FE	957,000	_100.4900	904,410	900,000	933,324		(8,530)			6. 125	4.959	JJ	25,419	55, 125	06/20/2017	01/15/2025
91359P-AJ-9 l	UNIVERSAL HOSPITAL SERVI	 		1	4FE	8,494,363	99.2500	7,989,625		8,043,186	ļ	(62,519)			7.625	6.309		231,885	613,813	12/08/2015	08/15/2020
	UNIVERSITY OF CHICAGOUNUM GROUP	 		2 1	1FE 2FE	9,989,700 1,496,730		11,211,350 1,482,869	10,000,000	9,993,121 1,498,392		483 644			5.420	5.429		135,500	542,000 45,000	05/12/2010 05/04/2016	10/01/2030
	UNUMPROVIDENT CORP			1	2FE	478,240		562,894	488,000	482,013		407			6.750	6.923		1,464	32,940	02/17/2005	12/15/2028
91159H-HA-1 l	US BANCORP	ļ		1	1FE	10,754,720	102.3060	10,230,560	10,000,000	10,413,501		(165,822)			4. 125	2.341	MN	42,396	412,500	12/01/2016	05/24/2021
91159H-HC-7 l	US BANCORP			1	1FE	5,097,800	99.3730	4,968,650	5,000,000	5,061,764		(18,251)			3.000	2.596	MS	44, 167	150,000	01/01/2017	03/15/2022

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CUSIP Identification	Description	d e	g n	Bond Char	strative Symbol	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	When Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
90331H-MY-6	US BANK NA/ MINNEAPOLIS MN		- 11	1	JFE		99.5320	9,953,180	10,000,000	9,996,984	(Decrease)	9,360	necognized	value	1.400	1.495		25,278	140,000	04/21/2016	04/26/2019
90331H-NV-1	US BANK NA/ MINNEAPOLIS MN			1	1FE	9,990,000		9,979,470	10,000,000	9,990,807		807			3.400	3.422		148,278		07/19/2018	07/24/2023
90290M-AB-7	US FOODS INC			1	4FE	9,905,495		9,232,915	9,494,000	9,735,673		(90,756)			5.875	4.764		24,790	557,773	02/22/2017	06/15/2024
90327Q-CX-5	USAA CAPITAL CORP			1	1FE	39,980,800		39,615,720	40,000,000	39,993,712		3,849			2.450	2.460		408,333	980,000	07/14/2015	08/01/2020
903293-BE-7 902905-AL-2	USG CORPORATIONUSX-MARATHON GROUP			1	3FE 2FE	1,015,000 638,455		1,007,500 562,134	1,000,000 500,000	1,012,394 539,756		(1,623)			4.875 9.375	4.649 6.700		4,063 5,990	48,750 46,875	05/03/2017 06/01/2004	06/01/2027 05/15/2022
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO			1	4FE	774,455			824,000	778,709		4,254			5.500	7.040		15,107	9,323	11/08/2018	03/15/2022
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIO			1	3FE	742,000			720,000	733,361		(5,609)			6.500	5.589		13,780	46,800	06/06/2017	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO			1	3FE	356,000	101.0000	359,560	356,000	356,000					7.000	7.000	MS	7,338	24,920	03/09/2017	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO			1	3FE	7,950,813		7,366,750	7,900,000	7,935,798		(13,221)			5.500	5.333		72,417	421,399	12/19/2018	11/01/2025
91911X-AV-6	VALEANT PHARMACEUTICALS INTERNATIO		-	[1	4FE	3,500,000		3,500,000	3,500,000	3,500,000					9.250	9.250		80,938	166,372	03/12/2018	04/01/2026
91913Y-AV-2	VALERO ENERGY CORPORATION	LS		[]	2FE 2FE	5,984,729		5,934,065	5,990,000	5,984,978		249 84			4.350	4.361		21,714		05/17/2018	06/01/2028
91913Y-AV-2 920253-AE-1	VALERO ENERGY CORPORATION	L8		l¦	2FE 2FE	2,008,231 1,973,600		1,991,231 1,786,938	2,010,000 2,000,000	2,008,315 1,974,524		235			4.350 5.250	4.361 5.330		7,286 26,250	43,718 105,000	05/17/2018	06/01/2028 10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2FE	1,990,720		1,769,234	2,000,000	1,991,358		161			5.000	5.030		25,000	100,000	09/08/2014	10/01/2044
92203#-AP-3	VANGUARD GROUP, INC 2010 DEAL 10 YEAR				11	10,000,000		10,228,576	10,000,000	10,000,000					5.260	5.260		188,483	526,000	02/22/2010	02/22/2020
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021				1	10,000,000		10,216,715	10,000,000	10,000,000					4.670	4.670		40,214	467,000	11/30/2011	11/30/2021
92343V-AX-2	VERIZON COMMUNICATIONS			1	2FE	15,698,910		15,486,735	15,000,000	15,384,634		(163,662)			4.600	3.401		172,500	690,000	12/01/2016	04/01/2021
92343V-CR-3	VERIZON COMMUNICATIONS INC			1	2FE	9,934,000		9,862,770	10,000,000	9,958,715		6,260			3.500	3.579		58,333	350,000	10/22/2014	11/01/2024
92343V-DG-6 92343V-DQ-4	VERIZON COMMUNICATIONS INC			1	2FE 2FE	2,648,583 		2,563,795	2,655,000	2,651,589 10,191,429		1,259			1.750	1.800		17,552 88,738	46,463	07/27/2016 07/14/2017	08/15/2021
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2FE 2FE	4,962,800		5,003,860	5,000,000	4,968,381		3, 164			4. 125	4.217		60,156		03/13/2017	03/15/2022
92553P-AD-4	VIACOM INC			1	2FE	9,924,700		10, 168, 480	10.000.000	9,993,227		9, 172			5.625	5.725		165,625	562,500	08/19/2009	09/15/2019
92553P-AJ-1	VIACOM INC			1	2FE	9,836,100		10,059,870	10,000,000	9,944,549		17,316			3.875	4.078		17,222	387,500	12/07/2011	12/15/2021
92553P-BA-9	VIACOM INC			1	2FE	566,988	94.7250	570,242	602,000	580 , 184		6,572			2.250	3.497		5,531	13,545	12/12/2016	02/04/2022
92660F-AG-9	VIDEOTRON LTD		. A	1	3FE	11,230,750		11,000,880	11,112,000	11, 187, 127		(11,675)			5.375	5.231		26,545	597,270	01/30/2015	06/15/2024
92660F-AG-9	VIDEOTRON LTD	LS	A	1	3FE	1,888,000		1,869,120	1,888,000	1,888,000		(44.744)			5.375	5.375		4,510	101,480	03/26/2014	06/15/2024
92658T-AQ-1 92676X-AD-9	VIDEOTRON LTEEVIKING CRUISES LTD		. A	1	3FE 4FE	11,283,500114,000		11, 144, 000	11,200,000	11,245,787 114,258		(11,744)			5.000 5.875	4.872		258,222 2,076	560,000	12/23/2015	07/15/2022
92769V-AG-4	VIRGIN MEDIA FINANCE PLC		D	1	4FE	1,262,500		1, 175, 038	1,250,000	1,257,022		(1,510)			5.750	5.593		33.142	71,875	01/13/2015	01/15/2025
92769X-AF-2	VIRGIN MEDIA SECURED FIN		D	1	3FE	3,979,280		3,976,400	4,000,000	3,994,798		2,355			5.250	5.229		96,833	210,000	02/24/2011	01/15/2021
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC		D	1	3FE	3,005,000		2,748,750	3,000,000	2,999,207		(1,100)			5.250	5.213		72,625	157,500	12/12/2016	01/15/2026
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC		. D	1	3FE	4,512,500		4,254,310	4,600,000	4,515,234		3,693			5.500	5.787		95,578	198,000	06/20/2018	08/15/2026
927804-FX-7	VIRGINIA ELECTRIC AND POWER COMPAN			1	1FE	9,990,800		9,848,250	10,000,000	9,992,223		805			3.500	3.511		103,056	350,000	03/13/2017	03/15/2027
92826C-AB-8	VISA INC		-	[]	1FE	13,675,673		13, 175, 305	13,320,000	13,471,806		(75,930)		}	2.200	1.605		13,838	293,040	04/06/2016	12/14/2020
92826C-AC-6 92826C-AD-4	VISA INC		-	1		2,995,830 10,509,500		2,962,362 9,826,900	3,000,000 10,000,000	2,997,545 10,379,604		579			2.800	2.822	.ID	3,967 14,875	84,000	12/09/2015	12/14/2022
928563-AA-3	VMWARE INC		1	1	2FE	2,796,360		2,742,482	2,800,000	2,797,981		1, 195			2.300	2.331		23,256	64,400	08/16/2017	08/21/2020
928563-AB-1	VMWARE INC			1	2FE	1,397,088		1,334,435	1,400,000	1,397,839		554			2.950	2.995		14,914	41,300	08/16/2017	08/21/2022
92857W-BH-2	VODAFONE GROUP PLC		. D		2FE	6,444,945	98.5630	6,406,602	6,500,000	6,450,130		5, 185		ļ [3.750	3.919	JJ	142,865		05/23/2018	01/16/2024
92857W-BJ-8	VODAFONE GROUP PLC		. D		2FE	8,670,513		8,644,046	8,750,000	8,676,308		5,795			4. 125	4.277		31,081	180,469	05/30/2018	05/30/2025
92857W-BK-5	VODAFONE GROUP PLC		D		2FE	8,005,229		7,843,008	8,085,000	8,008,660		3,432			4.375	4.499		52,334	154,984	06/27/2018	05/30/2028
92857W-BK-5 92857W-BM-1	VODAFONE GROUP PLC	LS	D		2FE 2FE	8, 197, 573 496, 040		8,040,902 469,418	8,289,000 500,000	8,201,671 496,072		4,098		}	4.375 5.250	<u>4</u> .514		31,228	181,322 13,125	06/27/2018	05/30/2028
92857W-BN-1 92857W-BN-9	VODAFONE GROUP PLC		D		2FE	2,000,000		1,950,984	2,000,000			32		<u> </u>	3.426	0.000		2,260 14.658	25,607	05/23/2018	05/30/2048
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANC		C		2FE	5.985.480		5,931,288	6,000,000	5,985,717		237			4.625	4.666		37,000	25,007	11/07/2018	11/13/2025
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC		C		2FE	4,944,000		4,842,485	5,000,000	4,944,588		588			4.750	4.893		31,667		11/07/2018	11/13/2028
928670-AB-4	VOLKSWAGEN INTL FIN NV		D	1	2FE	9,910,500	100.6450	10,064,510	10,000,000	9,982,993		9,997		ļ [4.000	4.110		154,444	400,000	08/05/2010	08/12/2020
929089-AF-7	VOYA FINANCIAL INC			1	3FE	1,387,500		1,092,656	1,387,500	1,387,500					4.700	4.700		28,621		12/26/2018	01/23/2048
929160-AS-8	VULCAN MATERIALS CO			[]	2FE	470,232		447,018	450,000	466,205		(2,254)			4.500	3.846		5,063	20,250	03/06/2017	04/01/2025
929160-AT-6 929160-AU-3	VULCAN MATERIALS COMPANY			l'	2FE 2FE	14,940,450 2,800,000		14, 194, 425	15,000,000 2,800,000	14,949,464		5,091			3.900	3.948		146,250 4,480	585,000	03/09/2017	04/01/2027
929160-AU-3 929566-AJ-6	WABASH NATIONAL CORPORATION	-†	-	1	4FE			2,782,377			ļ	2,031		}	5.500	5.958		4,480	116,624	06/12/201/	10/01/2025
960386-AH-3	WABTEC			1	2FE	19,975,800		19,979,960	20.000.000	19,987,528		2,385			4.375	4.390		330.556		08/05/2013	08/15/2023
960386-AM-2	WABTEC CORPORATION			1	2FE	2,356,382		2,212,407	2,359,000	2,356,443		62			4.700	4.714		32,954		09/12/2018	09/15/2028
960386-AN-0	WABTEC CORPORATION		.	1	2FE	1,568,935	96.6350	1,519,096	1,572,000	1,569,084		149		ļ	4.150	4. 190	MS	19,390		09/12/2018	03/15/2024
960386-AP-5	WABTEC CORPORATION			1	2FE	1,572,000		1,572,250	1,572,000	1,572,000					3.838			2,514	13,585	09/12/2018	09/15/2021

Part								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
F	1	2			6	7		air Value	10	11	3 -	in Book/Adj	usted Carryin	g Value			In	terest			
F			3 4	5			8	9			12	13	14	-	16	17	18	19	20	21	22
Company																					
Column C																					
Custom C																					
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Secretary Secr	OLICID		1 × 1 ·	Daniel		A =4=1		F=:-	D						D-4-		\A/I= = :=				
Proceedings 1,000		Description	- 3																	A a au tira al	
1907-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1			e n	Unar							(Decrease)		Recognized	value			Palu				
Part Part				1													MN				
1910-1916 Paper		WALGREENS BOOTS ALLIANCE INC		1						5,068,589							MN				
1500 1500	931142-EC-3			1													JD				
Prof. 0.5 1.5				1		12,962,560				12,964,990							JD				
Part Dec 10 Part Dec				l'													JD				
			<u> </u>	1		8.016.240											AO				
September 1981 1987	931142-DP-5	WAL-MART STORES INC		1	1FE	14,633,615	100.2940	13,811,473	13,771,000	14, 296, 227		(91,356)			3.300	2.528	AO	87,102	454,443	02/27/2015	04/22/2024
Miller M			·}	1																	
SQRP_FIGE_A APP - SQL Line FE 5,000,000 15,00			 	[]																	
Part			†	'																	
1905-9-02 Note None Note No																	AO				
1906-1-22 MATE SANGERFOR IN 9.75 5.75 5.00 9.00 5.74 5.00 5.70 5.00 1.3	941053-AH-3			1	2FE	9, 124, 452	102.1880			9, 124, 204					4.250					11/07/2018	12/01/2028
Section 1				1																	
Section 1				1																	
MODIFICATION PART			·	1													MN				
\$4000 \$400			1	1		2 015 000	92.0000										FA				
Select				1		3,076,523	97.7720										A0				
SHEET-PLAN SHELDER INC. 1 SPE 3,596,703 3,690,000 3,985,281 3,1444 5.575 4.470 FA 9,174,000 9,075,2006 9,																	JD				
\$45797-45-6 HELPOIT IX		WELLCARE HEALTH PLANS INC		1			96.2500								5.250				325,500		04/01/2025
\$4976-94-92 \$41.5 FROD \$0 \$FE 796,803 \$9.5 \$70 776,903 \$75,000 74,952 34 \$2.50 \$2.55 \$6 \$6.96 \$19,750 \$20,000 \$20,				1															506 775		
Septimen			I																		
Septiment Sept						17,490,200	99.0310														
Septiment Sept												418									
94978-F1-5 \$11,5 F400 \$0.0PMV				1								505									
94888_9-9-4																	FA				
SETOPT -N-H-O 1 5FE				1													FA				
SST091-N-D IESTIA BERGY INC 1 1.9FE 1.1 (924 880 99.4 410 1.1 21 7.08 1.2 (0.00 0.00 1.1 41 7.29 8.6 (9.68 2.5 0 2.6 22 J 1.53 (0.00 96.720 7.00 9.7 (0.00				1			102.6720										JJ				
SSTORY APS IESTIFA DEFINI INC 1 SFE 7,988,80 86,700 7,737,952 8,000,000 7,973,873 2,734 3,100 3,145 40 62,000 248,000 0,007/17/2077 0,07/17/2077 0,07/17/2077 0,007/17/2				1													MS				
SSECRA-N-0 WESTERN GAS PARTMERS 1 2FE 20.822 /358 99.1440 20.522 /725 20.700.000 20.753.006 11.257 4.000 3.917 JJ 414.000 828.000 10.008/2012 .0.7010/072018 .0.9010/072018				1													JJ				
SSECRA-A-J RESTERN GLS PATTERER LP 1 2FE 6.66, 914 86, 2820 5.88, 105 6.12, 200 5.98, 105 6.06, 973 5.00 5.36 185 10, 812 7.08 1.08 20, 71/2/2018 0.09/15/2018 0.09			<u> </u>	1													JJ				
958062-AL-3	958254-AJ-3	WESTERN GAS PARTNERS LP		1	2FE	606,914	86.2920	528, 105	612,000	606,973		59			5.300	5.356	MS	10,812		02/21/2018	03/01/2048
980410-AC-2 IESTLET AIR INES LTD A 1 2FE 1.497.960 99.1300 1.486.947 1.500.000 1.489.953 4.01 3.500 3.530 J 2.186 0.52.500 60.11/2/016 60.11/2/016 0.60.				1		1,048,089	95.1920		1,050,000	1,048,149							FA	19,673		08/07/2018	08/15/2028
980413-AF-9 RESTLAKE CHEUICAL CORP 1 2FE 9,962 700 98.8750 10,000,000 9,881 265 4,874 3,600 3,657 JJ 166,000 0,007/10/2012 07/15/2022 92940P-AC-9 RESTROCK CO 1 2FE 5,287 14 102.7830 5,43,722 5,29,000 5,28,742 2 4,900 4,650 4,64 90 18 2,24 2,016 2,24 2,2 4,900 4,900 1,000 2,981 2,000			·	[]													AO				
92940P-A-2 WESTROCK CO			A	¦													JU				
9940P-AC-8 MESTROCK CO				1													MS				
96145D-AC-9 WESTROCK CO	92940P-AC-8	WESTROCK CO	I	1	2FE	528,741	102.7830	543,722	529,000	528,742		2				4.906	MS			11/27/2018	
96188# AA-6 WETT HOLDINGS LLC 2 2FE 9,111,111 97.0520 8,842,548 9,111,1111 9,111,111 1,111,111 1,1111 1,1111 1,111				1																	
\$2284F-AC-0 WGL HOLDINSS INC. \$2FE 1,900,000 99,9700 1,899,424 1,900,000 1,900,000 99,9700 1,899,424 1,900,000 1,900,000 99,9700 1,899,424 1,900,000 1,900,000 99,9795 267 5,875 5,975 1,970,000 1,970,000 1,970,000 1,720,000			·	1								246									
969260-AP-1 WILLIAM LYON HOMES INC 1 4FE 997,578 B5,000 B50,000 1,000,000 997,995 267 5.875 5.915 JJ 24,642 58,750 05/31/2017 01/31/2025 996960-AP-1 WILLIAM LYON HOMES INC 1 4FE 4,173,662 90,0000 3,735,000 4,150,000 4,172,034 (1,628) 5.875 MILLIAM SPARTNERS LP 1 1 2FE 1,399,286 94,7580 1,226,609 1,400,000 1,399,381 61 3.750 JD 2,333 52,500 09/21/2018 09/12/2027 996949-AP-5 WILLIAMS PARTNERS LP 1 2FE 755,125 90,7400 725,016 799,000 795,173 48 4.850 4,881 MIS 12,375 MIS 96950F-AD-6 WILLIAMS PARTNERS LP 2FE 3,3132,870 101,9880 3,059,643 3,000,000 3,078,566 (54,304) 5.250 3.020 MIS 46,375 157,500 02/20/2018 03/15/2020 99696F-AJ-3 WILLIAMS PARTNERS LP 1 2FE 1,378,518 97,8620 1,385,730 1,416,000 1,382,544 5,927 3,330 3,844 FA 17,900 47,436 07/21/2016 1,861/5/2022 996950F-AJ-3 WILLIAMS SOUTHING MISS CONTROLL MISS SOUTH MISS SOUTH MISS SOUTH MISS CONTROLL MISS SOUTH M			· 																		
96926D-ALI-4 WILLIAM LYON HOMES INC 1 4FE 4,173,662 90,0000 3,735,000 4,150,000 4,172,034 (1,628) 6,000 5,837 INS 83,000 09/12/2018 09/01/2023 99894-AD-7 WILLIAMS PARTNERS LP 1 1 2FE 1,399,286 94,7580 1,326,609 1,400,000 1,393,381 61 3,750			<u> </u>	1		997.578						267					JJ				
96949L-AD-7 WILLIAMS PARTNERS LP 1 2FE 1,399,286 94.7580 1,326,609 1,400,000 1,399,381 61 9.3.750 3.756 JD 2,333 52,500 0,5/31/2017 0,6/15/2027 0,96949L-AE-5 WILLIAMS PARTNERS LP 1 2FE 7.95,125 90,7400 725,016 7.99,000 79,5173 48 9.4.850 4.851 MIS 12,917 18,945 02/26/2018 0,3/15/2020 0,96950F-AD-6 WILLIAMS PARTNERS LP 2.75 1,378,518 9.7,620 1,385,730 1,416,000 1,382,544 5.520 3,020 MIS 46,375 157,500 0,2/20/2018 0,3/15/2020 0,96950F-AJ-3 WILLIAMS PARTNERS LP 1 2FE 1,378,518 9.7,8620 1,385,730 1,416,000 1,382,544 5.592 3,380 0,384 FA 17,920 4.7,436 0,7/21/2016 0,96/15/2022 0,96950F-AJ-3 WILLIAMS SOUTSMAN INTL 1 4FE 3,728,000 97,7500 3,479,900 3,560,000 3,693,994 (34,006) 7,875 6,454 MIS SOUTSMAN INTL 1 4FE 2,990,340 101,1730 3,035,190 3,000,000 2,998,890 1,115 4.250 4.290 JD 5,667 127,500 12/26/2019 12/15/2019	96926D-AU-4	WILLIAM LYON HOMES INC		1	4FE	4, 173, 662	90.0000	3,735,000	4, 150, 000	4, 172, 034		(1,628)			6.000	5.837	MS	83,000		09/12/2018	09/01/2023
96950F-AD-6 WILLIAMS PARTNERS LP 2FE 3,132,870 101.9880 3,059,643 3,000,000 3,078,566 (54,304) 5.250 3.020 MS 46,375 157,500 02/20/2018 03/15/2020 996950F-AJ-3 WILLIAMS PARTNERS LP 1 2FE 1,378,518 97.8620 1,385,730 1,416,000 1,382,544 5.927 3.350 3.844 FA 17,920 47,436 07/21/2016 08/15/2022 996950F-AJ-0 WILLIAMS PARTNERS LP 17,920 47,436 07/21/2016 08/15/2022 996850F-AJ-0 WILLIAMS SOTSMAN INTL 1 4FE 3,728,000 97,7500 3,479,900 3,560,000 3,693,994 (34,006) 7,875 6,454 U0 12/02/2018 03/15/2022 996850F-AJ-0 WILLIAMS SOTSMAN INTL 1 4FE 2,990,340 101.1730 3,035,190 3,000,000 2,998,890 1,115 4,250 4,250 4,290 U0 5,667 127,500 12/06/2099 12/15/2019				1		1,399,286	94.7580										JD				
96950F-AJ-3 WILLIAMS PARTNERS LP 1 2FE 1,378,518 97,8620 1,385,730 1,416,000 1,382,544 5,927 3,350 3,844 FA 17,920 47,436 07/21/2016 08/15/2022 96950F-AJ-0 WILLIAMS SOUTSMAN INTL 1 4FE 3,728,000 97,7500 3,479,900 3,560,000 3,693,994 (34,006) 7,875 6,454 D 12,460 292,810 02/22/2018 27/25/2022 97656F-C-0 WILS ELEC POWER 1 1 1FE 2,990,340 101,1730 3,035,190 3,000,000 2,998,890 1,115 4,250 4,290 10 5,667 127,500 12/06/2028 12/15/2019			 	1									}				MS				
96950G-AA-0			 	1		3, 132,870 1 378 518	. 101.9880 .														
976656-CC-0 IIISC ELEC POWER 1 1 1FE 2,990,340 101.1730 3,005,190 2,998,890 1,115 4.250 4.290 JD 5,667 127,500 12/08/2009 12/15/2019				1																	
982526-AQ-8 INN WRIGLEY JR CO 12,827,856 12,792,000 12,827,856 12,792,000 12,885,619				1	1FE	2,990,340	101.1730	3,035,190	3,000,000	2,998,890		1, 115			4.250	4.290	JD	5,667	127,500	12/08/2009	12/15/2019
	982526-AQ-8	WM WRIGLEY JR CO	ļ	1	1FE			12,827,856	12,792,000	12,885,619		(71,537)			3.375	2.748	AO	83,948	431,730	07/15/2015	10/21/2020

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
							_					_		Total	-		-		-		
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain					(Amor-				Effootivo		Amount	Amount		Contractual
CUSIP		d	· ·	Bond	strative	Actual	Fair	Fair	Par	Adjusted Carrying	Valuation Increase/	tization)	Temporary Impairment	Adjusted Carrying	Rate	Effective	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	, ,		Accretion	Recognized	Value	of	Rate of	Paid	Accrued	During Year	Acquired	,
92933B-AF-1	WMG ACQUISITION CORP	е	n	Unar	Symbol 4FE		99.7500	298,253	299.000	Value 299.000	(Decrease)	Accretion	Recognized	value	5,625	5,625	Palu	3.551	16,819	Acquired 03/26/2014	Date 04/15/2022
92933B-AF-1 92933B-AM-6	WMG ACQUISITION CORP				4FE	1,912,068		298,253	1,903,000	1,909,701		(1,572)			4.875	4.773	MN		92,771	06/20/2017	11/01/2024
92933B-AP-9	WMG ACQUISITION CORP			1	4FE	1,961,420		1.854.610	1,942,000	1,958,984		(2,436)			5.500		AO	22.549	62,603	04/17/2018	04/15/2026
98212B-AE-3	WPX ENERGY INC			1	4FE		90.5000	90,500	100,000			32			5.250	5.294	MS	1,546	5,250	12/01/2017	09/15/2024
98212B-AG-8	WPX ENERGY INC	-		1	4FE	1,695,000	_104.5000	1,567,500	1,500,000	1,670,217		(24,783)			8.250	5.437		51,563	61,875	03/21/2018	08/01/2023
98212B-AH-6	WPX ENERGY INC			1	4FE	715,524		670,605	741,000	715,659		135			5.750	6.335		3,551		12/13/2018	06/01/2026
98310W-AG-3	WYNDHAM WORLDWIDE	}		[]	3FE	657,360		660,680	664,000			756			5.625	5.759		12,450	37,350	04/14/2011	03/01/2021
98310W-AJ-7 98310W-AJ-7	WYNDHAM WORLDWIDE	LS		[¦	3FE	14,871,243	95.5000	14,229,500 95,500	14,900,000 100,000	14,889,538 99,930		3,024 20			4.250 4.250	4.271 4.274		211,083	633,250 4,250	02/27/2012	03/01/2022
98389B-AM-2	XCEL ENERGY INC	Lo		l¦	2FE	99,807		15, 179, 160	15,000,000			5,574			4.700	4.741		90,083		05/10/2010	05/17/2022
98389B-AR-1	XCEL ENERGY INC	<u> </u>		li	2FE	8,028,496		7,817,600	8,000,000	8,020,231		(3,058)			3.300	3.253		22,000	264,000	01/01/2017	06/01/2025
98389B-AS-9	XCEL ENERGY INC	ļ		1	2FE	1,499,580	98.4710	1,477,065	1,500,000	1,499,809		83			2.400	2.406	MS	10,600	36,000	03/03/2016	03/15/2021
98389B-AV-2	XCEL ENERGY INC	ļ		1	2FE	12,910,430		13, 148, 655	13,000,000	12,914,239		3,809			4.000	4.085		23,111	245,556	06/20/2018	06/15/2028
984121-CK-7	XEROX CORP			1	3FE	1,912,151		1,870,322	1,948,000	1,934,468		7,720			2.750	3. 180		17,857	53,570	10/14/2016	09/01/2020
984121-CM-3	XEROX CORP			1	3FE	4,955,650		4,850,915	5,000,000	4,984,593		8,977			3.500	3.696		63,681	175,000	08/17/2015	08/20/2020
984121-CQ-4 983919-AJ-0	XEROX CORPORATIONXILINX INC			1	3FE	2,263,014	95.4480	2,106,983 668,137	2,342,000 700,000	2,265,850		2,779			3.625	4.465 2.968		24,998 1,721	51,314 20,650	10/31/2018	03/15/2023 06/01/2024
98417E-AN-0	XSTRATA CANADA FIN CORP	 	n	1	2FE	1,091,970		963,819	1,000,000	1,081,483		(1,780)			6.000	5.377		7,667	60,000	05/24/2017	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA		D	3	2FE	4,987,350		4,984,180	5,000,000	4,994,538		1,291			4.250	4.281		38,958	212,500	10/18/2012	10/25/2022
98419M-AB-6	XYLEM INC			1	2FE		. 103.2560	20,651,200	20,000,000	19,995,792		1,398			4.875	4.883	AO	243,750	975,000	09/15/2011	10/01/2021
98478*-AG-2	YANKEE GAS SERVICES CO				1	9,781,203		11,279,482	10,000,000	9,943,949		14,799			8.480	8.686	MS	282,667	848,000	12/31/1998	03/01/2022
984851-AF-2	YARA INTERNATIONAL ASA		D	1	2FE		99.6710	6,976,998	7,000,000	6,983,177		817			4.750	4.782		27,708	166,250	05/24/2018	06/01/2028
987184-A*-9	YORK WATER COMPANY				1	6,000,000		6,031,172	6,000,000	6,000,617		(7, 167)			10.170	10.040		254,250	610,200	12/31/1998	02/01/2019
987184-B*-8 987184-C#-3	YORK WATER COMPANYYORK WATER COMPANY	 			1	5,000,000 6,500,000		5,023,647 7,198,752	5,000,000 6,500,000	5,000,000 6,552,171		(26,300)			9.600	9.600 9.540		200,000 165,127	480,000 653.250	12/31/1998	02/01/2019
988498-AD-3	YUM! BRANDS INC	 		1	4FE				517,000			(26,300)			6.875	7.853		4,542	35,250	04/29/2009	09/30/2020
988498-AF-8	YUM! BRANDS INC			1	4FE	6.989.430		7,026,250	7,000,000	6.999.065		1,270			5.300	5.320		109.239	371,000	08/20/2009	09/15/2019
989194-AP-0	ZAYO GROUP LLC			1	4FE		89.2500	86,573	97,000	93,160		40			5.750	6.387		2,572		11/19/2018	01/15/2027
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC	LS		1	2FE	1,018,388	98.9330	1,009,114	1,020,000	1,018,622		234			3.700	3.735		10,693	18,870	03/08/2018	03/19/2023
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC	LS		1	2FE		98.9330	98,933	100,000	99,865		23			3.700	3.735		1,048	1,850	03/08/2018	03/19/2023
98956P-AA-0	ZIMMER HOLDINGS INC	 		[]	2FE 2FE	15,036,500		15, 174, 300	15,000,000	15,004,035		(4,235)			4.625	4.595		59,740 29,708	693,750	11/13/2009	11/30/2019
98956P-AB-8 98956P-AC-6	ZIMMER HOLDINGS INC	t			2FE	5,989,560 3,992,840		6,295,152 3,955,904	6,000,000 4,000,000	5,991,133 3,997,671		748			5.750	5.762 3.396		29,708	345,000 135,000	11/12/2009	11/30/2039
98978V-AB-9	ZOETIS INC	†		1	2FE	5,993,831		5,909,358	6,000,000	5,997,046		666			3.250	3.263		81,250	195,000	11/04/2013	02/01/2023
98978V-AJ-2	ZOETIS INC	<u> </u>		1	2FE	998,680		1,002,758	1,000,000	999,481		265			3.450	3.479		4,600	34,500	11/09/2015	11/13/2020
98978V-AL-7	ZOETIS INC	Į		1	2FE	4,972,200	92.3540	4,617,720	5,000,000	4,975,363		2,438			3.000	3.065	MS	45,417	150,000	09/05/2017	09/12/2027
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2		D		2	20,000,000	100.2900	20,058,030	20,000,000	20,000,000					6.380	6.380	JD	3,544	1,451,000	08/23/2007	06/30/2019
	btotal - Bonds - Industrial and Miscellaned	ous (L	Inaffili	ated) - Is	ssuer								1								
	ligations					12,975,455,177		12,976,453,021	12,992,290,001	12,971,381,571	(135,131)	(4,453,619)	569,560	(148,753)	XXX	XXX	XXX	142,089,334	512,903,008	XXX	XXX
14975T-AA-6	ABSN_06-HE5_RMBS			4	1FM		0.0000		1,238,941				ļ		6.500	6.656				10/17/2006	07/27/2036
007036-UQ-7	ARMT_05-11 RMBS	 		2	1FM	1,287,964		1,938,186	2,740,349	1,439,181		33,520			2.776	17.213		1,268	68,117	05/22/2009	04/25/2057
2254W0-MM-4 059523-BB-5	ARMT_05-12 RMBS BAFC 2007-5 7A5 RMBS			2	1FM	2,050,586 1,888,416		2, 163, 566 4, 470, 176	4,547,384 5,785,100	2, 254, 109 2, 881, 920		48,068 192,341			2.756 6.500	18.075		2,089 31,336	106,402 480,158	05/27/2009	07/25/2056 02/25/2052
07384M-6H-0	BSARM 04-12 RMBS			2,4	1FM	2,042,048		2.093.546	2,076,769	2,037,091		626			4.071	4.623		7,046	74,742	01/16/2007	05/25/2037
1248MG-AP-9	CBASS 07-CB1 RMBS	İ		4	1FM	5,028,107		4,078,551		3,148,741		(260, 181)			3.581	5.640		26,734	167,116	03/06/2007	01/25/2047
17311Y-AE-3	CBASS_07-CB3 RMBS			4	1FM	8,005,570		7,954,508	14, 111, 599	5,929,409		(498,487)			3.816	6.515	MON	44,881	338,470	03/23/2007	02/25/2047
16678R-BT-3	CCMFC 2004-A B1 RMBS	ļ		2,4	1FM	1,150,882	50.7500	833,802	1,642,966	949,762		(148, 145)			2.813	3.443	MON	3,852	37,950	10/31/2012	03/25/2035
16678R-FD-4	CCMFC_06-1A RMBS			2,4	1FM		0.0060	7	110,392				ļ	 	2.846	0.576				03/10/2006	12/25/2046
16678R-CM-7	CCMFCF_04-BA_RMBS	}		2,4	1FM		74.3400	1,927,588	2,592,938	922,704		(523,790)			2.772	2.010		5,990	59,328	10/31/2012	10/25/2035
161630-BD-9 12558M-BM-3	CHASE 2007-A1 11M1 RMBS	t		2,4	1FM	2,824,583 926,120		4,171,783 943.455	4,268,598 926,225	2,989,945		61,519			3.786 5.170	17 . 162 4 . 803		13,467	150,725 47,886	01/07/2010	03/25/2037
12558M-BN-3	CITHE_03-1 RMBS	t		3	1FM	926, 120		943,455 807.040	926,225 847.871	934,729		(1,824)			5.170	5. 198		3,990	47,886 47.142	03/03/2003	05/20/2032
17310N-AH-1	CRMSI 2006-3, M2 RMBS	†		4	1FM	1,286,021		2,018,480	3,464,453	261,315		(158,894)		·	5.276	5.337		15,231	184,845	11/16/2006	04/25/2037
173109-AH-2	CRMSI_07-1 RMBS	Ţ		4	1FM	2,632,963		1,908,269	9,809,549						5.362	5.610		43,831	528,462	03/21/2007	03/25/2037
17312H-AH-2	CRMSI_07-2 RMBS	ļ		4	1FM	2,880,859	40.3870	3,684,905	9, 124, 000			(27,085)			5.127	6.440	MON	38,986	473,029	06/20/2007	06/25/2037
17312H-AJ-8	CRMSI_07-2 RMBS	.		4	1FM	259,600	1.7440	19,573	1,122,215						5. 127	6.490	MON	4,795	52,815	06/20/2007	06/25/2037

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	Cod	les	6	7	F	Fair Value	10	11	Change	in Book/Adju	usted Carryin	g Value			<u>I</u> nt	terest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		C e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
225458-6G-8	CSFB 2005-9 5A9 RMBS	·- 	2,4	1FM	1,541,546	85.5110	1,869,079	2, 185, 782	1,511,630		(32,793)			5.500	10.365	MON	10,018	117, 168	01/07/2010	10/25/2035
225470-Q8-9 12667F-XJ-9	CSMC 2006-3 5A5 RMBS CWALT 2004-J11 1CB1 RMBS		2,4	1FM	1,333,103	63.1620	1,452,315 320,003	2,299,336 307,287	1,291,648		(7,414) 250			6.000 5.500	9.930 6.142	MON	11,497	130,842 16,527	01/07/2010 08/16/2006	04/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS		2,3	1FM	5,349,997	88.0250	5, 263, 154	5.979.185	3,005,222		(642,727)			5.500	5.230		27,405	322.324	03/31/2007	01/25/2036 07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		2.4	1FM	3,412,303	72.2430	2,982,533	4, 128, 451	2,213,395		(199,331)			5.750	7.235		19,782	234,897	05/19/2006	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS		2,4	1FM	3,291,088	62.1720	3,328,709	5,354,001	1,218,599		(607,016)			2.976	2.535		2,656	128,243	06/19/2007	08/25/2037
17025A-AF-9	CWHL 2006-17 A6 RMBS		2,4	1FM	1,644,722	77.9230	1,778,774	2,282,720	1,489,751		(65,308)			6.000	12.136		11,414	134,365	03/22/2010	01/25/2038
126694-X3-7	CWHL 2006-9 A10 RMBS CWHL 2007-HY3 4A1 RMBS		2,4	1FM	7,941,253	80.9890	8,251,645 980.822	10,188,563 1,044,523	6,687,081		(97,669)			6.000 3.956	6.815		50,943	607,559	08/23/2006	05/25/2036
12544W-AG-2 12669G-NM-9	CWHL_05-7 RMBS		2,4	1FM		93.9010 93.6300	980,822	1,044,523	723,090 160,620		96,390 (58)			3.956	3.956 3.021		3,444	39, 191 4, 365	01/26/2010 01/13/2005	06/25/2047 03/25/2035
12543P-AK-9	CWHL_06-21 RMBS		2.4.	1FM	1, 154, 779		1,343,088	1,609,156	1, 158, 824		(13,048)			5.750	8.736		7,711	91,288	04/20/2010	02/25/2037
12668X-AF-2	CWL 2006-S8, A6 RMBS		4	1FM	76,719	100 . 3140	76,961	76,720	76,720					5.505	5.505	MON	352	3,766	12/07/2006	04/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS		4	1FM		101.7300	229, 182	225,285	225,283		(1)			5.693	5.693		1,069	11,581	02/23/2007	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS		4,6	1FM		101.5430	272, 170	268,035	268,035		(017 107)			5.779	5.779		1,291	14,042	03/23/2007	05/26/2037
12666R-AF-7 33848J-AE-5	CWL_06-9 RMBS FSTAR 2007-1A AF5 RMBS	-+	4	1FM	5/2,941	92.5940	799,602	863,560			(217,483)			4.504 5.699	4.563 5.699		3,241	56 , 167	04/11/2007	08/27/2046
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		2 4	4FM		91.1710	619,828	679,852			242,464			4.429	4.429		2,509	25,210	03/10/2010	11/19/2035
38012T-AC-6	GMACM 06-HE3 RMBS		4	1FM			3,693,648	3,532,328			(410,644)			5.805	9.545		17,088	195,646	08/25/2006	12/25/2040
36245E-AG-3	GSAMP_06-HE7 RMBS		4	1FM		32.4840	704,323	2,168,228						2.796	6.563	MON	1,010	46,934	03/07/2007	10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		2,4	1FM	1,063,313	89.3170	1, 153, 817	1,291,816	1,011,209		10,286			6.000			6,459	75,935	03/17/2010	01/25/2037
43739E-BS-5	HMBT_05-4 RMBS	·	2	1FM	2,599,898	99.6210	3,350,092	3,362,843	2,885,447		46,782			2.776	11.648		1,556	76,862	05/05/2010	10/25/2035
41161P-HD-8 46628G-AF-6	HVMLT 2004-8 2A4B RMBS	·	2,4	1FM	334,899 5,080,326	42.6390 83.2570	268,406 5,558,423	629,480 6,676,204	4,373,382		(8,472)			3.410 4.134			775	17,707 252,688	11/19/2004	11/19/2034
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		4	1FM	2,661,209	72 9550	2,640,472	3,619,293	1,873,731		(123,682)			5.932	5.932		17,891	95,022	04/11/2007	12/25/2050
46630L-AJ-3	JPMAC 07-CH1 RMBS		4	1FM			1,132,735	1,596,595	,0,0,701		(120,002)			4.918	5.840		6,544	56,239	02/27/2007	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS		4	1FM	5, 182, 341	72.7720	4,740,797	6,514,604	3,814,351		(382,422)			4.703	5.551		25,530	228,859	05/08/2007	06/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		2,4	1FM	1,486,307		2,073,748	2, 193, 141	1,571,296		(12,850)			3.722	15.035		6,802	75,778	04/26/2010	04/25/2036
52520M-FB-4 52523K-AL-8	LMT 2006-1 1A5 RMBS	·	2,4	1FM	6,964,063		7,096,633	8,616,087 1,599,716	5,880,385		(390,372)			5.500 5.054	6.352 5.580		39,490	468,244	05/18/2006	02/25/2036
52523K-AL-8 52524M-AX-7	LXS 07-9 RMBS		4	1FM	1,262,058	91.7600	1,467,901 855,559		692,707 765,095		(310,015)			5. 054	5.580		6,738 4,253	49,965	05/25/2007	11/25/2036 04/25/2037
576433-UF-1	MARM 2004-13 3A1 RMBS		2.3	1FM			1,544,583	1,508,952	1,461,310		86			4.438	5.518		5,580	57,872	08/16/2006	01/21/2057
576436-AS-8	MARP 2005-1 1A2 RMBS	I	2	3FM	4, 186, 344	92.8990	4, 135, 790	4,451,936	4, 165, 731		(32,253)	503,640		6.500			24,115	286,943	03/09/2005	08/25/2047
57643M-EE-0	MASTR 2004-8 1A1 RMBS		2	1FM	49,251	99.8890	49,799	49,855	49,826		66			4.750	5.070		197	1,520	08/30/2005	09/25/2033
61913P-AQ-5	MHL_05-1 RMBS		2	1FM	525,212	99.1040	520,506	525,212	525,212		407			3.286	3.286		288	13,972	01/14/2005	02/25/2035
61913P-AS-1 61915R-AK-2	MHL_05-1 RMBS MHL 05-3 RMBS	+	2	1FM	1,313,031 3,924,019	96.8860 97.3480	1,272,145 3,902,305	1,313,031 4.008.602	1,306,306 3,939,550		407 1.905			3.226 3.106	3.419	MON	706 2,075	34, 163 99, 790	01/14/2005	02/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS	<u> </u>	2.3.	1FM	1,613,269	103.3040	1.706.504	1,651,921	1,620,872		573			3.100	4. 154		5.062	56.673	08/17/2006	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		2,4	1FM	1,005,157	90.4960	1,222,588	1,350,991	1,001,706		35,620			4.363			4,912	53,050	01/11/2010	09/25/2035
61748H-HC-8	MSM_04-11A RMBS		2	1FM	671,513	97.7460	656,379	671,513	671,513					2.876	2.876		322	15,301	12/16/2004	07/25/2053
61748H-AN-1	MSM_04-5AR RMBS		2,3	1FM	811,808	92.6530	754,659		812,827		73			2.897	2.955		1,967	18,856	12/06/2004	07/25/2034
61748H-VW-8 65536V-AD-9	MSMT 2006-2 6PT RMBS		2,4	1FM	5,556,478 5,925,418		5, 104,883 6,377,247	6,759,854 18,516,772			(282,995)	647,642		6.500 6.431	6.680		36,616 99,234	435,437 77,550	01/24/2006	04/25/2058
65539B-AA-6	NMRR 10-1RA RMBS		2,4	1FM		34.4400	534,625		5,925,418		(53)	947 , 042		6.000	5.848		2,672	27,298	03/22/2010	07/26/2037
68403B-AG-0	OOMLT 07-FXD2 RMBS	<u> </u>	4	1FM	1,785,132		1,957,412	2,003,703	1,734,160		(10,307)			5.680	5.680		9,484	80,370	03/23/2007	03/25/2037
743873-BX-8	PFMLT_05-2 RMBS		2,3	1FM	293,206	90.4730	491,248	542,974	310,735		854			4.270	4.270	MON	1,932	21,086	06/04/2009	07/25/2042
73316P-BT-6	POPLR_05-1 RMBS		4	1FM			1,639,869	1,725,847	895,819		15,799	15,250		4.793	12.921		6,893	80,358	02/07/2007	08/25/2042
759950-EP-9	RANC_04-4 RMBS		3	1FM	7,755,584		7,867,802	8, 102, 877	7,774,330		10,592	13,561		5. 188	5. 188		35,031	348,552	09/25/2006	05/25/2052
76110W-PD-2 45660L-EW-5	RASC 2002-KS4 RMBS	+	9	1FM	3,364,939	153.3150	4,130,567	4.054.143	4,054,143		27,227			5.600 5.500	5.600 9.573		18,581	77,264 221,005	01/01/2005	07/25/2032
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS	1	2.4.	1FM	580,330	94.6650	4, 130, 367	787,392	598,840		12,673			6.000			3,937	46,526	03/09/2010	12/25/2039
76200R-AV-0	RFMS1 2007-S7 A20 RMBS		2,4	1FM	3,817,783		4,605,337	4,977,692	3,957,864		116,820			6.000	10.079		24,888	294,262	03/16/2010	07/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS	4	2,4	1FM	2,627,671	76.4440	3, 115, 868	4,076,024	2,357,727	ļ	(76,956)		ļ	5.500	13.761	MON	18,682	218,893	03/02/2010	10/25/2035
83612L-AE-9	SVHE 2006-WF1, M1		4,5,6	1FM		0.0010								5.085				433,271	10/26/2006	10/25/2036
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		2,4	1FM			216,875	229,716	187,338		5,341			4.094	9.027		784	7,654	02/24/2010	10/25/2036
94985A-AA-7 949837-BY-3	WFMBS 2006-AR15 A1 RMBS WFMBS 2007-10 2A5 RMBS	-†	2,4	1FM 3FM	1,107,325	98.2810 96.4600	1,488,176 637,845	1,514,201 661,252	1, 132, 545 637, 010		38,554 30,078	4, 148		4.729 6.250			5,967 3.444	59,279 39,553	04/08/2010	10/25/2036 07/25/2037
94985W-DZ-1	WFMBS 2007-10 2AS NNBS	··	2.4	1FM	1, 137, 084		1,363,454	1,406,054	1, 169, 359		35,808	3.533		6.000	11.810		7.030	81,819	04/12/2010	08/25/2037
3-100011 DL 1			ı=, ¬				1,000,404	, 000, 004	, 100,000			, 500			1.010		, ,000		01/ 12/ 12/ 10	

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Decer	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			- I	nterest		Da	tes
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		С	е		and		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94985L-AG-0	WFMBS 2007-13 A7 RMBS			2,4	1FM	711,881	98.6980	812,243	822,957	710,085		57,271	140,477		6.000	10.110	MON	4,115	47,655	04/12/2010	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS			. 2,4	1FM	877,284		1,239,683	1,274,409	887,858		(9,054)			4 . 158	14.082		4,416	50,069	04/30/2010	04/27/2037
94981Q-AU-2	WFMBS_05-AR16 RMBS			. 2,3	1FM	978,844		990,977	980,875	979,649		19			4.476	4.521		3,659	38 , 124	09/28/2005	10/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS			. 2,4	1FM	1,442,074		1,947,700	1,947,663	1,296,102		(57,858)			4.222	17.339		6,852	77,067	01/19/2010	04/25/2036
92933U-AA-0	WMHEN_07-WM1 RMBS		-	4	1FM		0.0000		3,403,185						6.750	7.232	MUN			01/29/2007	02/25/2047
	btotal - Bonds - Industrial and Miscellane	ous (I	Unatti	liated) -																	
	sidential Mortgage-Backed Securities					149,502,764	XXX	164,499,140	234,478,500	123,999,683		(4,921,069)	1,328,251		XXX	XXX	XXX	898,845	9,901,859	XXX	XXX
	BACM 2006-3 AJ CMBS		-	- 2,3	1FM	0.000.440	0.8540	12,313	1,442,014	4 470 447			194,060		5.684	0.000	MON	6,830	62,658	02/26/2008	07/10/2044
059497-BA-4 07387B-EG-4	BACM_07-1 CMBS BSCMS 05-PW10 CMBS		-	- 2	1FM	3,988,112		4,524,899 3,472,241	4,512,715 3,657,132	4,476,147 173,606		26,493			5.482 5.605	7.216 5.582		20,616 17,083	235,599	07/17/2008	01/15/2049
	CD 06-CD2 CMBS	+	1	2,4	. 1FM . 5FM	5,730,707	94.9440 76.0000					(191,605) 81.310	1,592,246		5.605	5.582			206,763 474,549	04/12/2006	12/11/2040 01/15/2046
20173M-AG-5	GCCFC 06-GG7 CMBS	·	1	2 3	1FM	1,086,427		1,146,429	1,143,560	1, 143, 560		ا3,10 مـــــــــــــ	1, 382, 240		5.666	5.666		5,400	63,798	06/13/2008	07/10/2038
	GECMC 06-C1 CMBS	1	1	2.4	1FM	2,000,593		2,323,159	4,029,056	1,766,219		149.642			5.610	10.881		18.837	45,867	03/13/2006	03/10/2044
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS	1]	2	4FM	6,903,528		6,696,581	8,369,512	6,903,528		22,925	1,221,834		5.623	7. 191		39,218	461,998	05/19/2008	05/12/2045
46629G-AM-0	JPMCC 06-CB16 CMBS]	2	1FM	589,082	5.3190	265,928	5,000,000	340,785		(229, 197)	182,523		5.672	5.617	MON	23,633	259,967	09/14/2006	05/12/2045
593171-BK-6	MEZZ_05-C3 CMBS			2,4	1FE		12.7000	10,936							6.722	0.590		482	3,855	12/02/2005	05/17/2044
606935-AM-6	MLCFC_06-1 CMBS			2,4	1FM		90.6200	5,606,010	6, 186, 255	3,447,959		(1,149,203)			5.728	5.945		29,527	425,288	12/26/2007	02/12/2039
61750H-AG-1	MSC 2006-HQ10 AJ CMBS			. 2	1FM		99.6350	124,355	124,811	124,811		(371)			5.389	3.013		561	4,985	11/01/2006	11/12/2041
17310M-AK-6	CGCMT_06-C5 CMBS	<u>-+</u>	-	. 2,4	1FM	867,631	0.2210	22,050	10,000,000						5.581	5.516	MON	46,508	154,213	11/09/2006	01/01/9999
	btotal - Bonds - Industrial and Miscellane	ous (I	Unatti	liated) -																	
	mmercial Mortgage-Backed Securities					26,613,800	XXX	30,782,167	53,119,352	24,078,889		(1,214,024)	3,190,662		XXX	XXX	XXX	248,362	2,399,540	XXX	XXX
00435Q-AA-5	ACC 18-1 A ABS			- 4	2AM	1,371,488			1,371,509	1,371,494		6			3.700		MON	1,551	28, 119	04/30/2018	12/21/2020
05377R-DA-9	AESOP 18-1 C ABS	-+	-	- 4	2AM	1,924,385		1,953,073	1,925,000	1,924,453		68			4.730	4.737		2,782	58,172	04/24/2018	09/20/2024
05377R-DD-3 02015P-AB-9	AESOP 18-2A B ABSAFCAL 2016-B ABS			- 4	1FE 2AM	1,749,935		1,796,800	1,750,000 139,562,000	1,749,937 139,562,000		2			4.270 4.500	4.271 4.500		2,283 366,350	11,416	10/17/2018	03/20/2025
02015P-AB-9	AFCAL_2016-B ABS			- 4	ZAM	139,562,000 110,253,000		106, 194, 587	110,253,000	110,377,381		124.381			4.500	6.410		398,748	6,280,290	12/27/2016	03/31/2034
02015P-AD-5	AFCAL 2016-SUB ABS			4	6*	29,308,000		27,518,076	29,308,000	26,426,341		(3, 192, 565)			0.000	12.029			6, 189, 420	12/27/2016	03/31/2034
00868P-AA-3	AHOLD LEASE USA ABS	Ť	С	4	3AM		114.9300	10.814.764	9,409,871	9,539,534		(32,509)			8.620	8.141		403.312	811, 131	06/01/2001	01/02/2025
009089-AB-9	AIR CANADA	1	. A	2	2FE		101.0800	964,913	954,603			(27,959)	4,896		5.375	4.382	MN	6,556	48,665	02/24/2017	11/15/2022
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS		. A	2	2FE		96.8200	753, 152	777,889			2,804	27,541		3.875		MS	8,876	29,399	03/11/2015	09/15/2024
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS		. A		3FE		100.5000	4,773,750	4,750,000	4,750,000					5.000		MS	69,931	237,500	03/11/2015	03/15/2020
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS	LS	A		3FE		100.5000	251,250	250,000	250,000					5.000	5.000		3,681	12,500	03/11/2015	03/15/2020
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT			- 4	11 1FE	25,330,200		26,269,755	25,330,200	25,330,200		239			5.060	5.060 2.928		56,965 6.520	1,243,257	06/30/2005	06/15/2025
02004V-AC-7 023771-R9-1	ALLYA 18-2 A3 ABS AMERICAN AIRLINES 2016-3 PASS THRO ABS			- 4	1FE	5,023,088	99.8260	5,015,259 53,205	5,024,000 691,630	5,023,327 644,734		3,914	50,809		2.920 3.000	4. 124		4,380	91,688 90,464	04/24/2018	11/15/2022 04/15/2030
023771-N9-1 023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		1	- Z	1FE	777,886			829.412	778,001		4.078	55, 489	·	3.250	4.124		5.691	26,596	09/19/2016	04/15/2030
02378W-AA-7	AMERICAN AIRLINES INC	LS]	4	2FE		100.2700	329,953	329,062	329,062			, 103	L	4.950	4.950		6.153	15,674	01/05/2017	08/15/2026
023766-AD-0	AMERICAN AIRLINES INC ABS]	2	3FE	730,479	100.7500	735,958	730,479						5.625	5.625	JJ	18,947	40,363	07/31/2014	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS			. 2	3FE	5,052,429	100.7500	5,090,322	5,052,429	5,052,429					5.600	5.600	JJ	130,465	274,468	07/31/2014	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS		.	. 2	1FE	6,747,976		6,696,354	6,747,976	6,747,976				ļ	4.000	4.000		124,463	265,273	07/31/2014	01/15/2027
02377B-AC-0	AMERICAN AIRLINES INC ABS		-	- 4	2FE	724, 136			738,387	724, 136		753	15,004		4.400	4.600		8,934	31,398	09/10/2015	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC ABS			. 2	2FE	6,663,987		6,764,280	6,663,987	6,663,987					4.950	4.950	JJ	152, 105	322,048	07/31/2014	07/15/2024
03027W-AK-8 03027W-AJ-1	AMERICAN TOWER TRUST I				1FE	10,000,000		9,988,774 4,924,195	10,000,000 5,000,000	10,000,000					3.652	3.652 3.070		16,231 6,822	259,698 153,500	03/27/2018	03/23/2028
02582J-HE-3	AMXCA 17-3 ABS	+	-	-	1FE	5,000,000 7,193,592		7,208,369		7, 195, 792		2, 199			1.770	2.324		5,753	10,787	12/06/2018	03/15/2048
03789X-AA-6	APPIHP 14-1 ABS			4	2AM	4,391,972		4.437.338	4,447,700	4,407,749		10.090			4.277	4.620		13.739	168, 122	10/18/2017	09/06/2044
03837P-AA-5	AOFIT 17-A ABS		1	4	1FE	2,703,329		2,664,019	2,703,662	2,703,381		44			3.720	3.726		4,470	98,994	11/17/2017	11/15/2035
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS	1		4,5	1Z	21,623,153	98.2930	21,254,147	21,623,153	21,623,153					2.930	2.930		28,158	623,299	12/28/2017	05/15/2025
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS			. 4	6S	1, 144, 918	15.0000	1,218,750	8, 125,000	1,144,918		(118, 195)	554,044		0.000	0.000	JAJ0		625,806	03/19/2014	04/27/2026
02582J-GN-4	AXCMT_14-1 ABS		.	. 4	1FE	5,591,086	100.0650	5,568,598	5,565,000	5,570,032		(12,786)			2.825	2.752	MON	6,551	130,627	05/04/2017	12/15/2021
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		-	. 3	<u>1.</u>		106.4860	3,702,349	3,476,849	3,568,836		(33, 141)			7.700	5.751		11,899	261,619	09/28/2005	09/15/2021
11042A-AA-2	BRITISH AIRWAYS PLC ABS		- D	2	1FE	1,561,123		1,595,311	1,561,123	1,561,123				}	4.625	4.625		2,206	72,582	06/25/2013	12/20/2025
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS	+	-	- 2	1FE	1,699,700	.100.8800	1,838,380	1,822,344	1,808,557 929,473		5,817			4.575 5.270	5.412		38,444	51,314	11/12/2009	01/15/2021
90357#-AH-9 90357#-AV-8	BURLINGTON NORTHERN ABS	+	1	-	1	1,052,483	103.9760	966,431	929,473 1.052.483	929,473					5.270	5.270 5.270		12,246	43,581 50.104	12/29/2005	04/01/2023
	BURLINGTON NORTHERN SECD SER A 2005-5 AB	†	1	2	1		104. 5400	700,909	669.864	669,864					5.270	5.270		8.825	35,975	12/29/2005	04/01/2023
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		С	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OLIOID		0	ı		Admini-		Obtain	F :	Б	Adjusted	Valuation	(Amor-	Temporary	Adjusted	.	Effective	14/1	Amount	Amount		Contractual
CUSIP	Description		g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A!I	Maturity
Identification 90357#-AG-1	Description BURLINGTON NORTHERN SECD SER A 2005-V AB	е	n	Char	Symbol	Cost	Value 103.3610	Value	Value 1,240,689	Value 1,240,689	(Decrease)	Accretion	Recognized	Value	of 5.270	of	Paid	Accrued	During Year	Acquired 12/29/2005	Date
	BURLINGTON NORTHERN SECD SER A 2005-V AB			Δ Λ	11	1,240,689 1,086,521	103. 36 10	1,282,391 1,138,332	1,240,689	1,240,689					5.270	5.270 5.270	AU	16,346	56,390 52,385	12/29/2005	04/01/2022
	BURLINGTON NORTHERN SECD SER B 2005-BB A	1		4	11	270,455	104.7690	283,352	270,455	270,455					5.270	5.270	AO	3,563	13,040	12/29/2005	04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A			2	1	160,794	. 101.5500	163,286	160,794	160,794					5.270	5.270	AO	2,118	6,057	12/29/2005	04/01/2020
	BURLINGTON NORTHERN SECD SER E 2005-AA A			4	1	100,865	_100.9570	101,831	100,865	100,865					5.270	5.270		1,329	3,233	12/29/2005	04/01/2020
94978#-AQ-0 05607B-AA-9	BURLINGTON NRTHN/WELLS FARGO ABS	-+ -		4	1 1FE	8,049,344	108.5160	8,734,839	8,049,344	8,049,344					6.598	6.598 2.951	MON	102,490 4.954	508,995	06/24/2002	08/01/2022
	BXGNT_17-A ABS			4 1	1FE	2,084,456 2,999,318		2,045,798 3,025,906	2,084,505 3,000,000	2,084,463 2,999,359		41			2.950	3.897	MON	4,954 5.187	60,141 36,307	05/24/2017 08/14/2018	10/04/2032
	CAALT 17-3 ABS	1		4	1FE	2,999,523	99.5310	2,985,927	3,000,000	2,999,648		108			3.480	3.697		4,640	104,400	10/17/2017	10/15/2026
126802-CY-1	CABMT_14-2 ABS	[]		4	1FE	5,947,425	_100.0490	5,942,896	5,940,000	5,946,907		(518))		2.905	2.668	MON			12/17/2018	07/15/2022
126802-DP-9	CABMT_16-1 ABS].		4	1FE	13,646,484	. 100 . 2740	13,536,952	13,500,000	13,522,186		(79,280))		3.305	2.757		18,591	374,773	05/15/2017	06/15/2022
	CAJUN_17-1 ABS			4	3AM	8,697,838		8,929,373		8,705,370		4,089			6.500	6.400		64,245	412,483	11/15/2018	08/20/2047
97181#-HF-3 14314E-AD-3	CANADIAN PAC RR / WELLS FARGO ABS	A	٠	4	. 1 1FE	4,885,928 16,729,604		5,242,787 16,775,280	4,885,928 17,114,000	4,881,350 16,751,909		2,487 22.306			7.490 1.600	7.551 3.163		168,746 12.170	365,956 22,819	12/21/2000 12/06/2018	01/15/2021 01/18/2022
	CASL 17-A ABS			4	3AM	4,213,488		4, 191,756	4, 134, 300	4, 178, 091		(2,954)			4.156	3. 103		2,170	22,819	04/18/2018	11/26/2046
	CB MEDICAL SOUTH LLC ABS	1		3		23,865,376		27,407,322	23,865,376	23,865,376		(2,504)	,		6.080	6.080		64,490	1,451,284	09/15/2008	08/15/2033
	CCCIT_14-A5 ABS			4	1FE	1,847,085		1,821,490	1,830,000	1,842,617		(4,468))		2.680	2.404		3,270	24,522	01/11/2018	06/07/2023
	CCCIT_14-A6 ABS			4	1FE	5,226,621	99.5880	5,228,382	5,250,000	5,227,858		1,237			2.150	2.944		52,048		12/18/2018	07/15/2021
	CCCIT_17-A3 ABS			4	1FE	14,084,526	98.7250	14, 107, 737	14,290,000	14,093,380		8,854			1.920	3.031		64,019		12/06/2018	04/07/2022
17305E-GC-3	CCCIT_17-A4 ABS			4	1FE		.100.0000	8,000,003	8,000,000	8,000,000		44.000			2.603	2.603 5.329		14,463	172,964	04/04/2017	04/07/2022
	CCCIT_17-A9 ABS CFII 18-2A D ABS			4	1FE 2AM	10,724,041 2,999,184	101 0100	10,729,764 3,030,309	10,817,000	10,735,403		11,362			1.800 4.060	4.070		54,626 5.413	40,262	12/18/2018 08/07/2018	09/20/2021 08/15/2030
	CHAIT 16-A5 ABS			4	1FE	990,469		991.235	1,000,000			965			1.270	4.208		بر بر بر بر بر بر بر بر بر بر بر بر بر ب	40,202	12/17/2018	07/15/2021
161571-HJ-6	CHAIT 17-1 ABS			4	1FE.	6,269,531		6,253,032	6,250,000	6,257,353		(6,907)			2.755	2.640		7, 175	142,246	04/06/2017	01/18/2022
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS			4	6S	1,883,212	44.0000	2,200,000	5,000,000	1,861,681		(21,531))		0.000	19.067	JAJ0		362,091	02/06/2014	04/18/2025
14041N-FC-0	COMET_16-1 ABS			4	1FE	4,763,204		4,762,305	4,758,000	4,762,613		(592)			2.905	2.569		5,759		12/17/2018	02/15/2022
	COMET_16-A2 ABS			4	1FE	2,213,337	. 100 . 5540	2, 197, 095	2, 185, 000	2,202,905		(10,432)			3.085	2.791		2,809	52,988	01/11/2018	02/15/2024
	CONTL AIRLINES 2010-A ABS			2	1FE 2FE	8,056,119 141,746		8, 197, 938 137, 671				3,841			4.750	4.823		180,362	372, 164 7, 186	07/28/2011 06/07/2013	07/12/2022 04/29/2022
	CPSI 17-C ABS			4	2AM	1,549,673		1,551,751	1,550,000	1,549,795		(1,242)			3.790	3.796		2,611	58,745	07/18/2017	06/15/2023
	CRART 18-1 D			4	2AM.	3,379,290		3,421,165	3,379,500	3,379,312		22			4.330	4.332		6,504	67,882	06/20/2018	04/15/2025
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS			2	2	3, 178, 909	. 106 . 4860	3,385,093	3, 178, 909	3, 178, 909					7 . 280	7.280		13,500	229,755	04/12/2001	01/10/2024
	CVS PASS-THROUGH TRUST ABS			4	2FE	15,593,078	. 105.3870	16,432,999	15,593,078	16,720,175		(117,833)			5.880	4.207		53,484	911,206	12/08/2005	01/10/2028
254683-BT-1 254683-CB-9	DCENT_16-2 ABS DCENT_17-6 ABS			4	1FE 1FE	5,542,969 5,686,445	100.0670 98.3820	5,503,703 5,706,141	5,500,000 5,800,000	5,504,560 5,693,291		(21,740) 6.845			2.995 1.880	2.593 3.074		6,864 4,846	138,633 9,087	03/20/2017	09/15/2021 02/15/2023
254683-CB-9 06742L-AM-5	DROCK 16-1 ABS			4	1FE		98.3820	5,706,141		5,693,291	ļ	2.068			1.520	4.114		4,846	ყ,ს8/	12/06/2018	05/16/2023
06742L-AN-3	DROCK 17-1 ABS	_[4	1FE	2,404,634		2,405,317	20,890,000	2,406,702		(6.743)			2.785	2.741		24,242		12/06/2018	03/15/2023
06742L-AP-8	DROCK 17-2 ABS	.[]		4	1FE	11,417,813	99.8420	11,381,981	11,400,000	11,412,253		(5,560)			2.755	2.684	MON	13,087	207,049	04/11/2018	05/15/2023
23343C-AG-6	DTAOT 18-3A D ABS			4	2AM	7,498,908		7,538,693	7,500,000	7,498,971		63			4 . 190	4. 195		13,967	43,646	10/10/2018	07/15/2024
28108P-AA-4	ESLFT 2012-A AP ABS			4	1FE	126,588		128,492	126,588	126,588		ļ			5.450	5.450		1,763	5,220	11/09/2012	10/01/2025
	ESLFT 2012-A AT ABSETRVM 04-1 ABS			3	1FE 1FE	156,583 1,595,780		157,929 1,612,804	156,583 1,614,386	156,583 1,613,590		(796)			5.330	5.330 4.693		2, 133 4,886	6,455 68,495	11/09/2012	10/01/2025
	FCRT 18-1 D ABS			4	2AM.			1,007,265	1,000,000	999.994		(796)	·		4. 190	4. 190		4,886		03/13/2009	11/07/2031 11/15/2023
	FCRT 17-1 ABS	1		4	2AM	899,750		917.866	900,000	899.822		28			5.280	5.286		2,112	47,520	04/10/2017	08/15/2024
33632*-UK-1	FIRST SEC BK UTAH N A ABS			2	2	1,986,241	.102.6100	2,038,073	1,986,241	1,985,262		908			8.410	8.508	JJ	77,025	128,528	03/05/2001	07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS			4	2	1,016,274	102.1730	1,038,353	1,016,274	1,016,232		45			8.410	8.420		39,411	62,243	10/30/2000	01/15/2020
34531C-AE-0	FORDO_16-C ABS	- -		4	1FE	7,603,770		7,621,401	7,790,000	7,615,499		11,729			1.400	3. 173		4,847	9,088	12/06/2018	02/15/2022
34531E-AE-6 34962A-AA-0	F0RD0_17-A ABS FRCMT 2018-0NE A ABS	-}		4	1FE 1FE	9,788,281 4,999,561	98.4940	2,954,813 5,056,845	3,000,000 5,000,000	2,946,981 4,999,583	}	10,497		 	1.920	2.864		2,560	30,400	08/07/2018	04/15/2022
34962A-AA-0 14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	+		4	6S		101.13/0	5,056,845	5,000,000	4,999,583	(6,399)	22			0.000	0.000		12,311	27 , 700	11/02/2018	11/15/2023 10/27/2020
	GCAR 18-1 B ABS	11-		4	2AM	1,249,892		1,246,846	1,250,000	1,249,921	(0,039)				3.520	3.523	MON	1,956	36,667	01/30/2018	08/15/2023
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE	I		2	3AM	14,317,664		12,885,897	14,317,664	14,317,664					5. 125	5. 125		277,206	733,781	08/04/2011	02/15/2038
	HALST 2017-C A4 ABS	. -		4	1FE	2,677,148	99.0390	2,682,965	2,709,000	2,679,660		2,512			2.210	3. 170		2,661	4,989	12/06/2018	09/15/2021
	HALST_16-C ABS			4	1FE	1,311,405		1,314,446	1,315,619	1,315,406		2,093			1.490	1.691		871	10,896	03/01/2017	02/18/2020
	HALST_18-B ABS HAROT 17-1 ABS			4	1FE	5,683,203		5,697,767	5,697,000	5,683,744		541 4.798			3.040 2.050	3.198		7,697	14,432	12/06/2018	10/15/2021
	HAHUI_17-1 ABS HERO 18-1A ABS			9	1FE1FE	3,934,063 4,024,533		3,947,222 4,087,740	4,000,000 3,926,409	3,938,860		4, /98			2.050	3.152 0.000		2,278	6,833 60,265	12/06/2018	06/21/2023
44114U-MD-0	IILNU IU-IM MDO	- -		U	. IFE	4,024,533	104. 1090	4,087,740		ا 21, 169, د		(121,262)	J			0.000	U U		0∪,∠05	01 02 /61 /64	

						5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2	Cod	es	6	7	F	air Value	10	11	Change	in Book/Ad	justed Carryin	g Value			Int	terest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							i l
													Foreign							i l
		F		NAIC								Current	Exchange							1
		0		Desig-								Year's	Change							1
		r		nation		Rate					Current	Other-	in							1
		C e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	HERTZ 18-1 A ABS		4	1FE	3,499,617	99.1640	3,470,744	3,500,000	3,499,683		66			3.290	3.292	MON	1,919	105,874	01/17/2018	02/25/2024
	HERTZ 18-2A B ABS		4	1FE	2,432,358	100.7710	2,451,265	2,432,500	2,432,380		22			4 . 140	4.142		1,678	49,793	06/21/2018	06/27/2022
	HERTZ 18-3A A ABSHERTZ 18-3A B ABS		4	1FE	3,749,661 2,999,195	101.6450 . 101.8010 .	3,811,699	3,750,000	3,749,691 2,999,265		30 70			4.030	4.032 4.376		2,519 2,185	74,723 61,423	06/21/2018	07/25/2024
	HERTZ 17-2 ABS		4	1FE	1,351,634	101.8010	1,369,768	1,356,500	1,351,808		164			4.370	4.294		950	40,121	11/14/2018	10/25/2022
	HERTZ_17-2A ABS		4	1FE	999,566	98.7250	987,254	1,000,000	999,665		80			3.290	3.299		548	30,844	09/14/2017	10/25/2022
428041-BG-1	HFLF 18-1 D ABS	ļ	4	2AM	1,639,653	100.9660	1,655,839	1,640,000	1,639,727		73			4.170	4. 178	MON	3,989	41,223	04/25/2018	05/10/2021
428041-BH-9	HFLF 18-1 E ABS		4	2AM	1,499,896	100.8070 .	1,512,103	1,500,000	1,499,917		21			5.550	5.553		4,856	50, 181	04/25/2018	06/10/2021
	HFLF_17-1 ABS		4	2AM	3,999,322		4,016,115	4,000,000	3,999,635		169 16			5.800	5.805		13,533	232,000	04/18/2017	04/10/2031
	HGVGI_17-A ABS HY-VEE INC / WELLS FARGO ABS	·····	4	1FE2	2,023,083 2,334,547		1,997,758 2.539.231	2,023,596 2.334.547	2,023,135 2,334,547		16			2.940 7.420	2.949 7.420		992 12,511	57,930 154,825	04/04/2017	02/25/2027
	JRMT 2004-A, A2 ABS	†	4	6FE		49.0000	2,539,231		2,334,547		(72,628))		4.060	4.060			21,348	12/10/2004	04/15/2022
	LEE MEM HEALTH SYS FL ABS		4	11	11,032,188		10,684,368	9,024,934	10,265,710		(79,725)			6.510	4.641		34,272	586,491	02/11/2009	01/10/2034
	LEHIGH VALLEY HOSPITAL PA ABS		4	1	19,914,762		22, 163, 951	19,914,762	19,914,762					5.610	5.610		80,688	1, 115, 571	08/24/2005	02/05/2027
	LFT 18-2A A ABS		4	1FE	1,999,967		2,035,497	2,000,000	1,999,969		2			4.230	4.231		2,585	8,225	10/25/2018	04/20/2027
	MEDISTAR SUGAR LAND MED CNTR ABS		4	1	18,711,140		20 , 147 , 621	18,652,837	18,689,425		(3,732)			5.730	5.686		47,503	1,063,836	01/18/2013	04/15/2028
	MGE POWER LLC ABS		4	11	20,956,466 16,561,408		23, 190, 179 17, 819, 623	20,886,851 16,561,408	20,923,348 16,561,408		(2,058)			5.680 5.190	5.653 5.190		19,773 14,326	1,182,562 856,653	09/30/2003	09/25/2033
65478A-AE-3	NAROT 15-C ABS		/ /	1FE	14,888,222	98.9290	14,898,724	15,060,000	14,929,348		41.126			1.670			11, 178	83,834	09/07/2018	02/15/2022
	NAROT 17-C ABS		4	1FE	2,837,531	98.7530	2,814,455	2,850,000	2,842,220		4,688			2.120			2,685	55,385	01/17/2018	04/18/2022
	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		4	2	390,863	100.0870	392,499	392, 158			94			5.996	6.058		10,842	11,757	06/27/2008	01/15/2019
	NAVMT 18-1 D ABS		4	2AM	1,170,500		1, 171, 273	1,170,500	1, 170,500					4.056	4.056		923	11,429	09/17/2018	09/25/2023
	NAVSL_16-7 ABS		4	1FE	2,347,401	100 . 3430	2,266,106	2,258,363	2,304,812		(3,483)			3.656	3. 126		1,376	71,278	01/11/2018	03/25/2066
	NAVSL_17-2 ABS NEUB 2014-17A CDO - CF - LOANS		4	1FE 68	677,283	100.0000		661,835 10,000,000	671,047 4,187,409		(199)			3.556	3. 178		392	15,410 306,070	03/13/2018 06/19/2014	12/27/2066
	NEWMK 13-1 CDO - CF - LOANS		4	6FE	4,004,000	6.5000	4,000,000	10,000,000	4, 107, 409			100,730		0.000	13.732				10/30/2013	06/02/2025
	NFL TRUST SENIOR SECURED NTS 2025		7,0	1FE	14,000,000		13,976,745	14,000,000	14,000,000					3.870	3.870		132,440	76,755	08/15/2018	10/05/2025
	PIPELINE FUNDING CO LLC ABS	I	4	2AM	4,744,000		5,595,235	4,744,000	4,744,000					7.500	7.500		164,063	354,300	10/08/2009	01/15/2030
	PLNT 18-1 ABS		4	2AM	4,987,500		5,008,248	4,987,500	4,987,500					4.262	4.262		15,352	73,218	07/19/2018	09/05/2048
	PREF TRM XVII CDO - CF - PREFERRED		1	2AM	7,000,000		6,090,000	7,000,000	7,000,000		(0.070)			3.301			5, 134	183,971	03/09/2005	06/23/2035
	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		4	3AM	1,347,160 2,110,991	103 . 4580 103 . 4580	1,393,739 2,153,958	1,347,160 2,081,974	1,353,326 2,090,103		(2,372)			9.810 9.810	9.311 9.384		8,810 13,616	106,098 163,969	02/08/1990	12/07/2022 12/07/2022
76126C-MD-1	RACERS TRUST 2002-38-S-2 ABS	†	4	2FE	7,981,000	103.4360	25,250,000	25,000,000	2, 468, 843		1,390,267			0.000	6.490		13,010	103, 909	10/01/2002	12/01/2029
	SBA TOWER TRUST ABS		1	1FE	10,491,585	99.0030	10,395,315	10,500,000	10,491,729		144	8,415		3.156			14,728	333,221	10/06/2015	10/10/2045
	SBA TOWER TRUST ABS		1	1FE	8,457,048	98.1660	8,344,104	8,500,000			1,026	32,239		2.877	2.903	MON	10,869	245,904	06/30/2016	07/16/2046
	SBA TOWER TRUST ABS		1	1FE	1,565,403	98.3200	1,573,116	1,600,000	1,565,767		482	34,715		3. 168	3.284	MON	2,253	50,970	04/04/2017	04/15/2047
78443C-BN-3	SLMA_04-B ABS		4	1FE	6, 138, 632		6, 134, 838	6, 157, 875	6, 141, 223		3,404			3.118	3.228 4.331		8,001	141,700	12/08/2017	03/15/2024
78443C-CB-8 78443C-CL-6	SLMA_05-B ABSSLMA_06-A ABS	 	4	1FE	8,897,884 3,897,412		9,349,738 4,114,738	9,516,454 4,242,081	9,054,071 3,966,495		85,878 14.808			3.118 3.078	4.640	MJSD MJSD	12,364 5,441	244,306 104,699	05/04/2017 01/26/2017	06/15/2039
	SMB 18-C A2B ABS	<u> </u>	4	1FE	2,500,000		2,478,030	2,500,000	2,500,000					3.205	3.205		3,339	18,343	09/12/2018	11/15/2035
	SMORE_2014-1A CDO - CF - LOANS		4	6S	783,063	6.0000	270,000	4,500,000	270,000	(395, 196)	(37,282)			0.000	0.000	FMAN		286,021	04/30/2014	05/15/2026
83416N-AA-1	SOCTY_16-A A ABS		4	3AM	5,352,991	102.0320	5,406,489	5,298,802	5,345,736		(3,660)			4.800	4.497	MS	71,357	242,000	06/12/2017	09/21/2048
	SOUTHERN CO/MISS PWR/MISS BFC ABS	l	l	2	36,339,186		32,277,867	30,000,000	31,365,340		(442,920)			7 . 130	5.354		421,858	2,139,000	07/15/2003	10/20/2021
85208N-AA-8 86176Y-AH-5	SPRINT SPECTRUM SPEC 1 ABSSTCLO 07-6X CDO - CF - LOANS	 	[]	2FE	3,004,160		3,004,160	3,042,188 190.155	3,004,160	951	4,667	37 , 285		3.360	3.989		3, 123	85,667	07/09/2018	03/20/2023
86176Y-AH-5 86176Y-20-1	STOLO_07-6X CD0 - CF - LOANS	·····	4	6S			9,508 	190, 155	9,508	951				0.000	0.000				11/18/2013	04/17/2021 04/17/2021
87165L-AF-8	SYNCT 15-1 ABS		4	1FE	9,898,438		9,920,997	10,000,000	9,903,037		4,599			2.370	3. 191		10,533	19,750	12/06/2018	03/15/2023
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	C	2	2	1,217,499	101.9870	1,241,696	1,217,499	1,217,499					5.830	5.830		32,730	58,565	11/30/2004	01/15/2021
872295-AG-5	TCFAT_16-1 ABS		4	2AM	3,898,437	98 . 1990	3,927,961	4,000,000	3,933,233		13,595			3.500	4.071	MON	6,222	140,000	03/10/2017	07/17/2023
87226V-AD-8	TOFAT_16-PT1D ABS		4	2AM	3,999,421	98.6380	3,945,506	4,000,000	3,999,625		69			4.200			7,467	168,000	12/08/2016	04/15/2024
87244B-AA-6 89566E-AB-4	TGIF_17-1 ABS TRISTATE GEN & TRANS ABS		4	3AM 1FE	7,937,214		7,886,962 17.367.561	7,899,680 15.000.000	7,934,016 15,000,000		(3, 198)			6.202 7.144	6. 104 7. 144		83,017 449,477	266,897 1.071,600	05/10/2018	04/30/2047
89566E-AB-4 89655V-AA-0	TRL 03-1A ABS		4	1FE	15,000,000		1, 367, 561	15,000,000	15,000,000						5.640		5,781	1,0/1,600	10/14/2003	07/31/2033
89655N-AA-8	TRL 04-1A ABS	I	4	1FE	1,827,052	100.0320	1,827,628	1,827,052	1,827,052					5.040	5.270		4,547	96,020	08/10/2004	08/14/2027
89655X-AA-6	TRL_06-1A ABS		4	2FE	12,028,026	103. 3750	12,434,008	12,028,026	12, 197, 867		(22,902))		5.900	5.004	MON	33,511	699,399	05/18/2006	05/14/2036
886477-AA-6	TSFMT_17-AA ABS	ļ	4	1FE	3,535,276	99.8410	3,530,072	3,535,693	3,535,619		209		ļ	4.550	4.557	MON	7 , 150	180,240	05/05/2017	05/15/2021
898613-AA-2	TUCKAH_02 ABS	 	4	3FE	8,549,482	109 . 4720	8,930,120				(18,875)			9.310	8.729	MON	25,315	764, 183	02/06/2002	10/20/2025

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	iusted Carryin	g Value			I	nterest		Da	tes
		3	4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-					-	,						Total							
														Foreign							
			F		NAIC								Current	3							
					_								Current	Exchange							
			0		Desig								Year's	Change							
		_	r		nation		Rate					Current	Other-	in							
		С	е		and		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini	-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	!	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbo	I Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
90783V-AA-3	UNION PACIFIC CORPORATION ABS			2	11	9, 120, 783	105.9360	9,662,237	9, 120, 783	9, 120, 783					5.082	5.082	JJ	230,472	425,231	07/21/2005	01/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB	1		2	1	3,833,371	104.0330	3,987,973	3,833,371	3,833,371					5.360	5.360	JJ	102, 164	185,670	03/04/2005	01/02/2023
907825-AA-1	UNION PACIFIC RAILROAD CO ABS			2	1FE	6,008,709	98 . 1930	5,927,712	6,036,817	6,013,355		2,387			3.227	3.297	MN	25,433	190,923	01/01/2017	05/14/2026
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,			2	1	2,992,517		3, 123, 372	3,018,486	3,013,275		2, 134			5.270	5.385	JJ	79,095	148,694	06/27/2008	01/02/2022
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S			2	1	329, 283		359,678	347,511	344,320		1,881			5.270	5.889	JJ	9, 106	30,477	06/27/2008	01/02/2021
	UNITED AIR 2013-1 A PTT ABS		-	2	1FE		102.0990	9,831,996	9,629,844	9,629,844	ļ	ļ		ļ	4.300	4.300		156,431	407,655	08/01/2013	02/15/2027
	UNITED AIR 2016-1 AA PTT ABS ABS	-}	-	2	1FE		96.2960	6,385,020	6,630,619	6,630,619					3.100	3. 100		99,349	202,686	06/06/2016	01/07/2030
	UNITED AIRLINES 2016-1 CLASS B PAS ABS			2	2FE		97.7560	654,987	670,023	644,850		2,716			3.650	4.577		11,820	16,372	10/23/2017	01/07/2026
90933J-AA-9 90931Q-AA-5	UNITED AIRLINES 2016-2 CLASS B PAS ABS			2	2FE 2FE		95.9890	614,374 6,353,329	640,046	613,882 6,211,871		3,461	29,625		3.650 5.375	4.664 5.375		5,451 126,135	20,933 321,732	10/23/2017 08/01/2013	10/07/2025
90931Q-AA-5	UNITED AIRLINES INC ABSUNITED AIRLINES INC ABS	LS	-	2	2FE	6,211,871 1,385,000		1,416,540	6,211,871 1,385,000	1,385,000		l			5.375	5.375		28, 123	71,733	08/01/2013	02/15/2023
90931Q-AA-5 90932E-AA-1	UNITED AIRLINES INC ABS	TLO	1	4	2FE		91.8300		710.354			4.439	62.475	ļ	5.3/5	4.061		4,765		09/13/2013	04/07/2030
90932Q-AB-2	UNITED AIRLINES INC B ABS	1	-	2	2FE		91.6300	5,767	5,798	5,798		4,409			4.625	4.625		4,765	20, 138	09/13/2016	03/03/2024
90932Q-AB-2	UNITED AIRLINES INC B ABS	LS	1	2	2FE	2,150,000		2,138,605	2,150,000	2,150,000					4.625	4.625		32.593	96,231	07/28/2014	03/03/2024
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS			2	1FE		106.6730	4.891.140	4,585,171	4,585,171					5.900	5.900		67.631	263, 189	04/30/2012	04/01/2026
	US AIRWAYS GROUP INC ABS	I		2	1FE		105. 6300		1,909,033	1,909,033					6.250	6.250		22,869	115,581	12/15/2010	10/22/2024
	US AIRWAYS GROUP INC ABS	LS		2	1FE		105.6300	707,721	670,000	670,000					6.250	6.250		8,026	40,565	12/15/2010	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS	1		2	2FE	1,653,802	103.0540	1,704,305	1,653,804	1,653,804		(122,217))		5.375	5.375	MN	11,358	81,933	02/11/2016	05/15/2023
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			4	1		104 . 5800	538,208	514,636	514,636					5.480	5.480		14,023	26,355	12/22/2005	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			4	1			92,849							5.480	5.480		2,410	4,846	12/22/2005	01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES	·		2	1	1, 175, 757		1,317,015	1, 175, 757	1, 175, 757					5.720	5.720		31,011	91,209	09/26/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES	+		2	1	356,553		369,663	356,553	356,553					5.720	5.720		9,404	18,776	09/26/2006	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES	+		2	1	320,385		339,923	320,385	320,385					5.720	5.720		8,450	27,522	09/26/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES			2	1	1, 114, 129		1,245,459	1, 114, 129	1, 114, 129					5.720 5.480	5.720		29,386	134,936	09/26/2006	09/30/2029
94978#-CZ-8 94978#-DC-8	WELLS FARGO & COMPANY ABS			2	1	3,383,024	104 . 5130	3,535,714	3,383,024 3,251,139	3,383,024 3,251,139					5.480	5.480 5.480		92,180 88,586	159,853 165,836	12/22/2005	01/02/2025
94978#-FM-4	WELLS FARGO & COMPANY ABS			2	1		104.4230	387,511	367.601	367.601					5.720	5.720		9,696	19.802	09/26/2006	01/15/2028
97180*-QB-7	WESTAR ENERGY INC ABS			4	2		100 . 0240	352,699	352,615	352,616		(65)	1		10.070	10.050		17,557	35,508	12/31/1998	01/03/2019
98161V-AE-0	WOART 18-A ABS	1		4	1FE	2,624,559		2,622,001	2,625,000	2,624,656		96			2.890	2.895		3,372	64,905	01/30/2018	04/15/2025
98161Y-AC-8	WOLS 18-A ABS	1		4	1FE	3,050,347		3,057,046	3,067,000	3,051,048		701			2.830	3.209		3.858		12/06/2018	07/15/2021
	WSTOP 18-1 A2 ABS	1	.	4	2AM	1,000,000		1,022,650	1,000,000	1,000,000					4.970	4.970		6,489		11/06/2018	12/05/2048
	ZAIS2_14-2A CLO	4		4	1FE		99.2500	17,368,750	17,500,000	17,500,000		ļ		L	3.690	3.690		121,971	559,240	04/14/2017	07/25/2026
	HD SUPP / HUGHES SUPP / MIAMI ABS	. L		4	1	2,091,935	97.6200	2,042,147	2,091,935	2,091,935					5.860	5.860	MON	7, 151	121,706	04/20/2004	02/10/2024
	btotal - Bonds - Industrial and Miscellaned	ous (I	Unaffil	iated) - C	Other						<u> </u>]		_		1					
Loa	an-Backed and Structured Securities					1,162,952,302	XXX	1,181,625,227	1,186,730,284	1,161,243,348	(393,738)	(2,487,784)	1,121,164	1	XXX	XXX	XXX	6,713,411	52,242,803	XXX	XXX
3899999. Tot	tal - Industrial and Miscellaneous (Unaffilia	ated)	Bond	s		14,314,524,042	XXX	14,353,359,554	14,466,618,136	14,280,703,491	(528,868)	(13,076,496)	6,209,636	(148,753)	XXX	XXX	XXX	149,949,953	577,447,211	XXX	XXX
190750-60-7	COBANK ACB	1		1	2FE	30,000,000			30,000,000	30,000,000	, , , , , , , , , , , , , , , , , , , ,		,,		3.594	6.112		248,602	946,541	01/03/2012	12/31/2049
21869M-AA-5	CORESTATES CAPTL	4		1	2FE	14,683,994			15,000,000	14,881,333		12,833			3. 186	6.571	FMAN	62,395	387,639	02/06/1997	02/15/2027
	ENEL SPA	4	. D	1	2FE	6,672,990	102.0000	6, 120, 000	6,000,000	6,399,976		(76,994)			8.750	6.952		141,458	525,000	03/04/2015	09/24/2073
70212J-AA-3	PARTNERRE FINANCE			1	2FE	4,997,450		4, 150, 000	5,000,000	4, 997, 537		15			5.063	6.446		20,393	222,014	11/02/2006	12/01/2066
69331V-AA-4	PECO ENERGY CAP TRST III			1	2FE		112. 4720	1,124,720	1,000,000	979,039		1,490			7.380	7.699		12,505	73,800	06/01/2004	04/06/2028
86787X-AA-3	SUNTRUST BANKS	· 	-	1	3FE	9,933,686		8,700,000	10,000,000	9,974,577	ļ	2,655		ļ	3.290	6.559		42,953	268,542	05/12/1997	05/15/2027
05565A-GF-4	BNP PARIBAS SA	-	- D	1	2FE	300,000		285,375	300,000	300,000					7.000	7.000		7,875		08/08/2018	01/01/9999
225401-AK-4	CREDIT SUISSE GROUP AG	+	- D	1,3	3FE			613, 178	650,000	650,000					7.250	7.250		14,268	400.007	09/05/2018	01/01/9999
58551T-AA-5 65473P-AC-9	MELLON CAPITAL IV			1	2FE	12,000,000	75.8380	9, 100, 560 1, 412, 670	12,000,000	12,000,000					4.000 5.650	4.748		16,000 3.814	486,667 43.865	06/12/2007	01/01/9999
83367T-BU-2	NISOURCE INCSOCIETE GENERALE SA	·}	n	1 2	3FE		85.0250	1,412,670				l			5.650 6.750	6.750			43,865	06/06/2018	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I	-	U	1,0	3FE		71.5880	360.804	504,000	266,283					4.000	6.750		952	20,440	08/06/2007	01/01/9999
	USB REALTY CORP ABS	†	1	1	2FE	7,999,680		6,920,000	8,000,000	7,999,731		5			3.583	2.867		62, 111	250,525	12/18/2006	01/01/9999
	btotal - Bonds - Hybrid Securities - Issuer	Ohli	nation	i		90.649.194		70,389,969	90,623,000	90.617.476		(59,996)			XXX	XXX	XXX	643.686	3,246,970	XXX	XXX
	,	UDII	gautil	,			+			- ' '	1	(,,		t	XXX	XXX	XXX			XXX	XXX
	tal - Hybrid Securities					90,649,194		70,389,969	90,623,000	90,617,476	1	(59,996))	 				643,686	3,246,970		
	al - Parent, Subsidiaries and Affiliates Bo	nds					XXX								XXX	XXX	XXX			XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF	+	-		2	33,560,168				31,565,005	(882, 382)				0.000	0.000			904,712	04/24/2018	12/31/2019
464288-51-3 464288-63-8	ISHARES IBOXX USD HIGH YIELD CORPO				4 2	9,463,067		8,916,215 7,477,189		8,916,215 7,477,189	(546,852)				0.000	0.000			294,256 116,451	12/13/2018	12/31/2019
404200-03-0	IOTANES INTERMEDIATE-TERM CORPORAL	4	-1	I	·		52.4200	L	L	L	L(97,723)	L	L	L	U.UU.U	LU.UUU		L	164,011	09/28/2018	12/31/2019

					5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	des 6	7		air Value	10	11			usted Carryin	g Value			l)	nterest		Da	tes
		3 4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
												Total							
												Foreign							
		F	NAIC								Current	Exchange							
		0	Desig-								Year's	Change							
		r	nation		Rate					Current	Other-	in							
		C e	and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i	Admini	-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		2	9,478,715	51.6400	9,433,802		9,433,802	(44,913)				0.000	0.000			108,033	12/13/2018	12/31/2019
	btotal - Bonds - SVO Identified Funds -	Exchange T	raded Funds - as																
	entified by the SVO			60,076,861	XXX	57,392,211		57,392,211	(1,571,869)				XXX	XXX	XXX		1,423,452	XXX	XXX
6099999. Su	btotal - SVO Identified Funds			60,076,861	XXX	57,392,211		57,392,211	(1,571,869)				XXX	XXX	XXX		1,423,452	XXX	XXX
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		3	11,258,306	98.4380	11, 154, 028	11,331,022	11,265,118		16,697			7.027	7.213	MS	364,920	716,479	07/20/2017	08/11/2022
	CP OPCO LLC TERM LOAN B1		26* 2 6*	456,089 2,145,308	26.9300 .	149,752	556,079 4.204.906		(129, 168)				10.750	10.750	JAJO			10/31/2018	03/31/2019
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		25° 25Gl	2, 145, 308 9,603,438		9,385,479	9,725,000	9,622,146		18,709			7.768	8.077	FMAN	2,100	661,518	02/05/2018	03/31/2019
	GAYLORD ACQUISITION CORP TL		24Z	9,900,000		9,804,455	10,000,000	9,902,879		2,879			7.708			178,317		10/12/2018	10/12/2024
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL		25	9,066,291	86.0000	7,911,820	9, 199, 791	9,066,354		18,723			10.803	11.222	MJSD	2,761	954,744	12/29/2017	06/09/2023
456740-AA-6	INFOBASE HOLDINGS INC TERM LOAN		. 24	11,653,951	94.9880 .	11, 170, 280	11,759,654	11,658,798		16,277			7.257	7. 138		184,912	482,523	11/16/2018	12/15/2022
64746P-AC-3 BAS0V4-EQ-2	NEW MILANI GROUP TL		24 2 47	6,402,825		6,386,656	6,467,500	6,407,734 14,813,429		4,909 929			6.772 7.480	6.975 7.787		1,217 34,283	231,789	06/14/2018	06/15/2024
	OSG BULK SHIPS INC TERM LOANPERC HOLDINGS 2 (PRIME ENERGY) TLB		2 3			14,501,510 6,945,436	15,000,000 7,036,449			11,777		 	7 . 480	7.787	MJSD	1,476	514,326	12/21/2018	11/30/2023
74968E-AB-0	RMP ACQUISITION INC TL		2 3PL	3,491,155		3,409,544	3,504,320	3,491,166		1,820			7.553	7.699	MJSD	735	251,613	03/01/2017	03/02/2022
BASOUL-6R-2	ROVER 180 FUNDING LLC DDTL		25Z	187,500	100.0000	187,500	187,500	187,500					14.000	14.000	MJSD	1,434	608	12/26/2018	03/14/2023
82988*-AA-2	SITUS GROUP HOLDINGS CORP TLB		24	4,804,814	94.9100	4,583,171	4,828,958	4,807,020		2,206			6.845	6.964	FMAN	919	337,371	02/26/2018	08/26/2023
	TEXTECH INDUSTRIES INC TL		. 24	4,897,287	95.2510 .	4,703,014	4,937,500	4,897,925		7,367			7 . 457	7.666	FMAN	32,807	310,219	12/29/2017	08/04/2023
C7008#-AB-6 C7008#-AC-4	THE ORIGINAL CAKERIE CO USTLBTHE ORIGINAL CAKERIE LTD CNTLB		25	8,280,728 5,902,042	97.6790 96.1830	8, 157, 271 5, 721, 452	8,351,124 5,948,529	8,286,117 5,903,013		21,750 10,952			7.495 6.995	7.745 7.242	MJSD	55,763 37,071	513,083 362,695	02/23/2018	07/20/2022 07/20/2022
	btotal - Bonds - Bank Loans - Issued		. 2	109,861,788	XXX	104, 171, 368	113,038,333	107,308,785	(129, 168)	134.995			XXX	XXX	XXX	898,714	5,336,967	XXX	XXX
	1011778 BC UNLMTD (BRGR KNG) B3 TL	I IA	2 4FE	1,962,650		1,868,381	1,965,000	1,962,651	(129, 100)	332			4.772			260	85,441	12/29/2017	02/16/2024
00450#-AC-5	ACCOUNT CONTROL TECH TL		24	1,568,838	98.5000	1,570,415	1,594,330	1,568,855		9,809			11.272	11.855	JAJ0	17,802	399,053	12/29/2017	04/28/2022
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		24FE	2,971,001		2,865,413	3,026,834	2,971,012		1,810			8.052			677	467,319	06/07/2018	11/10/2023
00489#-AA-4	ACPRODUCTS INC TL		. 24Z	12,065,625		12,048,637	12, 187,500	12,081,187		15,562			7.294	7.623		81,737	324,662	07/18/2018	01/03/2022
00769E-AS-9 00100U-AG-7	ADVANTAGE SALES & MKTG 1ST LIEN TLADVCD DSPSL SVCS INITIAL TERM LOAN		2	3,260,875 2,113,583		2,867,016 2,027,053	3,264,168 2,113,583	3,260,870 2,113,583		1, 127			5.772 4.669	5.815 4.669		523 1.096	204,075 90,691	10/30/2017	07/23/2021 11/10/2023
02376C-AX-3	AMERICAN AIRLINES 2017 REPL TL NEW		23FE	1,913,789	96.9530	1,861,498	1,920,000	1,913,910		1,995			4.009	4.509		5.147	76,742	12/29/2017	10/10/2023
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		2	2,837,495	94.9290	2,693,624	2,837,514	2,837,497		2			4.522	4.523	JAJ0	356	88,038	04/04/2018	10/31/2023
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		24Z		93.2000	6,958,584	7 , 466 , 258	7,395,817		4,222			6.595	6.801	MJSD	43,852	159,910	08/09/2018	06/29/2024
04269G-AQ-5	ARRIS GROUP INC TLB3		. 23FE	2,548,598	98.8130	2,524,178	2,554,500	2,549,441		843			4.772	4.815	JAJ0	339	112,967	01/01/2018	04/26/2024
05459*-AA-3 C9413P-AZ-6	AXIA ACQ HLDG (AMES) TLBAUSCH HEALTH (VALEANT) INIT TL		24 23FE	7,306,021 830,251	100.0000 . 95.3060 .	7,379,578 791,832	7,379,578 830,831	7,307,302 826,436		16,526 501			9. 125 5. 379	9.442 5.478	MJSD	54,245 3,352	673,469 22,661	12/01/2017	09/15/2022
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		2 4	10,698,294	98.5000	10,618,300	830,831	10,698,330		12.902			8.272		FMAN	2.477		06/01/2018	11/29/2023
15670B-AB-8	CENTURYLINK INC TERM LOAN B		23FE	985,908		921,690	990,000	985,910		558			5.272	5.352		145	48,276	12/29/2017	01/31/2025
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		25GI		94.2250	8,270,431	8,777,328	8,700,321		10,766			7.207	7.418	MJSD	57,065	538,769	01/05/2018	12/29/2023
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		. 24FE	1,116,752		1,076,563	1, 122, 250	1, 116, 964		(1,544)			5.957	6.200		5,942	63,481	11/30/2017	01/27/2021
991525-9A-6 991526-9A-4	COLOUROZ INVESTMENT 1 GMBH TLC		24FE 24FE	21,944	89.0000 89.0000	19,625 154,666	22,050 173.782	21,950 170.716		33		}	5.487 5.487	5.674 6.222		418 3.296	4,645 35,770	10/24/2017	09/07/2021
991526-9A-4 20162V-AG-8	COMMERCIAL BARGE LINE CO TL		2	170,522	71.6000	154,666				1,021		 	5.487			3,296 181		10/24/201/	11/12/2020
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		23FE	1,626,419		1,518,668	1,626,419	1,626,419		20,002			5.530	5.530		250	83,029	12/29/2017	10/05/2023
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		24FE	4,950,000	98.5000	4,925,000	5,000,000	4,950,932		932			8.544	8.737	JAJ0	72,390	4,110	11/01/2018	10/10/2025
22164E-AC-9	COTIVITI CORP TLB		. 23FE	44.00	99.9580	40.000	45.040.555	44.007.:==		(971)		ļ	0.000	0.000				09/28/2016	09/28/2023
22235C-AC-8 22284M-AK-8	COUNTRY FRESH FIRST LIEN TL		24 24FE	14,983,917 4,923,113	85.0000 .	12,936,683	15,219,627 4,953,693	14,984,172 4,921,552		(14,730)			7.803 7.303	8.232	MJSD			12/29/2017	03/31/2023 09/27/2024
243600-AB-8	DECOPAC INC INITIAL 2ND LN		. 2 4FE	7,431,517		4,854,619	4,953,693	4,921,552		1,906 7,165			10.636	7.047	MJSD	2,216	257 , 433	10/12/2018	09/2//2024
	DELIVER BUYER INC (MHS HLDGS) TL		24FE	5,157,194	97.8750	5,089,334	5, 199, 831	5, 157, 756		5,711			7 . 706	7.893	JAJ0	35,621	540,278	05/01/2017	04/26/2024
L2324E-AE-1	DELOS FINANCE SARL 2018 NEW LOAN	I	22FE	2,001,386	97.0500	1,941,000	2,000,000	2,001,201		(185)			4.553	4.539	JAJ0	253	67, 167	03/07/2018	10/06/2023
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		24FE	343,802	84.0000	333,531	397,061	338,841		(307)			5. 188	9. 135	JAJ0	1,259	4,651	10/01/2018	11/06/2023
25365E-AP-0	DIEBOLD NIXDORF INCORPORATED TL-A1		. 24FE	64,495		66,067	64,495	64,495		4 0.0			11.811	11.813	FMAN	21	2,386	09/01/2018	08/24/2022
23340R-AB-7 23341M-AC-5	DJO FINANCE (AKA REABLE) TL		24FE 2 4FE	2,025,593 5,840,123	98.5500	1,998,265 5,900,061	2,027,666 5.892.695	2,025,759 5.840.917		1,249 12.956		·	5.709 7.269	5.779 7.549		14,811 2.920	111,127 385,576	12/29/2017	06/08/2020
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		24FE 24FE		97.5830	5,900,061	5,892,695	5,840,917		1,521			6.272	6.532		2,920	385,576	12/29/2017	10/02/2023
32007U-BX-6	FIRST DATA CORP 2024A NEW DOL TL		23FE	3,766,538		3,594,828	3,772,117	3,766,558		917			4.504	4.535	JAJ0	3,775	154,067	12/27/2017	04/26/2024
	FITNESS INTERNATIONAL LLC TLB		2 4FE	1,311,647		1,261,310	1,317,295	1,309,076		739			5.772		JAJ0	211	52,076	04/18/2018	04/18/2025

								Showing All Lon													
1	2		Code		6	7		Fair Value	10	11	3 -		usted Carryin	3				terest			ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			F		NAIC								Current	Foreign Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description		n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	FLEETWASH INC DDTL			2	4Z	1,187,960	92.0910	1,094,000	1, 187, 960	1,187,960					7.277	7.277	MJSD	18,318	25,276	10/31/2018	09/28/2025
33905P-AC-5 33905P-AE-1	FLEETWASH INC EARNOUT DDTLFLEETWASH INC TERM LOAN B	+		2	4Z	7,061,530	91.0530	6,606,364				1,683			7 . 146 7 . 272	7.146 7.457	MJSD MJSD	1,441	3,217 109,022	10/15/2018	09/28/2025
35645@-AD-7	FREEDOM SCIENTIFIC INCRE 2017 TL			2	4	11,075,130	98.2680	10,993,260	11.187.000	11, 111, 221		36.091			7.303	7.702	FMAN	2,269	718,193	01/19/2018	11/10/2020
	GULF FINANCE LLC TRANCHE B TL			2	5FE	106,986	75.8750	96,638	127,365	107,818		832			7.885	12.320	FMAN	28	2,810	09/18/2018	08/25/2023
40419N-AG-5	HFOTCO LLC Term Loan B			2	3FE	1,488,769	97.7500	1,458,919	1,492,500	1,488,965		197			5.280	5.323		219	33,684	07/24/2018	06/19/2025
45720#-AA-8 67180F-AJ-6	INJURED WORKERS PHARMA TL		· · · · · · · · · · · · · · · · · · ·	2	4 3FE	4,090,693 1,256,127	96 . 2500	3,966,152 1,221,583	4,120,678 1,256,127	4,090,666 1,253,050		12,795			7.772	8.269 4.604			341,362	12/29/2017	07/22/202011/01/2025
	KAR AUCTION SERVICES INC TLB4	1		2	3FE		97.2300	584,045	601,593	600,465		478			5.063	5. 156		9,711	27,189	12/29/2017	03/11/2021
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL			2	5	6,582,111	99.9120	6,652,268	6,658,138	6,582,978		2,774			9.303	9.736	MJSD	1,721	550,928	08/03/2018	02/18/2022
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE TL	· 		2	4PL	5,666,429		5,535,214	5,677,143	5,666,274	ļ	6,688		ļ	7.522	7.671		1, 186	403,751	12/29/2017	06/06/2020
	MA FINANCE CO AKA MICRO FOCUS TLB3			2	4FE 3FE	114,7/0	92.9170	106,957 1,069,093	115, 111 1, 168, 408	114,770		52			5.022 5.553	5.084 5.642		16	5,530 59,192	12/29/2017	06/21/2024
	MALLINCKRODT INTL FIN 2017 TLBMH SUB I LLC (MICRO) TERM LOAN	t		2	4FE	2,374,453		2,266,968	2,395,739	2,374,519		(18,327)			6.254	6.440		3,329		12/29/2017	09/24/2024
	MICHAELS STORES INC 2018 NEW TLB			2	3FE	1,791,000	95.3750	1,708,166	1,791,000	1,791,000					5.008	5.008		1,071	47,979	06/04/2018	01/30/2023
	MONEYGRAM INTERNATIONAL INC TL			2	4FE	2,768,347		2,262,825	2,766,290	2,768,296		(1,478)			5.701	5.641		438	153,208	12/29/2017	03/27/2020
	NELLSON NUTRACEUTICAL LLC TLA1			2	4FE4	10,604,117		10,402,070	10,614,357 7,274,366			(24,492) 8,517			7.057 7.022	7.089 7.210		2,080 1,419	700,431 492,232	12/01/2017	12/23/2021
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4			2	3FE	7,217,883 1,127,414		7,201,623 1,093,526	1,128,801	1, 127, 430		248			4.387	4.416		3,026	60,229	12/11/2017	10/04/2023
	NORTHERN STAR (SYS CONTROL) TL			2	4	5,431,456		5,248,838	5,458,750	5, 434, 208		2,751			7.552	7.644	MJSD	1,145	289,899	04/06/2018	03/28/2025
	NSM SUB HLDGS 2018 INCR TL			2	4	2,962,613	94.0580	2,807,643	2,985,000	2,965,135		2,523			7.052	7.257		52,438	61,422	06/11/2018	10/03/2022
	NSM SUB HLDGS TL (BABSON)			2	3PL	8,829,074		8,445,595	8,965,530	8,829,161		12,005			7.053	7.529		162,272	616,090	09/29/2017	10/03/2022
	NTM HLDGS LLC (NORTHSTAR TVL) TLBOLDE THOMPSON LLC TL			2	4 4PL	10,691,033		10,639,696 9,621,949	10,801,722	10,693,707 10,351,867		23,317 8,842			8.957 6.703	9.332 6.901		87, 161 25, 344		12/29/2017 05/21/2018	06/07/2022
	ORBIT PURCHASER LLC DD TL			2	4Z	1	95.8750		1	1					1.000	1.000		20,044	8,468	11/08/2018	10/19/2023
	ORBIT PURCHASER LLC TERM LOAN			2	4Z	2,874,194		2,783,994	2,903,226	2,874,914		721			7 . 170	7.412		31,224		11/08/2018	10/19/2023
	OSMOTICA HOLDINGS US TL A			2	4	8,227,342		7,862,906				4,587			6.272	6.406		1,441	553,409	04/01/2018	12/21/2022
	OUTERSTUFF LLC CLOSING TERM LOANPAI HOLDCO (PARTS AUTH) INCR DDTL	+		2	4FE 5	953,368	96.0000	919,200 1,531,297	957,500 1,640,078	953,372 1,638,418		1,398 (1,908)			6.803 7.055	6.989 7.076		181	60,574 49,726	12/29/2017	07/28/2021
	PAI HOLDCO (PARTS AUTH) INCR TL			2	5	3,309,732		3,105,737	3,326,364	3,311,672		1,669,371			7.052	7.144		652	296, 195	01/17/2018	01/05/2025
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL	1		2	5	1	92.9470		1	1					6.057	6.057	MJSD	2,665	5,444	06/20/2018	06/05/2023
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL			2	5	1,903,449	93.4150	1,782,557	1,908,219	1,903,949		500			6.522	6.581	MJSD	346	63,786	06/20/2018	06/05/2023
71714D-AF-6 73744G-AJ-1	PHARMALOGIC HOLDINGS CORP INITIPOST HOLDINGS INC TERM LOAN B			2	5 3FE	546,517	93.3780 99.3500	511,607	547,887	546,662		145			6.522	6.581	MJSD FMAN	99	18,314	06/20/2018	06/11/2023 05/24/2024
	POWER STOP LLC INITIAL TL			2	4Z	5,970,000	99.5000	5,970,000	6,000,000	5,970,577		577			7.553	7.645	JAJ0	76,855		10/29/2018	10/19/2025
69374N-AB-8	PRECISION VALVE CORPORATION DDTL			2	4Z		100.0000								6.702	6.702	FMAN		3,717	08/21/2018	08/02/2024
69374N-AC-6	PRECISION VALVE CORPORATION TL			2	4Z	3,736,101	100.0000	3,754,875	3,754,875	3,737,039		938			7.571	7.677	FMAN	3,956	89,460	08/21/2018	08/02/2024
	QUINTILES IMS INC B1 DOL TL	·		2	3FE 5FE	601,764	96.8250 70.6070	584,253 270,924	603,411 383,707			298 5.119			4.803 6.211	4.864		81 2,118	28,790 6,571	12/29/2017	03/07/2024
	REYNOLDS GROUP HLDG 2017 US TL	†		2	4FE	3,668,891		3,483,162	3,666,486	3,668,890		(515)			5.272	5.254		537	177,603	12/29/2017	02/05/2023
74966U-AP-5	RPI FINANCE TRUST TLB-6			2	2FE	1,991,042	96.5180	1,928,062	1,997,619	1,990,992		1,281			4.522	4.614	MJSD	251	86, 194	12/29/2017	03/27/2023
	SEATTLE SPINCO INC TERM LOAN B	·		2	4FE		92.9170	722,934	778,043	775,740		354			5.022	5.084		109	37,372	12/29/2017	06/21/2024
	SENSATA TECH FIN 6TH AMEND TLSFR GROUP S.A. (YPSO FRANCE) TLB-1	+		2	2FE 4FE	723,975	98.7080	714,111 1,798,610	723,459 1,970,000	723,953	}	(166) 510		·	4.209 5.272	4. 182 5. 310		4, 144 289	24,499 108,627	12/13/2017 10/31/2017	10/14/2021
	SMILE BRANDS INC DDTL	ا'ا ^ا	/	2	4Z		91.3000		745,734	745.734	<u> </u>			<u> </u>	7. 125	7.125		4.781	29,750	12/31/2017	10/12/2024
BASOUW-YE-6	SMILE BRANDS INC. TL			2	4Z	5,469,750	91.4520	5,052,729	5,525,000	5,471,273		1,523			7.063	7.270	JAJ0	53,111	27,433	10/18/2018	10/12/2024
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL			2	5FE		77.6670	571,823	736,249	657,411		15,638			6.279	11.771		128	25,763	09/14/2018	03/19/2021
88046#-AA-5 88078F-BH-0	TERNESSEE IND ELEC (BABSON) TL TEREX CORP INCREMENTAL US TL			2	5 3FE	4,225,891 1,771,661	95.7500	4,244,286 1,703,790	4,244,286 1,779,415	4,230,643 1,772,649	}	16,502 987		}	8.386	8.892	MJSD JAJO	989 7.110		05/01/2015	09/05/2019
88724X-AC-1	TIME MFG ACQUISITION LLC TL	-		2	4Z		95.7500	1,703,790	1,119,415	1,772,049		967		·	0.000	0.000				02/28/2018	01/31/2024
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL			2	4FE	4,990,319	98.7500	4,938,900	5,001,418	4,990,302		3,649			7.272	7.374	MJSD	61,700	422,590	12/29/2017	05/28/2021
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL	ļ		2	4FE	982, 188	98.7500	969,911	982, 188	982, 188	ļ			ļ	7.272	7.272		6,214	61,718	12/29/2017	05/28/2021
89334G-AU-8 89364M-BP-8	TRANS UNION LLC TERM LOAN B3			2	3FE 3FE	4, 159, 419		4,001,184	4,167,900	4, 159, 424		1,672			4.517 5.022	4.575 5.257	JAJO	524 519	174,709	12/29/2017	04/10/2023
89364M-BP-8 89616@-AA-5	TRANSDIGM INC NEW TRANCHE F TLTRIDENT MARITIME TL	·		2	3FE4	3,688,564 6,156,563		3,503,533 6,083,771	3,722,213 6,218,750	3,688,577 6,160,138		13			8.303	5.257		1,434	103,934 217,511	06/01/2018 07/24/2018	06/09/2023
D8545J-AE-9	UNITYMEDIA HESSEN GMBH TL B	D)	2	3FE		96.4000	964,000	1,000,000	994,949		636			4.705	4.793		1,454	42,639	12/15/2017	09/08/2025
	UNIVERSAL FIBER SYSTEMS 1ST L TL	1 -1		2	4FE	10.522.184		10,030,041	10.557.938	10,524,002		10.526		L	7.280	7.411		132.373		11/30/2017	10/04/2021

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

1	2	С	odes	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carrying	g Value			lr	nterest		Da	ites
		3 4	- 5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F	:	NAIC								Current	Exchange							
		C		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		C e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bon		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		e r	Cha		Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	WMG ACQUISITION TRANCHE F TL	·····	2	4FE	2,201,098		2,125,563	2,212,399	2,202,150		1,052			4.647	4.755		286	54,674	06/07/2018	11/01/2023
	WORLDPAY NEW TERM B3 2018ZEBRA TECHNOLOGIES CORPORATION TLB		2	3FE	396,273		382,549	397,867	396,413		140			4.189 4.083	4.2/6 4.341	MJSD JAJO	/96 2.341	9,003 16.489	06/22/2018	10/14/2023
	btotal - Bonds -Bank Loans - Acquire		2				303,647,898	317,799,167	315,258,450		1.940.076			XXX	XXX	XXX	1,279,307	17,649,012	XXX	XXX
		eu			315, 116, 406					(400,400)	, , ,					XXX			XXX	XXX
	btotal -Bank Loans				424,978,194		407,819,265	430,837,500	422,567,235	(129, 168)	2,075,070			XXX	XXX		2,178,021	22,985,979		
	tal - Issuer Obligations				14,734,794,896		15, 135, 316, 270	15,318,050,183	15,018,403,723	(135, 131)	25,356,634	569,560	(148,753)	XXX	XXX	XXX	159,492,188	571,804,183	XXX	XXX
	tal - Residential Mortgage-Backed S				166,334,617		182,331,438	251,341,894	141,024,202		(4,905,431)			XXX	XXX	XXX	982,653	10,873,456	XXX	XXX
	tal - Commercial Mortgage-Backed S				26,613,800	XXX	30,782,167	53,119,352	24,078,889		(1,214,024)	3,190,662		XXX	XXX	XXX	248,362	2,399,540	XXX	XXX
	tal - Other Loan-Backed and Structu	red Securities			1,230,075,647		1,278,180,158	1,830,057,141	1,242,457,423	(393,738)	(550,689)	1, 121, 164		XXX	XXX	XXX	7,531,399	54,933,754	XXX	XXX
8199999. To	tal - SVO Identified Funds				60,076,861	XXX	57,392,211		57,392,211	(1,571,869)				XXX	XXX	XXX		1,423,452	XXX	XXX
8299999. To	tal - Bank Loans	•	•	•	424,978,194	XXX	407,819,265	430,837,500	422,567,235	(129, 168)	2,075,070			XXX	XXX	XXX	2,178,021	22,985,979	XXX	XXX
8399999 - To	otal Bonds				16,642,874,016	XXX	17,091,821,509	17,883,406,070	16,905,923,684	(2,229,905)	20,761,559	6,209,636	(148,753)	XXX	XXX	XXX	170,432,623	664,420,364	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

						Chowing 7 th		TITLE OT CON											
1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in B	ook/Adjusted	d Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	
																		Desig-	
																	Total	nation	
							Doto											and	
							Rate										Foreign		
							Per								Current		Exchange	Admini-	
							Share							Current	Year's	Total Change	Change in	strative	
				Par		Book/	Used to						Unrealized	Year's	Other-Than-	- in	Book/	Symbol/	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Market	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/			Carrying Value		Indi-	Date
fication	Description	Code eign	٥.	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)			(15 + 16 - 17)		cator	Acquired
	DCP MIDSTREAM PARTNERS	Code eigit	521,000.000		1.000	518,453	89.000	463,690	518,432	1.708	41.092	Ulipalu	(Decrease)	Accietion	necognized	1 (13 + 10 - 17)	value	P4FEU	11/13/2017
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			25.00	22.000		22.000	1,540,000		1,708	92,574			1 100	211. 132	(210,000)		RP2FEL	05/16/2007
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		1,033,000.000	100.00	22.000	1,540,000 1,009,285	83.688		1,009,051	24,390	48,243			1, 132	211, 132	(210,000)		P3FEU	11/13/2017
29278N-AB-9	ENERGY TRANSFER PARTNERS LP		10, 186,000.000	100.00	0.980	9,984,333	83.688	8,403,450	1,009,051	254,933	48,243		(175,000)	234		(174,757)		P3FEU	11/13/2017
BASOH9-LW-6	OLIK PARENT INC.		10, 160,000.000	1.00	1.000.000	10,469,250	1.145.856	11.996.250	10,469,250	204,900			(1/3,000)	243		(1/4,/3/)		PSCI	11/13/201/
151327-20-2	CENTAUR FUNDING	n	4.500.000	1.000.00	1.012.210	4,554,929	1.055.252	4.748.634	4.879.280	56.750	408.600			(36.710)		(36.710)		RP2FEL	09/22/2004
S50767-05-2	HENKEL VORZUG	D	11,238,000	1.00		1, 122, 425	109.056	1,225,577	1, 187, 935	2.819	20.444			(00,710)			(160.852		11/30/2016
S54971-68-4	VOLKSWAGEN AG PFD NON VTG PRF NPV	B	5.953.000	1.00		829,626	158.806	945,374		2,129	11,243				12.282		(47,391		12/06/2018
	PORSCHE AUTOMOBIL HOLDING SE	B	4,087.000	0.10		189, 101	59.032	241.265	199.573	1.034	7.139					(12,202)	(29,019		11/30/2016
	ROLLS-ROYCE PREF C SHARE	B	1,290,300.000	1.00	0.000	1,433	0.001	1.639	1.882	, 004	, , 100				238	(238)		P2FEL	10/25/2018
	ubtotal - Preferred Stock - Industria	al and Missalla				30.218.836	XXX	30.430.370	30.810.478	357 . 121	1.133.577		(175,000)	(35.080)	257 . 253		(237,472		XXX
0499999. 3	Tublotal - Freierred Stock - Industria	ai ailu iviisceila	neous (Onamilaleu)			30,218,830	^^^	30,430,370	30,810,478	337, 121	1, 133, 377		(1/5,000)	(35,080)	201,203	(407,333)	(231,412	^^^	^^^
													t			+			
													t			+			
0000000	F-t-1 Df Ctl														:				
8999999 -	Total Preferred Stocks					30,218,836	XXX	30,430,370	30,810,478	357, 121	1,133,577		(175,000)	(35,080)	257,253	(467,333)	(237,472)	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code		Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	·	Code	eign						but Oripaid	67.486	Uripaiu		necognized 324		value	(a)	
88579Y-10-1 SB0L4L-M9-7	3M COMPANY			12,411.000	2,364,792 106,708	190.540 2.229	2,364,792 106,708	1,824,45596,204				(555,892)	324	(556,216)		L	12/04/2018
	AA PLC		. D	47,877.000	43,831	0.955	43,831			182			13,361	(12,978)	(383)	U	12/06/2018
	ABB LTD-REG CMN STK		D	45,887.000	216,098	18.964	216,098	203,147	21.674	6.012		(95,751)		(12,978)	6,423	U	11/30/2017
002824-10-0	ABBOTT LABS		. D	47, 193.000	3,413,470	72.330	3,413,470	2,076,911	21,074	52,768		719,079		719,079		U	12/04/2018
00287Y-10-9	ABBVIE INC			22,762.000	2,098,429	92.190	2,098,429	1,502,448		81,662		(102,681)	611	(103,292)		<u></u>	06/01/2018
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.		B	0.000		21.557	Σ,000,420	1,002,410	309					(100,202)		U	11/30/2016
SB61D2-N6-2	ACACIA MINING PLC		В		392,597	2.335	392,597	241,347				157,943		157,943	(6,694)	U	09/06/2018
G1151C-10-1	ACCENTURE PLC]	16.941.000	2,388,850	141.010	2,388,850	1,562,228		47 . 196		(204,224)	768	(204, 992)	, , , ,	L	12/04/2018
E0008Z-10-9	ACCIONA		В	10,570.000	892,941	84 . 479		860,164		32,363		73,854		73,854	(44,509)	U	11/30/2017
00507V-10-9	ACTIVISION BLIZZARD INC		ļI	18,894.000	879,894	46.570	879,894	691,709		6,424		(316,475)		(316, 475)	, ,,	L	11/30/2016
H00392-31-8	ADECCO CHESEREX		. B	2,485.000	115,780	46.592	115,780	114,886				(572)		(572)	1,467	U	12/06/2018
	ADIDAS SALOMON AG		. B	4,478.000	933,710	208.511	933,710	443,223	2,200	11,297		74,655		74,655	(39,741)	U	02/02/2017
	ADOBE INC			8,329.000	1,884,353	226.240	1,884,353	704,637				423,805	386	423,419		L	12/04/2018
00751Y-10-6	ADVANCED AUTO PARTS INC.			32.000	5,039	157 . 460	5,039	5,039	2				663	(663)		L	12/04/2018
007903-10-7	ADVANCED MICRO DEVICES INC			13,243.000	244,466	18.460	244,466	244,466					37,610	(37,610)		L	12/06/2018
	ADVANSIX INC			3,373.000	82,099	24.340	82,099	63,075				(59,803)		(59,803)		L	11/30/2016
\$59273-75-5	AEGON		. B	30,378.000	141,650	4.663	141,650	141,650		8,459		(29,684)	10,552	(40,236)	(11,994)	U	05/23/2017
SBVRZ8-L1-3	AENA SA		. B	4,642.000	720,358	155 . 183	720,358	616,022	778	31,711		(163,731)		(163,731)	(57,937)	U	11/30/2016
	AES CORP			351.000	5,075	14.460	5,075	4,804		74		271	62	209		L	12/04/2018
	AFLAC INCAGE MANAGEMENT LTD			22,530.000	1,026,467	45.560	1,026,467	664,288		23,375		37,687 2,463	116 3. 123	37,571	(0.400)	L	12/04/2018
S20015-28-5 00846U-10-1	AGILENT TECHNOLOGIES INC		. в	29,111.00048.000	102,735	3.529 67.460	102,735	102,735	0	7		2,463	3, 123	(660) 148	(2,463)	U	12/07/2018
	AIA GROUP LTD COMMON STOCK		D	266,800.000	2,214,998		2,214,998	1,567,758		35,250		(56,751)		(56,751)	(2,978)	L	05/31/2017
	AIB GROUP		D	200,800.000		4.207				33,230		1.081		1.081	(2,976)	U	12/06/2018
009158-10-6	AIR PRODUCTS & CHEM			8,451.000	1,352,583	160.050	1,352,583	1,114,170	9.296	35,807		(29,037)	4,951	(33,988)	١١٧	·	12/04/2018
S60107-02-6	AISIN SEIKI LTD		R	2,900.000	100,971	34.817	100.971	100,971				(3,057)	10.528	(13,585)	3,057	11	12/06/2018
S60112-00-0	AKEBONO BRAKE INDUSTRY LTD		B	29,800.000	49,705	1.668	49,705					(831)	15,995	(16,826)	831	U	09/05/2018
	AKWEL SA		В	5,489.000	101,023	18.405	101,023	100,352				(7)	589	(596)	678	U	12/07/2018
	AKZO N.V.		В	15,059.000	1,211,914	80.478	1,211,914	964,293				(44,839)		(44, 839)	(63,656)	U	04/27/2017
SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC		В	40,347.000	165,720	4. 107	165,720	165,720				12	5,600	(5,589)	(11)	U.	12/07/2018
012653-10-1	ALBEMARLE CORP			1,088.000		77.070			364				15,363	(15, 363)		L	12/06/2018
015271-10-9	ALEXANDRIA REAL ESTATE			46.000	5,301	115.240	5,301	5,301	45				337	(337)		L	12/04/2018
015351-10-9	ALEXION PHARMACEUTICAL INC			2, 159.000	210,200		210,200	210,200					51,467	(51,467)		L	12/06/2018
016255-10-1	ALIGN TECHNOLOGY INC		ļ	994.000	208 , 173	209.430	208, 173	208 , 173					9,851	(9,851)		L	12/06/2018
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		B	7,543.000	375,051	49.722	375,051	273,420		1,923		15,222		15, 222	(35,036)	U	01/16/2015
017175-10-0	ALLEGHANY CORP.			8.000	4,987	623.320	4,987	4,857				129		129		L	11/01/2018
G0177J-10-8	ALLERGAN PLC			4,458.000	595,856	133.660	595,856	1,205,209		16,799			92, 124	(92, 124)		L	12/04/2018
D03080-11-2	ALLIANZ SE-REG COM STK		. B	9,436.000	1,889,193	200.211	1,889,193	1,557,675	11,824	75,436		(186, 170)		(186, 170)	(94,475)	U	12/12/2017
02079K-30-5	ALPHABET INC CLASS A			6,433.000	6,722,228	1,044.960	6,722,228	3,959,388				(53,306)	3,042	(56,349)		L	12/04/2018
02079K-10-7	ALPHABET INC CLASS C			6,169.000	6,388,682	1,035.610	6,388,682	4,252,055				(65,709)	2,812	(68,521)	(0.004)	L	12/04/2018
021361-10-0 02209S-10-3	ALTAGAS LTDALTRIA GROUP INC.		. в	20,518.000 31,578.000	208,816 1.559.637	10.177 49.390	208,816	208,815	25.262	173		3,624	262 159.240	3,362 (159,375)	(3,624)	U	12/06/2018
E04908-11-2	AMADEUS IT HOLDING CMN STK		D		1,007,073		1,007,073	577,648	1,789	16,426		(136)	109,240	(159, 375)	(49,883)	L	09/24/2015
023135-10-6	AMAZON COM INC		. D	7,483.000	11,239,242	1,501.970	11,239,242	3,986,379	1,709	10,420		2,479,667	4.795	2.474.872	(49,003)	·	12/04/2018
S60666-08-8	AMCOR LTD ORD		R	52,817.000	492,677	9.328	492,677	487,621		22,903		(79,729)		(79,729)	(64,607)	L	09/24/2015
023608-10-2	AMEREN CORP		1	87.000	5.675		5,675	5,084		121			84	(79,729)	(04,007)	·	12/04/2018
02376R-10-2	AMERICAN AIRLINES GROUP INC		1		2,761	32.110	2,761	2,761		31	•	(122)	1,592	(1.715)			05/31/2018
024061-10-3	AMERICAN AXLE MFG HLDGS]†	3,577.000	39,705	11.100	39,705	39,705					3,148	(3,148)		L	12/06/2018
025537-10-1	AMERICAN ELEC PWR INC]]	11,411.000	852,858	74.740	852,858	638,727		28,870		13,351		13,351		L	10/15/2015
025816-10-9	AMERICAN EXPRESS CO			18,315.000	1,745,786	95.320	1,745,786	1,172,893		26,374		(73,077)		(73,077)		L	10/15/2015
025932-10-4	AMERICAN FINANCIAL GROUP INC		I	52.000	4,708	90 . 530	4,708	4,708		161		(197)	645	(842)		L	12/04/2018
026874-78-4	AMERICAN INTL GROUP INC			11,595.000	456,959	39.410	456,959	456,959		3,742			981	(981)		L	12/06/2018
03027X-10-0	AMERICAN TOWER CORP		J	12,437.000	1,967,409	158.190	1,967,409	1,234,426	10,447	37,435		193,022		193,022		L	09/20/2016

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		_				Rate	-		-								
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Lloroolinod		Total Change in		NAIC	
OLICID				Nicosale e o		Used to						Unrealized	Other-Than-	Total Change in	Change in	_	
CUSIP			l_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
03076C-10-6	AMERIPRISE FINL INC			1,510.000	157,599	104.370				5,330		(93, 164)	5,057	(98, 221)			02/07/2018
031162-10-0	AMGEN INC]I	15,805.000	3.076.759	194.670	3,076,759	2,725,350				326,576	379	326 . 198			12/04/2018
Q0344G-10-1	AMP LTD		В	108,929.000	187,881	1.725	187,881	187,881		,		6,098	2,931	3, 167	(6,098)	J	12/06/2018
032095-10-1	AMPHENOL CORP.		1	14,288.000	1, 157, 614		1,157,614	731,760	3,286	11,980		(96,629)	350	(96, 979)	,,,,,,,,		07/31/2018
032511-10-7	ANADARKO PETE CORP		1 T	49.000	2,148	43.840	2,148	2,148	,	39		,	1,052	(1,052)			07/31/2018
032654-10-5	ANALOG DEVICES INC		1	13, 115.000	1,125,660	85.830	1,125,660	857,431		25, 181		(41, 159)	809	(41,968)			11/30/2017
G03764-13-4	ANGLO AMERICAN PLC CMN STK		B	16,479,000	366.822	22.260	366.822			16.596		49.624		49,624	(27,973)	1	12/06/2018
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV		B	.0.000		65.960		-,	17,063							1	05/31/2018
B5064A-10-7	ANHEUSER-BUSCH INBEV NV		R	0.000		126 . 181			4 974							1	10/15/2015
T0409R-10-6	ANIMA HOLDING ORD		R	25.658.000	94.739	3.692	94.739	313.716	,			1,608	34.926	(33, 319)	(1,608)	1	.09/05/2018
03674X-10-6	ANTERO RESOURCES CORP			7,151.000	67.148	9.390	67,148	67,148				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	24,205	(24, 205)	(1,000)	/	12/06/2018
036752-10-3	ANTHEM INC			5,425.000	1,424,768	262.630	1,424,768	745,673		16,241		203,652	264	203,388			12/04/2018
G0398N-12-8	ANTOFAGASTA ORD GBP0.05		R	17,444.000	174,001	9.975	174,001	168,840				5, 154		5, 154	7		12/06/2018
	AON PLC			8,491.000	1,234,252	145.360	1,234,252	771,511		13,246		96,458		96,458		·	09/24/2015
	AP MOLLER MAERSK B		R	0.000		1,395.900			12.449	10,240				, 400		1	09/24/2015
	APACHE CORP			13.761.000	361,226	26.250		469.938	12,440	10.321			108.712	(108.712)			.02/28/2018
	APPLE INC.		1	90,601.000	14,291,402	157.740	14,291,402	10,576,752		254.872		(995, 423)	54.097	(1,049,519)			12/04/2018
	APPLIED MATERIALS INC			29,677.000	971,625	32.740	971,625	676,928		20.774		(545, 463)	,001	(545, 463)			01/16/2015
G6095L-10-9	APTIV PLC			8,474.000	521,744	61.570	521,744	511,291		7,451		(197, 105)		(197, 105)			12/06/2017
03852U-10-6	ARAMARK				6.460	28.970	6,460	6.460		,,451		(226)	2,426	(2,652)			12/00/2017
	ARC RESOURCES LTD		D	32,000.000	189,779	5.931	189,779	189,779		94		3,294	2,420	(19,645)	(3,294)		12/04/2018
S57692-09-7	ARCADIS NV		D	5.249.000	63,779	12. 186	63,964	63,875					22,939	(417)	506	·	12/06/2018
	ARCELORMITTAL SA		D	5,249.000	251.868	20.737	251.868	251.868				(1.994)	9.301	(11, 295)	1,994	J	12/06/2018
039483-10-2	ARCHER DANIELS MIDLAND CO		D	12, 148.000	6,064	40.970	6,064	6,064				(1,994)	753	(753)	1,994	١	12/00/2018
363576-10-9	ARTHUR J GALLAGHER & CO			75.000	5,528	73.700	5.528	5.067		75		460		(753)			12/04/2018
SB0XZX-V3-4	ARTIS REAL ESTATE INVESTMENT TRUST			24,538.000	5,528	6.765				/3		2,881	204	(7,908)	(2,881)		12/04/2018
SB39VJ-C9-7	ARYZTA		. D			1.104							10,789			J	11/19/2018
			. B	177,240.000	195,705		195,705	178,319	450	45 440		15,781		15,781	1,605	J	
\$60544-09-5	ASAHI GROUP HOLDINGS LTDASAHI KASEI CORP		. B	20,900.000	813,217	38.910	813,217	682,696	450	15, 143		(242,300)	0.070	(242,300)	18,402	J	11/30/2016
			B	20,100.000 10,554.000	207,018	10.299	207,0181,654,808	207,018		44.000		(6,267)	2,376	(8,643)	6,267	ļ	12/06/2018
	ASML HOLDING N.V.		B		1,654,808	156.794		1,048,055		14,890		(101,808)	00.707	(101,808)	(82,905)	J	10/15/2015
S30927-25-5 W0817X-20-4			. В	1,300.000	37,700	29.000	37,700	37,700		0.040		(1)	38,707	(38,708)	(40,007)	J	12/06/2018
	ASSA ABLOY B ORD		. В	12,385.000	220,925	17.838	220,925	218,082		3,242		(17,857)	290	(18, 147)	(18,687)	J	09/24/2015
	ASSICURAZIONI GENERALI S.P.A.		. В	20,000.000	333,800	16.690	333,800	259,820	0.500	16,912		(13, 111)		(13, 111)	(18, 132)	J	10/20/2016
S06731-23-6	ASSOCD BRIT FOODS ORD GBPO.0568		R	6,020.000	156,638	26.020	156,638	156,638	2,538			(6)	23,531	(23,537)	6	·	12/06/2018
J96216-12-2	ASTELLAS PHARMA INC		B	38,500.000	491,799	12.774	491,799	523,590	1,003	11,099	}	7,798	40,902	(33, 103)	1,718	ļ	02/28/2018
S09895-29-3	ASTRAZENECA PLC ORD USDO.25		B	19,371.000	1,448,922	74.799	1,448,922	1,263,856		32,718	 	263,918	040.700	263,918	(118,043)	J	03/06/2018
	AT&T INC			123,832.000	3,534,165	28.540	3,534,165	3,534,165		876		(416)	249,762	(250, 179)			12/06/2018
G0684D-10-7	ATHENE HOLDING LTD		-	66.000	2,629	39.830	2,629	2,629					349	(349)			07/31/2018
T05404-10-7	ATLANTIA S.P.A.		B	8,512.000	175,830	20.657	175,830	171,108				3,330		3,330	1,392	J	12/06/2018
	ATLAS COPCO A		R	31,731.000	753,382	23.743	753,382	601,720				167,085	1,765	165,319	(13,657)	·	05/09/2018
	ATLAS COPCO CLASS B		В	4,281.000	93,347	21.805	93,347	92,563			}	(457)		(457)	1,241	J	12/06/2018
049560-10-5	ATMOS ENERGY CORP.		-	57.000	5,285	92.720	5,285	4,954		80		257	59	198			12/04/2018
\$54855-27-5	AURUBIS AG		. В	1,622.000	80 , 138	49.407	80,138	80 , 138				(634)	193	(828)	634	J	12/06/2018
052769-10-6	AUTODESK INCORPORATED			1,409.000	181,211	128.610	181,211	181,211				405 :	16,246	(16,246)			12/06/2018
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		1	11,872.000	1,556,657	131.120	1,556,657	983,294	9,379	31,305		165, 182	175	165,007		-	12/04/2018
Q1210C-14-1	AUTOMOTIVE HOLDINGS GROUP LTD		В	115, 170.000	126,484	1.098	126,484	126,484				4, 105	10, 124	(6,019)	(4, 105)	J	12/06/2018
05329W-10-2	AUTONATION INC DEL		·	82.000	2,927	35.700	2,927	2,927					1,663	(1,663)			07/31/2018
053332-10-2	AUTOZONE INC		1	121.000	101,439	838.340	101,439	101,439			ļ		3,671	(3,671)			12/06/2018
SBGDW1-34-3	AVEO GROUP UNITS		B	88,761.000	99,980	1.126	99,980	99,980				3,245		(4,529)	(3,245)	J	12/06/2018
	AVIVA ORD GBP0.25		В	74,291.000	355,287	4.782	355,287	355,287		6,255		(13,812)	15,397	(29, 209)	(7,146)	J	12/06/2018
	AXA		B	8,735.000	188,305	21.558	188,305	188,305	18,997	9, 179		(43, 152)	15,340	(58,492)	(12,648)	J	11/30/2017
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A			9,558.000	205,497	21.500	205,497	205,210				287		287			12/06/2018
	BALFOUR BEATTY PLC		. B	44,016.000	139,754	3. 175	139,754	139,755		7,872	ļ	(10,402)	18,019	(28, 421)	(8,666)	J	11/30/2017
058498-10-6	BALL CORP COM			122.000	5,610	45.980	5,610	5,610					372	(372)	L		12/04/2018

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						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted		Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	'	Code	eign						but Unpaid	During Year	Unpaid					(a)	
	BANCA PICCOLO CREDITO VALTELLINESE		. в	1,779,819.000	149,540 514.970	0.084	149,540 514.970	213,534 540,767				2,535	63,991 25,797	(61,456) (17,058)	(2,538)	J	09/05/2018 09/05/2018
	BANCO DE SABADELL S.A.		В	163,000.000		1.144	514,970	540 , 767	149	3,019		8,740	25,797	(17,058)	(8,739)	J	12/06/2018
	BANCO SANTANDER SA EUR 0.5		D	319,753.460	1,452,234	4.542	1,452,234	1,442,866	3.085			(1,476)	, 137	(9,613)	10,667	J	12/06/2018
	BANK AMER CORP COM		D	215,784.000	5,316,918	24.640	5,316,918	3,832,580	,000	116,387		(1,031,777)	21,848	(1,053,624)	10,007		12/00/2018
	BANK NEW YORK MELLON CORP			17,617.000	829,232	47.070	829,232	702,665		18,322		(119,619)	21,040	(1,035,024)			10/15/2015
	BANK NOVA SCOTIA HALIFAX COM		R	10,579.000	527,091	49.824	527.091	504.238		22.955		(104, 176)	5.396	(109,572)	(48,255)	1	09/20/2016
	BANK OF GEORGIA GROUP PLC		B	5,373.000	94,229	17.537						4,547	,0,000	4,547	40,200)	1	12/06/2018
	BANK OF MONTREAL		B	7,545.000	492,707	65.302	492,707	458,850		18.662		(66,973)	767	(67,740)	(45, 286)]	11/30/2016
	BARCLAYS ORD GBP0.25		В	358,290.000	686,849	1.917	686,849	686 . 850				(28)	12.750	(12,777)	27	J	12/06/2018
	BARRATT DEVELOPMENTS PLC		В	25,869.000	152,478	5.894	152,478	152,478				(6)	60	(66)	6		12/06/2018
S20246-44-3	BARRICK GOLD CORP COM NPV		В	14,219.000	191,870	13.494	191,870	189,269				5,931		5,931	(3,330)	J[12/06/2018
	BASF SE		В	0.000		69.046			10,232							J[11/30/2017
071813-10-9	BAXTER INTL INC			13,519.000	889,821	65.820	889,821	517,748	2,565	9,440		15,913	148	15,765			12/04/2018
S50692-11-0	BAYER AG ORD NPV		В	15,783.000	1,092,644	69.229	1,092,644	1, 124, 927	570	3,625		(5,937)	62, 112	(68,049)	5,937	J	12/06/2018
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		В	0.000		80.821			3, 149	2,273						J	10/15/2015
	BB+T CORP		ļ .	19,967.000	864,970	43.320	864,970	733,213		31,083		(126,740)	1,016	(127,756)			12/04/2018
	BBVA(BILB-VIZ-ARG) EURO.49		. B	158,219.000	838,414	5.299	838,414		1,063	1,292		(20,332)	3,213	(23, 545)	3,638	J	12/06/2018
	BECTON DICKINSON			6,090.000	1,372,199	225.320	1,372,199	1,025,739		18,392		68,573		68,573			12/29/2017
	BEIERSDORF AG		. B	418.000	43,560	104.210	43,560	44 , 159	365	260		2,996	599	2,397	(2,996)	J	03/06/2018
	BELLWAY PLC		. B	3,666.000	117,426	32.031	117,426	117,426				(5)	2,470	(2,474)	5	J	12/06/2018
084423-10-2	BERKLEY W R CORP COM		···	68.000	5,026	73.910	5,026	4,939		67		87	61	26			12/04/2018
	BERKSHIRE HATHAWAY INC - CL B		····-	29,307.000	5,983,903	204 . 180	5,983,903	4,845,834				174,551	307	174,245			12/04/2018
	BEST BUY CO INC			1,462.000		52.960	77,428			686			14,419	(14,419)			12/06/2018
	BHP BILLITON LTD COMN STOCK		. B	43, 191.000	1,040,813	24.098	1,040,813	761,167		51,237		151,700		151,700	(109,816)	J	11/30/2016
	BHP GROUP PLC		. В	50,886.000	1,070,375	21.035	1,070,375	867,511				205,440		205,440	(2,576)	J	12/06/2018
	BIG YELLOW GROUP PLC		. В	33,440.000	372,016	11.125	372,016	372,016	7,112	11,292		7,087	5,276	1,810	(23, 121)	J	11/30/2017
	BIOGEN INC			3,935.000	1, 184, 120	300.920	1, 184, 120	1,092,623				(69,453)	0.074	(69, 453)	(4.405)		10/15/2015
	BLACKBERRY LTD		. в	8,953.000 2,696.000	63,650 1,059,043	7.109 392.820	63,650 1,059,043	63,650 999,650		32,406		1, 105	9,974	(8,870)	(1,105)	J	12/06/2018
	BLUESCOPE STEEL LTD		D	7,631.000		7.716	58,880	58,880		32,400		(325,919)	6,848	(4,936)	(1,911)		12/06/2018
	BNP PARIBAS S.A.		D	0.000	, 000, 00	49.243		, 000, 000	20.142				0,040	(4,930)	(1,911)	J	12/00/2016
	BOC HONG KONG HOLDINGS		B	40,000.000	148,671	3.717	148,671	148,671	20, 142			354		(6, 154)	(354)	J	12/06/2018
	BOEING CO			10,069.000	3,247,253	322.500	3,247,253	1,339,963		68.769		277,140	539	276,601	(004)	J	12/04/2018
	BOLIDEN		B	4,105.000		21.654						1, 133		1.133	1,182	<u></u>	12/04/2018
	BOOKING HOLDINGS INC		1	1,348.000	2,321,822	1,722.420	2,321,822	1,693,239				629,655	1,072	628,583	1, 102		02/27/2018
	BORAL LTD		В	27,825.000	96,769	3.478	96,769					3,141	5,568	(2,427)	(3, 141)	<u> </u>	12/06/2018
	BOSTON PPTYS INC		1	1,040.000	117,052	112.550	117,052	117,052	988	3,484		(14,643)	3,536	(18, 179)			09/24/2015
101137-10-7	BOSTON SCI ENTIFIC CORP COM		JI	25,314.000	894,597	35.340		411,100				267,063	, , , = -	267,063			09/24/2015
	BOURBON CORPORATION SA		В	9, 177.000	35,983	3.921	35,983	50,364				623	14,381	(13,758)	(623)	J[09/06/2018
	BOUYGUES SA		В	2,469.000		35.826						(700)	504	(1,204)	700	J[12/06/2018
	BP PLC		B	405, 195.000	2,559,382	6.316	2,559,382	2,546,899		116,851		82,329	57,969	24,360	(164,859)	J	12/06/2018
	BRAMBLES		. B	57,916.000	413,845	7.146	413,845	399,956		12,485		3,227		3,227	(45,543)	J	09/24/2015
	BRENNTAG AG		. B	2,730.000	117,654	43.097	117,654	117,654				(931)	1,329	(2,260)	931	J	12/06/2018
	BRIDGESTONE		. B	15,600.000	602,302	38 . 609	602,302	541,391	754	20,210		(131,527)		(131,527)	8,461	J	10/15/2015
	BRISTOL MYERS SQUIBB CO			23,008.000	1, 195, 956	51.980	1, 195, 956	1, 195, 956					29,220	(29, 220)			12/06/2018
	BRIT AMER TOBACCO ORD GBPO.25		B	45,009.000	1,433,087	31.840	1,433,087	1,433,086	27,835			(56)	103,409	(103,465)	56	J	12/06/2018
	BROADCOM INC		 	9,629.000	2,448,462	254.280	2,448,462	1,102,466		59, 182	}	1,345,996		1,345,996			12/04/2018
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			55.000	5,294	96.250	5,294	4,784	27	46		158	373	(215)	/440	·····	12/04/2018
	BROOKFIELD ASSET MANAGEMENT, CL A		R	31,896.000	1,221,847	38.307	1,221,847	1,026,280	7 704	16,274		(60,753)	OF 242	(60,753)	(110,391)	J	02/02/2017
	BT GROUP PLC ORD GBPO.05		B	133,112.000	403,654	3.032	403,654	403,654	7,794			(16)	25,243	(25, 259)	16	J	12/06/2018
	BUNGE LTD			1,458.000		53.440	77,916		0.070	40.450		(40.040)	7,625	(7,625)	(00,000)		12/06/2018
	BURBERRY GROUP		B	22,098.000	488,439 5,298	22.103 84.090	488,439 5,298	450,239 5,278	3,073	12,150 52		(18,942)	337	(18,942)	(28,303)	J	09/04/2015 12/04/2018
1404111-20-9	V.II. HODINOUN HUNLUHTUL HWO			UUU.6Q		04.090						L19	ادن المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد	(818)			14/ 04/ 20 10

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						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		_				Rate	-		-					-	-		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted					A	Niana dasimad					Market	
			_			Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		D .
Identi-	5		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	CABOT OIL + GAS CORP COM			6,836.000	152,785	22.350	152,785	151,946		1,709		(37,079)	5,646	(42,725)			11/30/2016
	CALTEX AUSTRALIA ORD		B	8,660.000	155,342	17.938	155,342	155,342				5,042	18,072	(13,030)	(5,042)	J	12/06/2018
	CAMDEN PROP			57.000	5,019	88.050	5,019	4,876	44	116		(53)	186	(238)			12/04/2018
	CAMECO CORP COM		В	4,142.000	46,946	11.334	46,946	46,946				815	1,586	(771)	(815)		12/06/2018
	CANADIAN IMP BANK COM NPV		В	9,322.000	693,997	74.447	693,997	693,997		32,815		(119,522)	29,983	(149,505)	(68,201)	J	11/30/2016
	CANADIAN PACIFIC RAILWAY LTD		B	520.000	92,228	177.361	92,228	74,279		835		5,076		5,076	(8, 162)	J	10/15/2015
	CANADIAN WESTERN BANK		B	7,465.000	142,326	19.066	142,326	142,326				2,470	5,727	(3, 256)	(2,470)	J	12/06/2018
	CANON		B	0.000		28.213			1,264							J	10/15/2015
	CAPITAL ONE FINL CORP			13,075.000	988,339	75.590	988,339	983,878		20,891		(259,085)	54,453	(313,537)			07/16/2018
	CARDINAL HEALTH INC		<u> </u>	3,081.000	137,413	44.600	137,413	137 , 413	1,467				31,457	(31,457)		······	12/06/2018
	CARLSBERG AS CL B		B	0.000	750	106.098			1,543			(050 ===:		/004 ===:		J	03/06/2018
	CARNIVAL CORP		-	15,336.000	756,065	49.300	756,065	708,360		29,817		(256,778)	4,773	(261,552)			12/04/2018
	CARNIVAL PLC ORD USD1.66		B	1,552.000		47.926	74,380					(3)	11,599	(11,602)	3	J	12/06/2018
			. В	8,684.000	148,013 .	17.044	148,013	141,770				5,072		5,072	1, 172	J	12/06/2018
	CATERPILLAR INC			15,355.000	1,951,160	127.070	1,951,160	1,112,656		50,364		(468,481)		(468, 481)			11/30/2016
				4.984.000	1,370 .	97.830	1,370	1,370	897	3.545		(75,000)	85 820	(85)		J	12/04/2018
	CBS CORP C LASS B				217,900	43.720	217,9005,861	210,324	89/			(75,239)		(76,058)	(630)		10/09/2018
	CDN NATL RAILWAYS COM NPV		В	243.000	5,861	24.118		5,861		206		(1,006)	1,216	(2,222)	, ,	J	06/27/2016
	CDW CORP/DE		В	25, 110.000	1,858,890 _ 4,944	74.030 81.050	1,858,890 4,944	1,742,566 4,879		29,550		(43,705)	10,294 539	(53,998)	(164,331)	J	11/30/2017
	CELGENE CORP.					64.090	709,861	709,861		21			96,849	(474)			
	CENOVUS ENERGY INC		D	11,076.000	709,861 226.315	7.029				1.002		3.928	19.038	(96, 849)	(3,928)		12/06/2018
	CENTENE CORP		D	49.000	5.650	115.300	5.650	5,010		1,002		500	332	168	(3,928)	J	12/04/2018
	CENTERPOINT ENERGY INC			205.000	5,787	28.230	5,787	5,685		83				101			12/04/2018
	CENTRAL JAPAN RAILWAY CO		D	8.000.000	1,689,104	211.138	1,689,104	1,266,929	529	8.769		204.089		204.089	51.904		12/04/2018
	CENTRICA ORD GBP0.0617284		D		153,745	1.718	153,745	153,745	J23			204,009	1,248	(1,253)	, 304 الر	,	12/06/2018
	CENTURYLINK INC		D	19.970.000	302,546	15.150	302.546	352.870		43 . 135		(0)	50.324	(1,233)		J	02/28/2018
	CERNER CORP			1,668.000		52.440				40, 100		(24,937)	, 00, 024	(24,937)			11/30/2016
	CF INDUSTRIES HOLDINGS			81.000	3,524	43.510	3,524	3,447				78		78			12/04/2018
	CHARLES SCHWAB			21,202.000	880,519	41.530	880,519	634,528		9,753		(208,628)		(208,628)			11/30/2016
	CHARTER COMMUNICATIONS INC CLASS A			6,181.000	1,761,400	284.970	1,761,400	1,515,591		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(314,047)	628	(314,676)			10/09/2018
	CHEMOURS ORD			4,651,000	131,251	28.220	131,251	125,019				6,232	920	6,232			12/06/2018
	CHENIERE ENERGY INC			1,410.000		59.190						7,544		7,544			09/24/2015
	CHEVRON CORP			32,817.000	3,570,161	108.790	3,570,161	3,423,571		71.378		(250,597)	131.001	(381,597)			12/06/2018
	CHIPOTLE MEXICAN GRILL			216.000		431.790	93.267					(200,00.)	8,240	(8,240)			12/06/2018
	CHORUS AVIATION VOTING AND VARIABL		В	35,636.000	147 , 157	4. 129	147 , 157	147 , 157				2,554	13,882	(11, 328)	(2,554)	J	12/06/2018
	CHRISTIAN HANSEN HOLDING A/S		В	1,041.000	91,949	88.328	91,949	91,949				(737)	3, 154	(3,891)	737	J	12/06/2018
	CHUBB LTD		L	10,568.000	1,365,174	129. 180	1,365,174	1,180,265	7,715			(179, 128)		(179, 128)	3.		09/20/2016
	CI FINANCIAL CORP		вТ.	14,217.000	179,872	12.652	179,872	179,872				3, 122	23,031	(19, 909)	(3, 122)	J	12/06/2018
	CIGNA CORPORATION		L	8,526.110	1,619,279	189.920	1,619,279	1, 150, 453				468,826	152	468,674			12/21/2018
	CIMAREX ENERGY CO		l I	1,109.000		61.650							15,249	(15, 249)			12/06/2018
172062-10-1	CINCINNATI FINL CORP			69.000	5,342	77.420	5,342	5,342	37				282	(282)			12/04/2018
G219AH-10-0	CINEWORLD GROUP PLC		В	92,586.000	310,358	3.352	310,358	203,410		8,290		137,592		137,592	(30,644)	J[02/19/2018
17275R-10-2	CISCO SYS INC		<u> </u>	102,323.000	4,433,656	43.330	4,433,656	3,098,864		130,372		511,577	2,226	509,351			12/04/2018
	CIT GROUP INC			110.000	4,210	38.270	4,210	4,210		21			1,533	(1,533)			12/04/2018
172967-42-4	CITIGROUP INC		ļļ.	64, 131.000	3,338,660	52.060	3,338,660	3,290,511		98,718		(1,338,379)	94,713	(1,433,093)			12/04/2018
	CITIZEN WATCH LTD		В	27 , 100 . 000	133,876	4.940	133,876	133,876				(4,053)	6,486	(10,539)	4,053	J	12/06/2018
	CITIZENS FINANCIAL GROUP		 	175.000	5,203	29.730	5,203	5,203				L	824	(824)			12/04/2018
	CITRIX SYS INC		 -	83.000	8,504	102.460	8,504	8,504		29			655	(655)			12/04/2018
	CK ASSET HOLDINGS LTD		B	81,120.000	593,686	7.319	593,686	527,771		18,095		(114,255)		(114, 255)	(806)	J	09/28/2017
	CK HUTCHISON HOLDINGS LTD		В	41,120.000	394,953	9.605	394,953	363,814		15, 409		(118,338)	3,058	(121, 396)	330	J	05/27/2015
	CLOROX CO		 	3,412.000	525,926	154 . 140	525,926	375, 129		12,693		18,425		18,425			09/24/2015
	CLP HOLDINGS LTD		В	81,000.000	915,593	11.304	915,593	689,981		30,685		89,336		89, 336	(2, 155)	J	10/05/2015
125720-10-5	CME GROUP INC.		1	7,746.000	1,457,178	188.120	1,457,178	728,218	13,556	48,527		324,556	11	324,555			12/04/2018

SCHEDULE D - PART 2 - SECTION 2

						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		_				Rate	-		-						-		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted					Amaunt	Nanadmittad					Market	
			_			Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		ъ.
Identi-	5		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
BAS0H0-A6-4	CMIA PEARL LIMITED		. D	8,932,500.000	11,112,030	1.244	11,112,030	8,239,923				(2,399,586)		(2,399,586)		J	07/21/2016
	CNH INDUSTRIAL N.V. NV		. B	6,212.000	55,731	8.971	55,731	55,731				(441)	3,772	(4,213)	441	J	12/06/2018
	COCA COLA CO.			76,629.000	3,628,383	47.350	3,628,383	3, 181, 839		119,375		112,763	293	112,470			12/04/2018
	COCA COLA HBC AG		. B	2,813.000	87,846	31.229	87,846	83,687				4, 156		4, 156	3		12/06/2018
	COFINIMMO		. B	592.000		124.032	73,427	64,931	7,532			9,619		9,619	(1,124)	J	07/02/2018
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			5,070.000	321,844	63.480	321,844	313,275		4,026		(37,357)	1,004	(38,360)			12/04/2018
026203-40-8	COLES GROUP LTD		. B	25,242.000	208,624	8.265	208,624	208,624				13,523		5,560	(13,523)	J	11/21/2018
	COLGATE PALMOLIVE CO			1,227.000	73,031	59.520				2,037		(16, 196)	3,350	(19,546)			09/24/2015
20030N-10-1	COMCAST CORP NEW CL A			107,071.000	3,645,768	34.050	3,645,768	3,018,616	20,343	77 ,780		(638,960)	4, 157	(643,118)			12/04/2018
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		В	29,017.000	1,478,780	50.963	1,478,780	1,469,735		3,221	}	51,007	1,487	49,520	(52,410)	J	12/06/2018
20337X-10-9 H25662-18-2			 -	115.000	1,885	16.390 63.907	1,885	1,885	26.552	1.987		(00.000)	1,620	(1,620)	(0.076)		07/31/2018
H25662-18-2 SBD6K4-57-9	COMPAGNIE FINANCIERE RICHEMONT SA		. D	1,541.000	98,481	63.907	98,481 1,399,475	98,481 1,023,400	26,552	1,987		(36,230)	2,043	(38,273)	(2,876)	J	11/30/2017
	CONAGRA BRANDS INC		. b	9,042.000	1,399,475	21.014	1,399,475			7,477		(70,554)	75,801		(83,430)	J	12/04/2018
20605P-10-1	CONCHO RESOURCES INC			2,606.000	267.871	102.790	267,871	193 , 137267 .871		, ,4//		(70,554)	38,353	(62,509)			12/04/2018
20825C-10-4	CONOCOPHILLIPS			27.525.000	1.716.184	62.790	1.716.184	1.631.407		25.740		93,206	48.568				12/04/2018
BASQG-XT-6	CONREX RESID PTY GROUP REIT II			1,142,857.000	13,017,141	11.390	13,017,141	11,999,999		23,740		965,714	40,300	965,714		1	01/05/2018
209115-10-4	CONSOLIDATED EDISON INC		1	9, 167.000	700,909	76.460	700,909			26.218		(77,828)		(77,828)		·	09/24/2015
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			5,435.000	874,057	160.820	874,057	821,446		14,892		(368,221)		(368, 221)			11/30/2016
	CONTINENTAL AG		R	3,251.000	448.753	138.035	448.753	448.753	2.580	14,002		(3,553)	11.380	(14,932)	3.553	1	12/06/2018
219350-10-5	CORNING IN C COM			26,494.000	800,384	30.210	800,384	534,638	2,000	19,064		(46,829)	401	(47, 229)		·	07/31/2018
J08906-10-9	COSMO ENERGY HOLDINGS LTD		R	2,300,000	47.461	20.635	47,461	47.461				(1,437)	6.146	(7,583)	1,437	1	12/06/2018
	COSTCO WHS L CORP NEW COM			10.877.000	2.215.754	203.710	2,215,754	1,634,111		23.931		190.253	1.537	188.716	1,407	_	12/04/2018
	COVESTRO AG		В	5,836.000	288,072	49.361	288,072	288,072				(2,281)	14.465	(16,745)	2,281	J	12/06/2018
	CREDIT AGRICOLE SA PAR EUR 3		В	18.076.000	194.857	10.780	194.857	194.858	7.556	9.346		(73,665)	12.897	(86, 562)	(18, 118)	J	11/30/2017
S65918-09-6	CREDIT SAISON LTD		В	5,200.000	61,188	11.767	61,188	61,188	,			(1,852)	2,330	(4, 182)	1,852	J	12/06/2018
H3698D-41-9	CREDIT SUISSE GROUP AG CHFO.5		В	72,815.000	797,730	10.956	797,730	797,476				(128, 235)	17,289	(145, 523)	1,966	J	12/06/2018
S71352-51-2	CREDITO EMILIANO		. B	16,434.000	94,496	5.750	94,496	543,887				1,604	14,926	(13,322)	(1,604)	J	09/05/2018
SB67C8-W8-3	CRESCENT POINT ENERGY		В	57,703.000	174,909	3.031	174,909	174,909				3,036	3,465	(430)	(3,036)	J	12/06/2018
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)		В	12,613.000	333,068	26.407	333,068	333,068		13,217		(66,968)	29, 178	(96, 146)	(24,475)	J	05/31/2016
	CROWN CASTLE INTERNATIONAL REIT CO			9,968.000	1,082,824	108.630	1,082,824	789,825		42,613		(23,724)		(23,724)			09/24/2015
	CSL LIMITED COMMON STOCK		. B	15,407.000	2,008,343	130.353	2,008,343	1,370,178		26,052		502,615		502,615	(197,020)	J	11/30/2017
	CSR LTD		. B	40,051.000	79,230	1.978		79,230				2,572		(5, 240)	(2,572)	J	12/06/2018
	CSX CORP			17,593.000	1,093,053	62.130	1,093,053	645,427		15,482		125,262		125, 262			11/18/2014
231021-10-6	CUMMINS IN C COM		∤	3,484.000	465,602	133.640	465,602	409,443		15, 469		(144,798)	5,014	(149,812)			11/30/2016
	CVS HEALTH CORPORATION		<u> </u>	31,370.000	2,055,362	65.520	2,055,362	2,110,738		37,629	ļ	ļ	147,956	(147,956)			12/04/2018
	CYBG PLC		B	0.850	2	2.308	2	90,564					1	(1)		J	10/15/2018
	DAI-ICHI LIFE HOLDINGS INC		B	42,900.000	671,760	15.659	671,760	652,947	916	17,585		(192,660)	27,437	(220,097)	6,819	J	09/24/2015
	DAIKIN INDUSTRIES JPY50		B	12,700.000	1,353,748	106.594	1,353,748	844,828	868	14,434		(175,918)		(175,918)	26,298	J	02/02/2017
	DAILY MAIL AND GENERAL TRUST NON V		B	62,483.000	457,576	7.323 52.482	457,576	452,081	12,891	19,488		(18, 184)	18.047	(18, 184)	(28,425)	J	11/30/2017
			. B	25,113.000	1,317,981		1,317,981	1,317,981	10,280	1,069			18,04/	(28,481)	10,434	ļ	12/06/2018
	DAIWA HOUSE INDS JPY50		B	8,900.000 0.000	283,755	31.883 5.073	283,755	269,266	814			5,900		5,900	8,590	·	12/06/2018
			. b		1 000 000		4 000 000	1 000 004		0.000		450,000	86	450.040		J	
235851-10-2 K22272-11-4	DANAHER CO RP COM		 -	15,577.000	1,606,300	103.120	1,606,300	1,032,624	2,492 22,372	9,623		159,899	86	159,813			12/04/2018
237194-10-5	DARDEN RESTAURANTS INC		D		5,293		5,293	5,293	22,3/2	30			372	(372)		J	12/04/2017
	DAVITA HEALTHCARE PARTNERS INC		1		5,293	51.460	5,2936.484	6,484		٥٤			2.187	(3/2)			12/04/2018
	DBS GROUP HOLDINGS LTD		R	38,300.000	665,684	17.381	665.684	555.073		48.264		(33.547)	∠, 18/	(33.547)	(12.947)	1	12/04/2018
SB 126K-H9-4	DEBENHAMS PLC		1 _B	817,707.000	53,429	0.065	53,429	104,287				914	77,424	(76,509)	(911)	·	09/06/2018
	DEERE & CO.		1	6.916.000	1.031.660	149.170	1.031.660	590.645	5.256	17.843		(50,763)		(50,763)	(311)		09/04/2015
	DELEK GROUP LTD.		В	4,286.000	614,785	143.440	614,785	614,785	,200	35,872		34,522	67,766	(33,244)	(47, 158)		11/30/2017
G2709G-10-7	DELPHI TECHNOLOGIES PLC]	1.000	14	14.320	14	14		1.082		(18)	20	(38)	(, 100)		12/13/2017
	DELTA AIR LINES. INC.]	120.000	5,988	49.900	5.988	5.976		85		12	571	(559)			07/31/2018
	DENSO CORP		В	6,700.000	298,802	44.597	298,802	298,802	1,240	7,075		(97,663)	8,362	(106,025)	2,590	J	10/15/2015

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4	-	-	7	8	·	10	11	12	13	14	15	16		-
			'			Rate	ŭ		.0	• •			• •		. •		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number						A	Niana dasimad					Market	
			_		Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Б.
Identi-	5		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
24906P-10-9	DENTSPLY SIRONA INC			64.000	2,381	37.210	2,381	2,356	6			26		26		L	12/04/2018
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)		. B	42,543.000	338,826	7.964	338,826	338,826	558	792		(2,683)	32,587	(35, 269)	2,682	U	12/06/2018
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		. B	1,556.000	186,679	119.974	186,679	129,578	4,055	3,772		13,441		13,441	(7,628)		04/10/2017
S52874-88-0	DEUTSCHE LUFTHANSA AG		. B	2,768.000	62,336	22.520	62,336	61 , 183				659		659	493		12/06/2018
S46178-59-6	DEUTSCHE POST AG COM STK		. B	26,799.000	732,489	27.333	732,489	730,376		37,295		(431,537)	71,752	(503, 289)	(43, 386)		10/15/2015
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		. B	37,235.000	630,816	16.941	630,816	617,713		9,843		(2,615)	2,805	(5, 421)	(7,718)	U	12/06/2018
SBYSS4-Q7-7	DFDS		. B	1,731.000	69,527	40 . 166	69,527	64, 182				4,787		4,787	557	U	12/06/2018
G2848C-10-8	DFS FURNITURE PLC		B	39,849.000	92,266	2.315	92,266	92,267		5,719		7,376	15,027	(7,652)	(5,737)	U	12/05/2017
G42089-11-3	DIAGEO	·	B	64,077.000	2,280,956	35.597	2,280,956	1,897,377		56,200		65,648		65,648	(146,726)	Ų	11/30/2017
25278X-10-9 253868-10-3	DIAMONDBACK ENERGY INCDIGITAL REALTY TRUST INC		 	1,388.000	128,668	92.700	128,668	128,668	0.755	34.325		(00.740)	12,659	(12,659)		<u> </u>	12/06/2018
253868-10-3 254709-10-8	DISCOVER FINL SVCS		1	8,668.000	923,575	106.550 58.980	923,575 414,688	800,316	8,755			(63,710)	40 405	(63,710)		<u> </u>	11/30/2016
254709-10-8 25470M-10-9	DISCOVER FINE SVCS	-	1	7,031.000 1,713.000	414,688 42,774	58.980	414,688	414,688 42,774		13,490		(82,685)	43,435 12,042	(126, 120)		<u> </u>	07/31/2018
25470M-10-9 254687-10-6	DISNEY WALT CO		1		3,147,613	24.970	3, 147, 613	2,693,832	25,261	48,004		61, 148		(12,042)			12/06/2018
SB4Y7R-14-3	DIXONS CARPHONE PLC		D	36,020.000	55,096	1.530			1.027	40,004		01,140	17 . 132	(17, 134)	2	L	12/06/2018
R1812S-10-5	DNB ASA		D	13.636.000	217.552	15.954	217 .552	194.932		10 . 177		(23,045)	17 , 102	(23,045)	(12.973)	11	11/30/2016
	DO & CO AKTIENGESELLSCHAFT AG		B	492.000	45,444	92.367	45,444	45,444				(331)	2,563	(2,894)		11	12/07/2018
256677-10-5	DOLLAR GENERAL CORP		15	8,979.000	970,450	108.080	970,450	642,411		10.071		134,571		134,571		1	12/04/2018
256746-10-8	DOLLAR TREE INC			3,273.000	295,617	90.320	295,617	282,296				13,321		13,321			12/06/2018
258220-20-5	DOREL INDUSTRIES INC		B	5.244.000	67.729	12.916	67.729	67.729				1, 175	5. 154	(3,978)	(1, 175)	U	12/06/2018
J12432-12-6	DOWA HOLDINGS LTD		В	13,900.000	418,083	30.078	418,083	405,509				5,586	, 101	5,586	6,988	U	09/05/2018
26078J-10-0	DOWDUPONT INC			26.877.000	1,437,382	53.480	1,437,382	1,339,700		40 . 820		(475,947)	541	(476,488)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	L	12/04/2018
G2848Q-12-3	DS SMITH PLC		В	33, 176, 000	126,463	3.812	126,463	126,463		, -=-		(5)	3.379	(3,384)	5	U	12/06/2018
233331-10-7	DTE ENERGY CO]I	10,990.000	1,212,197	110.300	1,212,197	881,838	10,386			9,232		9,232		L	11/30/2016
26441C-20-4	DUKE ENERGY HLDG CORP			13,646.000	1,177,650		1,177,650	977,429		49,603		29,885		29,885		L	11/30/2016
264411-50-5	DUKE RLTY CORP			192.000	4,973	25.900	4,973	4,973					407	(407)		L	12/04/2018
23355L-10-6	DXC TECHNOLOGY COMPANY			3,976.000	211,404	53. 170	211,404	199,904	1,340	2,936		(130,288)		(134, 133)		L	02/07/2018
D24914-13-3	E.ON AG CMN STK		. B	56,060.000	552,861	9.862	552,861	541,251	2,290	16 , 175		25,910	14,814	11,097	(36, 163)	U	03/06/2018
N3114C-80-8	EADS(EURO AERO DEF EUR1		В	12,995.000	1,247,245	95.979	1,247,245	798,450		20,507		14,665		14,665	(62,584)	U	11/30/2016
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		. B	16,500.000	1,460,434	88.511	1,460,434	1,378,705	1, 108	18,782		(179,403)	253	(179,656)	29,637	U	11/30/2016
277432-10-0	EASTMAN CH EM CO COM			71.000	5, 191	73.110	5, 191	5,191	<u>4</u> 4	97		(334)	886	(1,220)		L	12/04/2018
G29183-10-3	EATON CORP PLC			6,654.000	456,864	68.660	456,864	424,982		30,390		(67,940)	891	(68,831)		L	12/04/2018
278265-10-3	EATON VANCE CORP			125.000	4,398	35. 180	4,398	4,398					1,041	(1,041)		L	12/04/2018
278642-10-3	EBAY INC	ļ	{ -	28,265.000	793,399	28.070	793,399	695,718				(271,310)	2,083	(273, 393)		L	07/31/2018
278865-10-0	ECOLAB INC		-	7,896.000	1, 163, 476	147 . 350	1, 163, 476	895, 170	3,632	12,863		103,292	498	102,795		Ļ	12/04/2018
281020-10-7	EDISON INTL		{ -	5,234.000	297, 134	56.770	297 , 134	297 , 134	3,206	598		(317)	5,285	(5,602)		<u> </u>	12/06/2018
28176E-10-8	EDWARDS LIFESCIENCES CORP		1:	5,294.000	810,882	153.170	810,882	456,367				214, 195		214, 195	0.500	<u> </u>	11/30/2017
\$63072-00-3	EISAI LTD		B	2,800.000	216,977	77 . 492	216,977	216,977	423			(6,568)	21,669	(28,238)	6,568	V	12/06/2018
285512-10-9 532457-10-8	ELI LILLY & CO		1	3,279.000 17,720.000	258,746 2,050,558	78.910 115.720	258,7462,050,558	258,746		19.559		(84,664)	1,082 97	(85,746)		<u> </u>	11/30/2016
532457-10-8 S51386-38-1	ELRINGKLINGER AG	1	1	8,626,000	2,050,558	7.773	2,050,55867.054			19,559		206,900	10,057	206,804	220	L	12/04/2018
291011-10-4	EMERSON ELEC CO		. D	6,013.000	359,277	59.750	359,277	316,393		11.452		(58,527)	738	(59.264)	220	V	12/06/2018
S24661-49-8	ENBRIDGE INC	1	1		2.394.963	39.750	2,394,963	2,434,422		11,452		125,507	86,873	38,633	(125,507)	·	12/04/2018
292505-10-4	ENCANA CORP COM NPV		B	39,864.000	229,996	5.770	229,996	229,996		498		3,992	25,589	(21,597)	(3,992)	U	12/06/2018
E41222-11-3	ENDESA SA EUR1.2		18 T			23.012	547.262		18.982	16.001		81.766	25,369		(37,212)		03/06/2018
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		1 _B	257,650.000	1,485,623	5.766	1,485,623	1,117,991	10,302	62,219		(26,516)	24	(26,516)	(37,212)		11/30/2016
X67925-11-9	ENERGIAS DE PORTUGAL SA		1 _B	139,778.000	487 . 191	3.485	487, 191	470,283	3. 175	20,640		50.061	27	50.035	(33, 127)		03/06/2018
S71450-56-3	ENI SPA		В	7,652.000	120,259	15.716	120 . 259	116,948	, 170	6.254		(443)	Δ1	(443)	(6, 100)		05/31/2016
G3157S-10-6	ENSCO PLC	l]	12,416.000	44,201	3.560	44,201	44,201		, 201		(110)	19,741	(19,741)	(5, .50)		12/06/2018
29364G-10-3	ENTERGY CORP		J	68.000	5,853	86.070	5,853	5,437		204		416		235			12/04/2018
26875P-10-1	EOG RESOUR CES INC COM		1	10,483.000	914,222		914,222	889,550		7,910		(150,202)	66,708	(216,910)		L	12/04/2018
SBDZV1-16-5	EPIROC CLASS A		. B	31,731.000	300,065	9.457	300,065	177,562				127,942	/	127,942	(5,439)	U	06/13/2018
29444U-70-0	EQUINIX REIT INC		ļI	2,573.000	907 , 137	352.560	907,137	871,629		23,466		(258,998)		(258,998)		L	11/30/2016
R8413J-10-3	EQUINOR ASA		B	15, 188.000	322,294	21.220	322,294	256 , 153		11,760		15,603		15,603	(18,632)	U	05/12/2017

SCHEDULE D - PART 2 - SECTION 2

						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		-	1			Rate					.=			. •			
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Lloroolinod		Total Change in		NAIC	
OLICID				Ni		Used to						Unrealized	Other-Than-	Total Change in	Change in	-	
CUSIP			1_ 1	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Doorer lajablea	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
W26049-11-9	ERICSSON NAMN-AKTIER B		. B	32,925.000	289,371	8.789	289,371	195,376		2,746		87,332		87,332	(16,722)	J	03/06/2018
S52898-37-6	ERSTE GROUP BANK		B	1,497.000	49,713	33.209	49,713	49,713				(394)	6,041	(6,434)	394	J	12/06/2018
297178-10-5	ESSEX PROPERTY		JL.	13.000	3, 188	245.210	3, 188	3, 104	24	24		83		83			07/31/2018
F31668-10-0	ESSILOR INTERNAT EURO.35	1	В	6,364.000	803,524	126.261		734,240		8,235		(33, 183)		(33, 183)	(41,728)	J	09/24/2015
SBF1K7-P7-9	ESSITY CLASS B		В	21,822.000	535,591	24.544	535,591	417,641	2,245	10,475		(48, 185)		(48, 185)	(37, 235)	J	06/12/2017
S43209-86-5	ESSO SOCIETE ANONYME FRANCAISE SA		В	1,195.000	44, 124	36.924	44, 124	44, 124				(249)	3,457	(3,706)	249	J	12/07/2018
518439-10-4	ESTEE LAUDER COS.		JL.	7,311.000	951,161	130 . 100	951,161	551,219		11, 445		20,764	513	20,250			12/04/2018
SB04M8-J6-4	EURONAV NV		В	28, 124.000	199,973	7. 110	199.973	199,973	920	2,321		(7,322)	41.771	(49,093)	(10,433)	J	11/30/2017
	EUSKALTEL SA		В	0.000		8.132			743			, , ,	,	,		J	.11/30/2017
	EVEREST RE GROUP LTD		<u> </u>	24.000	5,226	217.760	5,226	5,226					114	(114)		[12/04/2018
	EVERSOURCE ENERGY		JI	11,596.000	754,204	65.040	754,204	561,773		23,424		21,569		21,569		[09/24/2015
	EVONIK INDUSTRIES AG		В	5,168.000	128,790	24.921	128,790	128,790				(1,020)	4, 197	(5,216)	1,020	J[12/06/2018
	EXELON CORP COM		JI	27,423.000	1,236,777	45.100	1,236,777	950,704		37,764		155,756	170	155,586			12/04/2018
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK		В	46,382.000	1, 125, 324	24.262	1,125,324	738,766		20,844		190,923		190,923	(92,079)	J	09/24/2015
	EXXON MOBIL CORP]I	54,616.000	3,724,265	68 . 190	3,724,265	7,519,249		152.288		(969)	712.527	(713, 496)			12/04/2018
	F5 NETWORKS INC		1 · · · · · T	49.000	7.939	162.030	7.939	7,691		,_,_,		206	506	(300)			12/04/2018
	FACEBOOK INC		1T	42,780.000	5,608,030	131.090	5,608,030	3,800,840				(1,928,906)	11,332	(1,940,237)			12/04/2018
	FAIRFAX FINL HLDGS SUB-VTG COM NPV		В	248.000	109, 125	440.021	109, 125	109, 125				1.894	5,790	(3,896)	(1,894)	J	12/06/2018
	FANUC LTD JPY50		В	1,400.000	212,715	151.939	212,715	212,715	2,027	9,632		(104,667)	17,291	(121, 958)	(1,626)	J	11/30/2016
	FAST RETAILING CO		I _R	1,300.000	667,921	513.786	667.921	518.635		2.324		168, 127		168, 127	(18,841)]	.02/28/2018
	FAURECIA SA		l _B	4,811.000	181,875	37.804	181,875	170,832				9,603		9,603	1,440]	12/06/2018
31428X-10-6	FEDEX CORP		1	7,277.000	1, 173, 998	161.330	1,173,998	1, 155, 648	4.730	16.737		(562,510)	79.395	(641, 904)	,		11/30/2016
	FERGUSON		R	4.643.000	296.671	63.897	296.671	273,562		25.524		38,391		38.391	(15,281)]	06/12/2018
	FERRARI NV		B	1,166.000	115,670	99.203	115,670	115,670		20,02		(916)	7,468	(8, 384)	916]	12/06/2018
	FIAT CHRYSLER AUTOMOBILES NV		I _R	15.771.000	228,639	14.497	228,639	228,639				(1.810)	18.973	(20.783)	1,810]	12/06/2018
	FIDELITY N ATL INFORMATION SVC COM			11,814.000	1,211,526	102.550	1,211,526	796,831		15,054			253	99,092	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		12/04/2018
	FIFTH THIRD BANCORP			233.000	5, 482	23.530	5.482	5,482	51	92		(456)	835	(1,291)			12/04/2018
	FIRST PACIFIC LTD		R	140,000.000	54,002	0.386						1,348		1,348	(129)	1	12/06/2018
	FIRST QUANTUM MINERALS LTD		B	16,073.000	129,921	8.083	129,921	129,921				2,255	14,946	(12,691)	(2,255)	1	12/06/2018
	FIRSTENERGY CORP		10	4,693.000	176,222	37.550	176,222	148,509		5,801		27,965	160	27,805		·	12/04/2018
337738-10-8	FISERV INC COM			14,767.000	1,085,227	73.490	1,085,227	641,422		,0,001		116,276	325	115,951			12/04/2018
339041-10-5	FLEETCOR TECHNOLOGIES I			2,183.000	405,427	185.720	405.427	326.009				(14,648)	520	(14,648)			11/30/2016
	FLETCHER BUILDING LTD		B	24, 129.000		3.272						2,331		2,331	(2,296)	1	12/06/2018
	FLUGHAFEN ZUERICH AG		B	452.000	74,508	164.841	74,508	74,334				(770)		(770)	944	1	12/06/2018
	FLUOR CORP		15	1,841.000	59,280	32.200			10			(110)	11,538	(11,538)		٠	12/06/2018
	FORD MTR C 0 DEL COM PAR U		1†-	67,316.000	514,967	7.650	514,967	514,967		485	<u> </u>	(604)	93.949	(94,553)			12/06/2018
	FORTIS INC COM		В	36,708.000	1,223,152	33.321	1,223,152	1,093,105		41,373	Ī	(16,380)		(16,380)	(111,364)	j	11/30/2016
	FORTIVE CORP		1	7,625.000	515,908	67.660	515,908	372,426		2, 135		(35,761)		(35,761)		*	11/30/2016
	FOSTER ELECTRIC LTD		l _B	0.000		13.311		, 120	95	, 100		(00,701)				1	09/05/2018
	FRANCE TELECOM		l _B	12,537.000	202,865	16.181	202.865	202.865				(1,606)	3.797	(5, 403)	1.606	1	12/06/2018
	FRANCO NEVADA CORP		1 _B	10,650.000	746,467	70.091	746.467	618.042			<u> </u>	(37,464)	, 131	(37, 464)	(69,973)	·	11/30/2016
N33462-10-7	FRANKS INTERNATIONAL NV		15	31,229.000	163,015	5.220	163,015	163.015		, J02	<u> </u>	(19,362)	31,541	(50,903)	(00,970)	·	11/30/2017
	FREEHOLD ROYALTIES LTD		B	40,976.000	248,112	6.055	248,112	248.112			Ī	5,534	21,438	(15,904)	(5,534)	1	12/07/2018
	FREENET AG		1 _B	6,961.000	134,839	19.371	134,839	134,839				(1,067)	2,294	(3,361)	1,067	j	12/06/2018
	FREEPORT MCMORAN INC		1	19,277,000	198,746	10.310	198.746	194,278		1.081		(62,332)	10 . 140	(72,472)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	*	12/06/2018
	FREIGHTROVER LLC WARRANTS		1	52.910	1 1	0.010	1 1 1			1,001		(02,002)					09/14/2018
	FRESENTUS MEDICAL COM STK		B.	7.971.000	516 . 106	64.748	516, 106	516 . 106	1.328	8.246		(199,896)	84.707	(284.602)	(39, 484)	1	11/30/2016
	FRESENIUS SE & CO KGAA		1 _B	1.594.000		48.447			1.767	1.157	<u> </u>	(30,261)	11.323	(41,584)	(5,741)	,	11/30/2017
	FUJI FILM HLDGS CO NPV		1 _B	17,000.000	661,623	38.919	661,623	621,663	672	10.276	İ	(46,241)	1,581	(47,822)	14,506	1	02/05/2016
	G4S PLC		1 _B	26,488.000	66,441	2.508	66.441	61.328		10,270		5,111	,301	5,111	3	·	12/06/2018
	G8 EDUCATION LTD		1 _B	8,992.000	17,915	1.992	17,915	13,012		286		5,286	492	4,794	(383)	·	09/05/2018
SB1FW7-51-5	GALP ENERGIA SGPS SA		1 _B	15,461.000	243,816	15.770	243.816	243,816		200		(1.930)	6.399	(8,329)	1,930	·	12/06/2018
	GARRETT MOTION INC		1 <u>0</u>	1,596.000	19,695	12.340	19,695	17,140				(1,930) 2,554		2,546			10/01/2018
	GCR HOLDINGS INC COMMON STOCK		1	5.282.376.000	5.282.376	1.000	5.282.376	5,282,376				∠,304	9	∠, 540		<u>-</u>	08/03/2018

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4	1		7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted		Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code		Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	·	Code	eigii				88, 120	86.995	but Oripaiu	During real	Uripaiu		necognized	(13 - 14)	value 698 l	(a)	
D28304-10-9 SB1WGG-93-8	GEA GROUP AGGEBERIT AG		В	3,426.000		25.721 376.565		86,995	11.078			427		427		J	12/06/2018
	GENERAL DYNAMICS CORP		D	7,051.000	1, 108, 488	157.210	1,108,488	926,550	11,078	25,595		(326,038)		(326,038)		J	09/24/2015
	GENERAL EL EC CO COM			157,789.000	1, 100, 463	7.570	1, 106, 466	1, 159, 749	1,578	20,090		34.714		(326,036)			12/06/2018
	GENERAL EL EC CO COM			7,582.000	295,243	38.940	295,243	295,243	1,370			4,714 هـــــــ	5,990	(5,990)			12/06/2018
	GENERAL MOTORS CO			32,924.000	1, 101, 308	33.450	1,101,308	1,063,927		49,725		(244,827)	2,438	(247, 265)			12/04/2018
	GEORGE WESTON LTD.		R	802.000	52,878	65.932	52.878					2.841	6.500	(3,659)	(2,841)		11/02/2018
	GEOX		В	.51,979.000		1.341						(552)	3,103	(3,655)	552	J	12/06/2018
375558-10-3	GILEAD SCIENCES INC]	18, 139.000	1, 134, 594	62.550	1, 134, 594	1,134,594		10,339		(002)	138,575	(138,575)			12/06/2018
	GIVAUDAN SA REG		В	432.000		2,308.785		711,755	12,805	17,079		10,702		10,702	(11,628)	J	09/24/2015
S09252-88-3	GLAXOSMITHKLINE PLC		. B	77,966.000	1,480,724	18.992	1,480,724	1,403,876	19,263	70,556		198, 112		198 , 112	(121,264)	J	03/06/2018
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC		. B	254,634.000	944,853	3.711	944,853	732,267				(202,874)	11,908	(214,781)	(41, 106)	J	09/05/2018
S26763-02-9	GOLDCORP INC		B	13,546.000	132,604	9.789	132,604	127 , 337						7,568	(2,301)	J	12/06/2018
	GOLDMAN SA CHS GROUP INC			78.000	13,030	167.050	13,030	13,030		246		(6,047)	794	(6,841)			01/16/2015
	GPT GROUP		B	144,947.000	544,908	3.759	544,908	537,642	13,087	12,340		65,511		65,511	(58,245)	J	02/28/2018
	GRAINGER W W INC			10.000	2,824	282.360	2,824	2,665		43		159	257	(98)			07/31/2018
	GREAT PORTLAND ESTATES REIT PLC		B	56,271.000	472,356	8.394	472,356	483,444	3,092	4,357		50,014	11,088	38,925	(50,014)	J	04/04/2018
	GREEN PLAINS RENEWABLE ENERG			8,863.000	116, 194	13. 110	116,194	116,194		4,254			33, 148	(33, 148)			11/30/2017
022878-77-8	GREENE KING PLC		В	0.000		6.725			5,825						(4.574)	J	11/30/2017
	GREENYARD NV		В	11,054.000	91,993	8.322	91,993	101,220	382	1,783		1,571	9,672	(8, 101)	(1,571)	J	09/06/2018
B4746J-11-5 SB1Y9T-B3-1	GROUPE BRUXELLES LAMBERT SA			0.000	1 150 100		1, 156, 192	1.104.474	4,234 5.470	25.528		(100 707)		(100.707)	(58 . 157)	J	09/24/2015
	GVC HOLDINGS PLC		B	13,230,000	1, 156, 192 113.567	70.315 8.584	113.567	113.567	5,4/0	25,528		(166,797)	1.343	(166,797)	(58, 157)	J	12/06/2018
	HACHIJUNI BANK LTD		D	3,600.000	14,798	4. 111	14,798	15,343	10	162		(247)	545	(792)	247	J	09/05/2018
	HAIN CELESTIAL GROUP INC		D	3,466,000	54,971	15.860	54.971	54.971		102		(247)	14.072	(14.072)	241	ا	12/06/2018
406216-10-1	HALLIBURTON CO			83.000	2,206	26.580	2,206	2,206		30			1,580	(1,580)			07/31/2018
G4273Q-10-7	HAMMERSON		B		113,078	4.195	113.078	113.078				(4)	13.624	(13.628)	4	1	12/06/2018
410345-10-2	HANESBRANDS. INC			5,095.000		12.530						(+ /	16, 151	(16, 151)	1		12/06/2018
	HANG SENG BANK		В	26,900.000	604,012	22.454	604,012	476,742		24.007		(63, 157)		(63, 157)	(401)	J	09/24/2015
	HARRIS CORP.]	20.000	2,693	134.650	2,693	2,693		39		,	600	(600)	,		_07/31/2018
416515-10-4	HARTFORD FINANCIAL SVCS GRP			68.000	3,023	44.450	3,023	3,023	6,980	57		(15)	785	(800)			07/31/2018
40412C-10-1	HCA Healthcare Inc			4,495.000	559,403	124.450	559,403	315,541		6,223		162,040	616	161,424			12/04/2018
D31709-10-4	HEIDELBERGCEMENT		. B	5,633.000	343,733	61.021	343,733	343,733				(2,721)	6,478	(9, 199)	2,721	J	12/06/2018
	HEINEKEN NV		B	5,867.000	517,770		517,770	440 , 141		8,950		(60,557)		(60,557)	(34, 104)	J	11/30/2016
	HELMERICH & PAYNE, INC			84.000	4,027	47.940	4,027	4,027					1,063	(1,063)	I		12/04/2018
	HENNES & MAURITZ SEKO.25'B'		B	15,351.000	218,201	14.214	218,201	218,201				(2,902)	50, 162	(53,064)	2,902	J	12/06/2018
	HENRY JACK & ASSOCIATES			39.000	4,934	126.520	4,934	4,934		11			1,074	(1,074)			12/04/2018
	HERMES INTERNATIONAL		В	199.000	110,286	554.199	110,286	107,900		^ ^		1,512		1,512	873	J	12/06/2018
427825-50-0 42809H-10-7	HERSHA HOSPITALITY TRUST CLASS A			8,304.000	145,652	17.540 40.500	145,652	145,652		9,300		1,246	83	1,163			11/30/2017
	HESS CORP			3,377.000	136,769		136,769678.400	136,769	5.777	844		(51,869)	43,462	(43,462)			12/06/2018
	HEWLETT PACKARD ENTERPRISE		1	51,355.000 44.000	678,400 3,159	13.210 71.800		607,363 3,159	5,///	19,062		(51,869)		(363)			12/04/2018
	HITACHI		R	12,700.000	339.797		339,797	339,629	699	5.530		(115,451)	6,269	(303)	8,002		12/06/2018
	HOEGH LNG HOLDINGS LTD.		I R	31,123.000	137 , 120	4.406	137, 120		099	1, 134		3,701	23,961	(20,260)	(3,701)	, I	12/00/2018
	HOLCIM		I _R	8.597.000	353 , 194	41.083	353 . 194	333.764		1, 104		(70, 183)	23,961	(20,260)	(2,015)	·	12/06/2018
	HOLLYFRONTIER CORP		1	93.000	4,754	51.120	4,754	4,754		42		(10, 100)	1,372	(1,372)	(2,013)		12/04/2018
	HOME DEPOT INC		1	21,932.000	3,768,356	171.820	3,768,356	2,372,796		90.232		(387,406)	1,202	(388,609)			11/01/2018
	HOME PARTNERS OF AMERICA INC		1	7,812.510	11,609,376	1,486.000	11,609,376	9,375,001				2,234,375		2,234,375	l l	J	07/06/2018
	HONDA MOTOR CO., LTD.		B	0.000		26.991			1,511							J	11/30/2017
	HONEYWELL INTERNATIONAL INC			16,060.000	2, 121,847	132.120	2, 121,847	1,489,829		48,802		(273,064)	1,642	(274,706)			12/04/2018
Y33370-10-0	HONG KONG AND CHINA GAS		B	499,533.000	1,033,604	2.069	1,033,604	785,865		20,950		146, 185		146 , 185	(1,639)	J	06/08/2018
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L		. B	25,500.000	738,031	28.942	738,031	670,650		21,098		(43,395)		(43, 395)	(801)	J	11/30/2016
	HORMEL FOODS CORP			127.000	5,420	42.680	5,420	4,688		64		732	348	385			12/04/2018
D33875-11-9	HORNBACH HOLDING AG		. B	776.000	36,548	47.098	36,548	36,548				(289)	8,280	(8,569)	289	J	12/06/2018

SCHEDULE D - PART 2 - SECTION 2

						Showing A	AII COMMON ST	OCKS Owned Do	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	· · · · · · · · · · · · · · · · · · ·	Code	eign								Unpaid				value	(a)	
44107P-10-4 J22848-10-5	HOST HOTELS & RESORTS INC			9,332.000 12,100,000	155,564	16.670		154,038	2,333 	7,017		(19,767)	6,494	(26,261)	00.007	L	12/04/2018
J22848-10-5 40434L-10-5	HP INC		В	52,100.000			729,540	465,935	8,348	8,533 28,972		98,727	7,643	98,727	26,297	U	12/04/2015
\$05405-28-7	HSBC HOLDINGS PLC CMN STK		D		1,066,232 2,984,005	20.460 8.239	2,984,005		5,348	73,025		(21,302)		(28, 944)	(76,638)	L	12/04/2018
D34902-10-2	HUGO BOSS N AG		D		2,964,005	61.639	40,065	40,065				(317)	3,737	(4,054)	317	U	12/06/2018
444859-10-2	HUMANA INC COM		D	2,589.000	741,697	286.480	741,697	470,871	1,295	4,893		98,710	414	98,296	١١ لا	·	12/04/2018
445658-10-7	HUNT TRANSPORT SVC			53.000	4,931	93.040	4,931	4,931		, , 0.00			402	(402)			12/04/2018
446150-10-4	HUNTINGTON BANCSHARES INC		1	429.000	5, 114	11.920	5, 114	5,114	60				755	(755)		[12/04/2018
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC]	26.000	4,948	190.310	4.948	4,948					346	(346)			12/04/2018
448055-10-3	HUSKY ENERGY INC		В	17,650.000	182,341	10.331	182,341	182.341				3. 165	26.567	(23, 402)	(3, 165)	U	12/06/2018
44919P-50-8	IAC/INTERACTIVE CORP			16.000	2,929	183.040	2,929	2,348				580	20,007	580			07/31/2018
SB288C-92-0	IBERDROLA		В	180,324.000	1,446,673	8.023	1,446,673	1,161,778	2,376	48,950		159,753	2, 196	157,557	(80,625)	U	07/09/2018
J2388K-10-3	IDEMITSU KOSAN CO. LTD.		В	3,200.000	105,291	32.903	105,291	105,291				(3, 187)		(10,465)	3, 187	U	12/06/2018
45167R-10-4	IDEX CORP			40.000	5,050	126.260	5,050	4,784		45		(131)	179	(311)		L	12/04/2018
452308-10-9	ILLINOIS TOOL WKS INC			10,337.000	1,309,595	126.690	1,309,595	921,489	10,337	34,526		(415, 134)		(415, 134)		L	10/15/2015
452327-10-9	ILLUMINA INC		ļ <u>.</u>	2,099.000		299.930	629,553	401,502				170,943		170,943		L	09/04/2015
F49644-10-1	IMERYS		В	3,404.000	163,356	47.989	163,356	163,356				(1,293)	17,778	(19,072)	1,293	U	12/06/2018
453038-40-8	IMPERIAL OIL LTD			9,591.000	242,900	25.326	242,900	242,900		1,454		4,216	27,577	(23,361)	(4,216)	U	12/06/2018
SBP9DL-90-1	INDITEX SA		B	11,965.000	305,699	25.549	305,699	305,699	1,003	6,989		(45,437)	42, 177	(87,614)	(12,534)	U	12/06/2018
D35415-10-4	INFINEON TECHNOLOGIES AG		B	22,010.000	436,916	19.851	436,916	368,435		6,735		(127,715)		(127,715)	(38,889)	U	11/30/2016
SBZ573-90-5	ING GROEP NV		B	56,772.000	610,699	10.757	610,699	610,699		37,973		(336,768)	32,098	(368,866)	(65, 168)	U	07/27/2016
G47791-10-1	INGERSOLL-RAND PLC			8,225.000	750,367	91.230	750,367	531,313		16,027		16,644	819	15,826		L	12/04/2018
SBDCFZ-S6-0	INNOGY		B	0.000		46.560			1,784							U	03/06/2018
D3R8BR-10-2	INNOGY Z VERK		B	8,100.000	343,713	42.434	343,713	300 , 185				39,258		39,258	4,269	U	11/27/2018
J2467E-10-1	INPEX_CORP		B	18,100.000	161,954	8.948	161,954	161,954				(4,903)	29,221	(34, 123)	4,903	U	12/06/2018
SB04YJ-V1-4	INTACT FINACIAL GROUP		В	9,338.000	678,164	72.624	678, 164	649,340		16,900		(40,280)		(40,280)	(64,027)	U	11/30/2016
458140-10-0	INTEL CORP			95,712.000	4,491,764	46.930	4,491,764	3,499,426		114,610		73,527	639	72,888	(7.040)	L	12/04/2018
SBDD54-N3-0 45866F-10-4	INTER PIPELINE LTD		В	8,189.000	115,958	14. 160	115,958	731,977		34,708		7,642	26,733	(19,091)	(7,642)	U	02/28/2018
BAS0B3-JU-2	INTERCONTINENTALEXCHANGE GROUP INCINTERNATIONAL AUTOMOTIVE COMPONENT		-	14,437.000 1,704,903.000	1,087,539 170,490	75.330 0.100	1,087,539 170,490	655 , 121 170 , 490		13,780		68,335	421	(255, 735)		L	12/04/2018
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			14,690.000	1,669,812	113.670	1,669,812	1,669,812				(100)	150,680	(150,780)		·	12/06/2018
460146-10-3	INTERNATIONAL PAPER CO			14,539.000	586,794	40.360	586.794	582,621		27.732		(223,578)	30.422	(254,000)			12/04/2018
460690-10-0	INTERPUBLIC GROUP OF COS INC		1	370.000	7,633	20.630	7,633	7,633		102		(220,370)	857	(254,000)			12/04/2018
T55067-10-1	INTESA SANPAOLO EURO.52		В	304,581.000	675,402	2.217	675,402	675,403		102		(5,347)	6.259	(11,607)	5,347	U	12/06/2018
461202-10-3	INTUIT INC.]	5,905.000	1,162,399	196.850	1,162,399	582,667		9.640		229,268	174	229,094	3,047		12/04/2018
46120E-60-2	INTUITIVE SURGICAL INC			1,493.000	715,028	478.920	715,028	299,682				169,944	65	169,879		L	09/05/2018
G491BT-10-8	INVESCO LTD			7,748.000	129,702	16.740	129,702	129,702				,	16,503	(16,503)		L	12/06/2018
S56795-91-7	INVESTOR B		В	33,433.000	1,416,382	42.365	1,416,382	1, 150, 363	2,215	31,799		5,850		5,850	(117,075)	U	11/30/2016
S67143-94-1	100F HOLDINGS LTD		В	6,598.000	24,015	3.640	24,015	24,015				779	10,224	(9,445)	(779)	U	12/06/2018
46266C-10-5	IQVIA HOLDINGS INC		ļ <u>.</u>	51.000	5,925	116.170	5,925	5,249				676	116	559		L	12/04/2018
J2501P-10-4	ITOCHU CORP JPY50		В	65,900.000	1, 121, 408	17.017	1, 121, 408	754 , 131	2,005	38,724		(132,336)		(132,336)	23,495	U	09/24/2015
469814-10-7	JACOBS ENGINEERING GROUP INC		 	83.000	4,852	58.460	4,852	4,852		16			410	(410)		L	12/04/2018
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC		В	10,611.000	112,949	10.644	112,949	112,949	762			3,666	7,908	(4,242)	(3,666)	U	12/06/2018
G4474Y-21-4	JANUS HENDERSON GROUP PLC		D	8,683.000	179,912	20.720	179,912	179,912					8,509	(8,509)		L	12/06/2018
J2740Q-10-3	JAPAN PETROLEUM EXPLORATION LTD		В	16,300.000	292,974	17.974	292,974	341,764	76	1,215		(4,897)	48,790	(53,687)	4,897	U	09/05/2018
\$65281-75-0	JAPAN PRIME REALTY INVT		B	261.000	991,997	3,800.757	991,997		908	14,412		120,843		120,843	(27,983)	U	02/28/2018
J27869-10-6	JAPAN TOBACCO INC JPY50000		В	17,500.000	417,343	23.848	417,343	417,343		1,814		(12,634)	18,611	(31,245)	12,634	<u>u</u>	12/06/2018
G50736-10-0	JARDINE MATHESON (USD)		υ	10,600.000	747,088	70.480	747,088	588,671		17 , 172		100,170		100 , 170		V	11/30/2017
G50871-10-5	JAZZ PHARMACEUTICALS PLC		 	36.000	4,463	123.960	4,463	4,463	F00	4 005		400	745	(745)		<u> </u>	12/04/2018
46590V-10-0	JBG SMITH PROPERTIES			1,539.000	53,573	34.810	53,573	50 , 146	500	1,385		123		123	0.045	<u> </u>	07/18/2017
X40338-10-9 S65437-92-3	JERONIMO MARTINS EUR1		D D	34,362.000	406,165	11.820	406,165	400,311				2,638	10.047	2,638	3,215	V	12/06/2018
478160-10-4	JOHNSON & JOHNSON		D			16.014	139,324 7,495,611			205.348		(4,218)	10,047	(14,264)	4,218	V	12/06/2018
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		1			29.650	306,403	306,403	2.687	205,348		(26,762)	60,663	(87,426)		<u> </u>	12/04/2018
40 100E 10 0	COLLEGE OF THE PROPERTY OF THE				, UUT, UUU , TUU ,		, UUU , TUU	UUT, TUU _				(20,702)	00,000				201 01 / 40 10

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4	1		7	8		10	11	12	13	14	15	16		
		_				Rate			. •		.=		• •		. •		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number							A1 1 20 1					-	
			1_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Doorer lajablea	Market	. .
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
G51604-16-6	JOHNSON MATTHEY PLC		B	2,519.000		35.648		85,142				4,652		4,652	4	J	12/06/2018
48020Q-10-7	JONES LANG LASALLE INC.			37.000	4,684	126.600	4,684	4,684		23			806	(806)			12/04/2018
BASOVD-CC-5	JP ACQUISITION CORP			2, 187.500	2, 187, 500	1,000.000	2, 187,500	2, 187, 500								J	11/20/2018
	JP MORGAN CHASE & CO			72,859.000	7,112,496	97.620	7, 112, 496	4,933,338		179,920		(626,440)	53,970	(680,411)			12/04/2018
H4414N-10-3	JULIUS BAER GROUP CMN STK		B	6,286.000	223,243	35.514	223,243	223,243				(2,828)	13, 163	(15,991)	2,828	J	12/06/2018
48203R-10-4	JUNIPER NETWORKS INC			301.000	8,100	26.910	8,100	8,069		41		31	276	(246)			12/04/2018
SB53P2-00-4	JUPITER FUND MANAGEMENT PLC		B	39,888.000	149,966	3.760	149,966	149,966				(6)	3,227	(3,233)	6	J	12/06/2018
	JXTG HOLDINGS INC		B	87,300.000	458,879	5.256	458,879	536,702	411	13,877		12,945	77,823	(64,878)	(12,944)	J	02/28/2018
	JYSKE BANK		B	6,288.000	226,555	36.030	226,555	226,555				(1,816)	13,894	(15,710)	1,816	J	12/06/2018
	K & S AG		B	3,285.000	59,032	17.970	59,032	58,789				(224)		(224)	467	J	12/06/2018
	KAJIMA CORP		B	11,400.000	153,572	13.471	153,572	153,572				(4,649)	418	(5,067)	4,649	J	12/06/2018
	KAKEN PHARMACEUTICAL LTD		B	0.000		46.903			404							J	11/30/2017
	KAO CORP		B	19,200.000	1,426,941	74.320	1,426,941	860,603	551	17,998		85,388		85,388	42,975	J	09/24/2015
	KBC GROUP NV		B	15,624.000	1,012,337	64.794	1,012,337	947,571	17,556	38,394		(260,882)		(260,882)	(60,897)	J	09/24/2015
	KDD1 CORP JPY5000		B	39,000.000	932,744	23.917	932,744	870,452	2,351	28,896		(59,480)		(59,480)	21,292	J	10/15/2015
	KELLOGG CO			2,315.000	131,978	57.010	131,978	131,978		78			10,497	(10,497)			12/06/2018
	KERING SA		B	1,018.000	478,990	470.520	478,990	251,230	2,426	4,413		34,063		34,063	(17,433)	J	12/06/2018
	KERRY A		B	10,975.000	1,085,235	98.882	1,085,235	767,535		8,297		(90,465)		(90, 465)	(56,516)	J	11/30/2016
	KEYENCE CORP JPY50		B	2,100.000	1,065,743	507.497	1,065,743	539,735	229	2,467		(129,449)		(129, 449)	18,521	J	10/15/2015
	KIMBERLY-CLARK CORP			6,305.000	718,392	113.940	718,392	683,943	6,305	2,918		21,851		21,851			10/18/2018
	KINDER MORGAN INC DEL			75,214.000	1, 156, 791	15.380	1 , 156 , 791	1,218,467		45 , 128			61,675	(61,675)			02/28/2018
	KINGFISHER ORD GBPO.157142857		B	49,902.000	131,877	2.643	131,877	131,877				(5)	14,930	(14,935)	5	J	12/06/2018
	KINROSS GOLD CORP COM		B	27,337.000	88,068	3.222	88,068					12,829		12,829	(1,528)	J	12/06/2018
	KIRIN HOLDINGS CO		B	40,400.000	846,369	20.950	846,369	662,007	462	16,089		(192,524)		(192,524)	20 , 196	J	02/02/2017
	KNIGHT-SWIFT TRANSPORTATION HOLDIN			98.000	2,457	25.070	2,457	2,457		12			1, 103	(1,103)			07/31/2018
	KOHLS CORP			83.000	5,506	66.340	5,506	5,473		79		33	365	(332)			12/04/2018
	KOMATSU LTD NPV		B	33,900.000	730,898	21.560	730,898	697,717	1,344	26,333		(448,228)	45,789	(494,017)	(2,287)	J	10/05/2015
	KONE B		B	21,572.000	1,026,844	47.601	1,026,844	938,790		30,902		(77,393)		(77, 393)	(55,730)	J	05/16/2017
	KONINKLIJKE AHOLD DELHAIZE NV		B	48,712.020	1,229,249	25.235	1,229,249			26,231		166,677		166,677	(34, 173)	J	12/06/2018
	KONINKLIJKE VOLKER WESSELS NV		B	7,162.000	113,230	15.810	113,230	112,898				(342)	294	(636)	674	J	12/07/2018
	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER			112,500.000	19,494,945	173.288	19,494,945	5,597,980		1,382,489		9,998,738		9,998,738		J	08/21/2015
	KRAFT HEINZ ORD			11,529.000	496,208	43.040	496,208	496,208					74,708	(74,708)			12/06/2018
	KROGER CO			9,275.000	255,063	27.500	255,063	255,063		25			18,974	(18,974)			12/06/2018
	KUBOTA CORP		B	48,000.000	683, 152	14.232	683 , 152	683 , 152	429	12,848		(213,851)	49,228	(263,079)	4,766	J	02/05/2016
	KYOCERA CORP JPY50		B	13,700.000	687,778 .	50.203	687,778	648,241	776	12,849		(212,981)	1,487	(214,467)	5,574	ļ	09/24/2015
	KYORIN HOLDINGS INC		R	29,800.000	652, 142	21.884	652,142	570,857	420	16, 142		76,960		76,960	16,482	J	11/30/2017
	L3 TECHNOLOGIES INC			32.000	5,557	173.660	5,557	5,536		63		(296)	361	(656)			12/04/2018
	LABORATORY CORP AMER HLDGS			40.000	5,054	126.360	5,054	5,054		or r:		(63)	1, 184	(1,247)			12/04/2018
505743-10-4	LADDER CAPITAL CORP CLASS A		1	27,782.000	429,788 .	15.470	429,788	379,224		35,561		51,119		51,119	/70 /		11/30/2017
	L'AIR LIQUIDE S.A.		B	12,752.000	1,580,924	123.975	1,580,924	1,336,925	6,448	27,469		50,509	10 5	50,509	(78, 174)	J	11/30/2017
	LAM RESEARCH CORP.			1,138.000	154,961 .	136.170	154,961	154,961		118		74.000	12,580	(12,580)			12/06/2018
	LAMB WESTON HOLDINGS INCLAND SECURITIES GROUP REIT PLC			4,343.000	319,471	73.560 10.245	319,471	145,404		3,322 6,623		74,309		74,309			11/30/2016
			В		70.045		70.045	70.045				(040)	0.470	(0.004)	040	J	
	LANXESS AG		В	1,702.000		45.955		78,215				(619)	8,472	(9,091)	619	J	12/06/2018
	LAS VEGAS SANDS CORP		1	2,950.000	153,548 .	52.050	153,548	149,663		8,850		(47,330)	4,118	(51, 448)	(0.453)		10/15/2015
	LAURENTIAN BANK OF CANADA			7,147.000	199,214	27.874	199,214	199,214				3,457	2,993	464	(3,457)	J	12/06/2018
	LEGRAND			39.000	4,792	122.860 56.357	4,792	4,792		78 11.919		(643)	1 , 137	(1,781)	(42.349)		12/04/2018
	LEIDOS HOLDINGS INC			12,949.000 87.000	729,770		729,770	670,983		11,919		(221,083)	4 400	(221,083)	(42,349)	J	09/24/2015
	LEIDUS HOLDINGS INC			24.000	4,587 .	52.720 218.860	4,587 5,253	4,587 5,169	15	43		84	1, 130	(1,130) 84			12/04/2018
	LEONI N AG				5,253				15						4 005		
				4,398.000	152,235	34.615 0.157	152,235	134,321				16,709	4 740	16,709	1,205	J	12/06/2018
	LI & FUNG LTD CMN STK			140,000.000	21,994 .		21,994	21,994				52	4,713	(4,660)	(52)	J	12/06/2018
	LIBERTY GLOBAL PLC SERIES C		υ	5,760.000 65.000	118,886 2.392	20.640 36.800	118,886 2.392	118,886 2.392					17, 107 237	(17, 107)			12/06/2018
531229-40-9	FIDEUIT MENIN FIBERIT STRIUSXW COR		4	UUU.cd	2,392	ან. გიე	2,392	2,392			L		23/	[237]			12/04/2018

SCHEDULE D - PART 2 - SECTION 2 Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		.
						Rate											.
						Per									Total Foreign		.
						Share							Current Year's		Exchange		.
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	.
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	LIBERTY MEDIA LIBERTY SIRIUSXM COR	Code	eigii	73.000	2,700	36.980	2,700	2,700	but Oripaiu	During real	Ulipalu	(Decrease)	254	(13 - 14)	value	ι (α)	12/04/2018
53278L-10-7	LINAMAR CORP		D	4,283.000	142,056	33.167	142,056	142,056				2,465	7,666	(5,200)	(2,465)	L	12/04/2018
SBF8K6-K8-9	LINDE AG		D	0.000	142,000	251.990	142,030	142,030	5, 189				,,000	(3,200)	(2,400)	U	03/29/2018
G5494J-10-3	LINDE PLC		n	16,849.000	2,629,118	156.040	2,629,118	2,796,468		13.900			167.719	(167.719)		1	12/05/2018
SB0PB4-M7-2	LINK REIT		В	105,500.000	1,068,562	10.129	1,068,562	667,166		34.881		93.190		93.190	(2,392)	U	12/23/2015
SB296M-J5-0	LIPPO MALLS INDONESIA RETAIL UNITS		В	40.800.000	5,448	0.134	5,448	5,448				(20)	492	(512)	20	U	12/07/2018
	LLOYDS BANKING GROUP PLC		В	1,653,624.000	1,091,987	0.660	1,091,987	1,091,990		13,801		(46,762)	68,628	(115,390)	(19,273)	U	12/06/2018
539481-10-1	LOBLAW COS LTD COM		В	5,945.000	265,997	44.743	265,997	241,799		5,534		27,730	924	26,807	(25,080)	U	11/30/2016
539830-10-9	LOCKHEED MARTIN CORP			6,429.000	1,683,369	261.840	1,683,369	1,216,603		52,458		(377,051)	2,630	(379,682)		L	12/04/2018
	LOEWS CORP		ļ	120.000	5,462	45.520	5,462	5,462		24			468	(468)		L	12/04/2018
F58149-13-3	L'OREAL CMN STK		B	9,039.000	2,078,986	230.002	2,078,986	1,701,892		27 , 182		174,709		174,709	(103, 177)	U	11/30/2017
548661-10-7	LOWES COS INC USD0.50			18, 188.000	1,679,844	92.360	1,679,844	1,366,268		32,375		(10,549)		(10,549)		L	11/30/2017
550372-10-6	LUNDIN MINING CORP COM NPV		B	25,383.000	104,818	4. 129	104,818	104,818				1,819	8,626	(6,807)	(1,819)		12/06/2018
F58485-11-5	LVMH MOET HENNESSY EURO.30		B	6,313.000	1,863,353	295.161	1,863,353	1,027,426		30,793		95,115		95, 115	(92,054)	U	10/15/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			2,278.000	189,438	83. 160	189,438	189,438		8,982		(51,608)	9,873	(61,481)		L	12/04/2018
	M & T BANK CORP			41.000	5,868	143 . 130	5,868	5,868		27.680		75.007	736	(736)	(0.000)	L	12/04/2018
	M1 LTD		В	326,883.000 19.699.000	501,236 1,506,768	1.533 76.490	501,236 1.506.768	435,601 1,255,602		27,680		75,227 130,717		75,227 130.717	(9,380)	U	11/30/2017 11/30/2017
	MACYS INC		D	2,029.000					766			130,717	5,866	(5,866)	(139,000)	U	12/06/2018
	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		D	5,471.000	248,234	45.373	248,234		/00	6, 123		(28,557)	9,618	(38, 175)	(24,660)	L	09/24/2015
	MAISONS DU MONDE SA		B	3,049.000		19.102	58,242					(461)	5,210	(5,671)	461	U	12/06/2018
	MALVERN BANCORP INC			2,600.000	51,298	19.730	51,298	51,298				(401)	3,302	(3,302)		I	10/04/2018
	MANULIFE FINANCIAL CORP		В	28,952.000	410,602	14. 182	410.602	410,602		16.977		(94,495)	60,831	(155, 326)	(39,939)	U	10/15/2015
	MARATHON OIL CORP			9,810.000	140,675	14.340	140,675	140,675					18,646	(18,646)		L	12/06/2018
56585A-10-2	MARATHON PETROLEUM CORP]	11,767.000	694,371	59.010	694,371	694,371		18,415		(33, 132)		(79, 391)		L	12/06/2018
570535-10-4	MARKEL CORP			155.000	160,898	1,038.050	160,898					(15,667)		(15,667)		L	11/30/2016
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		В	0.000		3.148				7,766						U	09/24/2015
571903-20-2	MARRIOTT I NTL INC NEW CL A			7,082.000	768,822	108.560	768,822	523, 101		11,048		(192,418)		(192,418)		L	09/04/2015
571748-10-2	MARSH + MCLENNAN COS INC			14, 160.000	1, 129, 260	79.750	1, 129, 260	787 ,745		22,216		(23,060)	696	(23,756)		L	12/04/2018
	MARTINREA INTERNATIONAL INC		B	8,731.000	69,424	7.951	69,424	68,212				2,416		2,416	(1,205)	U	12/06/2018
	MASTERCARD INC CLASS A			15,209.000	2,869,178	188.650	2,869,178	1,366,017		15, 181		565,950	454	565,497		L	12/04/2018
	MATTEL INC COM			4,951.000	49,460	9.990	49,460	49,460					18,715	(18,715)		L	12/06/2018
	MAXAR TECHNOLOGIES LTD		В	3,902.000	46,597	11.942	46,597	46,597		899		809	10,516	(9,708)	(809)	U	12/06/2018
	MAYNE PHARMA GROUP LTD		В	189,972.000	103,649	0.546 10.345	103,649158,278	92,616	346			11,538	7 . 176	11,538	(11, 156)	U	11/30/2017
G59248-18-0	MCCARTHY AND STONE PLC		D	42,119.000	74,402	1.766	74.402	60,978	340			14,792)		14.712	4,791 (1,288)	U	12/06/2018
	MCCORMICK & CO.			42,119.000	5,709	139.240	5,709	5,050	23	16		659	102	14,712	(1,200)	V	12/04/2018
	MCDONALDS CORP		1	18,794.000	3,709	177.570	3,337,251	1,824,394		78.663	***************************************	103.133	536	102.597		 L	12/04/2018
581550-10-3	MCKESSON CORP]	2,582.000	285,234	110.470	285,234	285,234		1.683			41, 131	(41, 131)			12/06/2018
	MEDIASET		В	20,742.000		3. 137						6,421		6,421	(1,104)	U	09/05/2018
G5960L-10-3	MEDTRONIC PLC			25,628.000	2,331,123	90.960	2,331,123	1,814,026	12,814	48,912		260,087	296	259,791	,	L	12/04/2018
58933Y-10-5	MERCK & CO. INC.		<u> </u>	57,812.000	4,417,415	76.410	4,417,415	3, 104, 931	31,797	87,700		1,257,083	660	1,256,423		L	12/04/2018
S26544-16-3	METHANEX CORP		В	1,844.000		48.074						1,539	10,233	(8,695)	(1,539)	U	12/06/2018
	METLIFE INC COM			7,683.000	315,464	41.060	315,464	315,464		12,754		(58,804)	14, 185	(72,989)		L	10/15/2015
	METRO AG		B	32,033.000	115,202	3.596	115,202	115,202				(912)	21,357	(22, 269)	912	U	12/06/2018
G60754-10-1	MICHAEL KORS HOLDINGS LTD		D	3, 196.000	121 , 192	37.920	121, 192	121 , 192					17,402	(17,402)		L	12/06/2018
F61824-14-4	MICHELIN (CGDE) CMN STK		В	5,614.000	556,410	99.111	556,410	505,917	5,837	16,356		(217,453)		(217,453)	(32,059)	U	11/30/2017
595017-10-4	MICROCHIP TECHNOLOGY INC		·····	44.000	3, 164	71.920	3, 164	3, 164		51			948	(948)		Ļ	07/31/2018
	MICRON TEC HNOLOGY INC COM		····	24,424.000	774,974	31.730	774,974	365,892		040 440		(227,219)	2,336	(229,555)		L	12/04/2018
594918-10-4 594972-40-8	MICROSOFT CORP			143,502.000	14,575,498	101.570	14,575,498	7,512,570		246 , 143		2,291,694	2,712 587	2,288,982		L	12/04/2018
594972-40-8 BAS0E7-69-1	MICROSTRATEGY INC CL A		1	41,969.000	18,268	127.750	18,2682,770	18,855420				16,788	25,811	(587)		L	12/21/2015
	MITSUBISHI CORPORATION		D		941,384	27.526	941,384	693,023	2,218	34.010		(27,314)	20,811	(9,023)	23,607	U	12/21/2015
	MITSUBISHI CUMPURATION		B	64,200.000	941,384	27.526	709,620	694,578	1,027	34,010		(297,523)	59,498	(27,314)	23,607	U 	11/30/2016
0.0070 TT 0			· · · · · · · · · · · · · · · · · · ·									L(201, 320)	, vv, T00			·	/ 00/ 20 10

SCHEDULE D - PART 2 - SECTION 2

						Snowing F	AII COMMON ST	OCKS Owned D	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		l
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to					Ui	Inrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount		/aluation	Temporary		Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received		ncrease/	Impairment	Carrying Value		Indicator	Date
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year		Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
J43916-11-3	MITSUBISHI ESTATE CO	Coue	eigii	17,300.000	272,710	15.764	272,710	272,710	276	Dulling Teal	Oripaid (D	(8,256)	8.766	(13 - 14)		(α)	12/06/2018
S65969-23-0	MITSUBISHI GAS CHEMICAL INC		D	5.500.000	272,710	15.764	272,710		2/0			(8,236)		(1, 167)		U	12/06/2018
J44002-12-9	MITSUBISHI HEAVY INDS		D		02,900	36.057	02,900		459			(1,107)		(1,107)		11	11/30/2016
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP		D	0.000		4.903			2,619							U	10/15/2015
S65973-02-6	MITSUI & CO NPV		B	66,400.000	1,023,098	15.408	1,023,098	811,976	2,409	42,028		(80,421)		(80,421)	23,672	II	11/30/2017
J4509L-10-1	MITSUI FUDOSAN CO JPY50		R	7,900.000	176,052	22.285	176,052	176,052	341			(5,329)	12.860	(18, 189)	5,329	II	12/06/2018
J4599L-10-2	MIZUHO FINANCIAL GROUP		B	420,800,000	653 . 166	1.552	653,166	653 . 167	1.342			(19,774)	29,694	(49, 468)	19.773	U	12/06/2018
608190-10-4	MOHAWK INDUSTRIES INC			1,271.000	148,656	116.960	148,656	148,656						(7,951)	,,,,,	L	12/06/2018
61174X-10-9	MONSTER BEVERAGE CORP			12,249.000	602,896	49.220	602,896					(172,343)	,001	(172, 343)		L	09/24/2015
615369-10-5	MOODYS CORP			6,002.000	840,520	140.040	840,520	609,009		10,564		(45,435)		(45, 435)		L	09/24/2015
617446-44-8	MORGAN STANLEY			32,922.000	1,305,357	39.650	1,305,357	1,145,069		36, 194		(421, 124)	985	(422, 109)		L	07/31/2018
S67295-58-4	MORI TRUST SOGO REIT INC TRUST		В	0.000		1,453.067			7							U	09/05/2018
S66026-48-5	MORINAGA MILK INDUSTRY LTD		В	4,900.000	137,556	28.073	137,556	131,438				3,819		3,819	2,299	U	09/05/2018
S70254-71-9	MOTA-ENGIL SGPS S/A		В	31,827.000	58,577	1.840	58,577					(314)		(314)	464	U	12/06/2018
55354G-10-0	MSCI INC A			37.000	5,455	147 . 430	5,455	4,748		53		522	150	372		L	12/04/2018
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		В	6,763.000	1,473,165	217.827	1,473,165	1,391,035	9, 152	54,057		78,770		78,770	(73, 477)	U	08/23/2017
625284-10-4	MULLEN GROUP LTD		B	9,418.000	84, 195	8.940	84,195	84 , 195				1,461	2,514	(1,052)	(1,461)		12/06/2018
J46840-10-4	MURATA MANUFACTURING CO LTD		B	5,200.000	708,800	136.308	708,800	621,650	762	10,919		(6,557)	725	(7,282)	18, 133	U	10/15/2015
631103-10-8	NASDAQ ONX GROUP			60.000	4,894		4,894	4,894		68			480	(480)		L	12/04/2018
G6374M-10-9	NATIONAL EXPRESS GROUP PLC		B	63,117.000	300,643	4.763	300,643	300,643		11,704		4,714	10,609	(5,895)	(18,680)		11/30/2017
SBDR05-C0-9	NATIONAL GRID PLC		B	154,657.000	1,505,253	9.733	1,505,253	1 , 566 , 194	26,437	66 , 155		102,547	80,131	22,416	(102,547)	U	12/06/2018
637417-10-6	NATIONAL RETAIL PROPERTIES			105.000	5,094	48.510	5,094	5,094					121	(121)		L	12/04/2018
F6483L-10-0	NATIXIS		B	63,231.000	297,731	4.709	297,731	297,732				(2,357)	26, 112	(28, 469)	2,357	U	12/06/2018
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		B	49,083.000	831,725	16.945	831,725	831,725				26,996	22,358	4,638	(26,996)		12/06/2018
SB06YV-46-1	NESTE		B	1,375.000	105,879	77.003	105,879	105,879				(454)	5,243	(5,697)	<u>4</u> 54		12/07/2018
\$71238-70-3	NESTLE SA PAR CHF1		В	71,435.000	5,782,626	80.949	5,782,626	5,426,382	133,835	112,823		(297,094)		(297,094)	(63, 177)	U	03/23/2017
64110D-10-4	NETAPP INC			39.000	2,327	59.670	2,327	2,292		26		35	393	(358)		L	07/31/2018
64110L-10-6	NETFLIX INC			7,863.000	2,104,611	267.660	2, 104, 611	691,796				593,564	1,285	592,279		L	12/04/2018
651290-10-8	NEWFIELD EXPLORATION CORP			8, 101.000	118,761	14.660	118,761	118,761		40.000		(74, 400)	17,417	(17,417)		L	12/06/2018
651639-10-6 65249B-10-9	NEWMONT MINING CORP			24,881.000	862,127	34.650	862,127	445,606		13,933		(71,408)		(71,408)		L	09/24/2015
65249B-10-9 S32089-86-4	NEWS CORP CLASS A		D	377.000	4,279	11.350 50.829	4,279 87,122	4,279 87,122		55		(702)	825 15.473	(1,527)		L	12/04/2018
65339F-10-1	NEXTERA ENERGY INC		D	1,714.000 1,225.000		173.820	1,951,130			49.839		197,897	15,4/3	(15,477)	3	U	09/09/2016
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD		D	225.000		173.820	310,277		149	49,839 4,951		(16,581)	7,589	(24, 170)		L	11/30/2017
J52968-10-4	NIDEC CORPORATION JPY50		D			113.704		270,553	249	4,951		(16,381)	, 589	(24, 170)		U	12/24/2015
G6518L-10-8	NIELSEN HOLDINGS PLC		J	4,236.000	98,826	23.330	98.826	270,553	249	∠,003	 	(७1,035)	16,393	(16,393)		l	12/24/2015
654106-10-3	NIKE INC CL B			26,669.000	1,977,240	74.140	1,977,240	1,388,602	5,860	21,221		307,214	221	306,992			12/04/2018
J51699-10-6	NINTENDO CO LTD COM STK		В	2,800.000	747,373	266.919	747.373	714,414	792	14.814		(293,848)		(293,848)	17,413	U	05/16/2017
SB51WP-26-4	NIPPON LIGHT METAL HOLDINGS LTD		В	0.000		2.165			284			(200,040)		(200,040)		U	09/05/2018
S66425-69-5	NIPPON STEEL AND SUMITOMO METAL CORP		В	.0.000		18.009			978							U	11/30/2016
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT		В	21,000.000		40.851	857.877	738.272	1.579	26 . 191		(144,409)		(144, 409)	14.084	U	02/02/2017
J57160-12-9	NISSAN MOTOR CO CMN STK		В	49,400.000	396,362	8.024	396,362	396.362	1.091	3,677		(16,321)	34.819	(51, 140)	10,672	U	12/06/2018
S66410-27-5	NITTETSU MINING LTD		В	1,200.000	50,750	42.291	50,750	.54,364	25	403		(848)	3,614	(4, 462)	848	U	09/05/2018
J58472-11-9	NITTO DENKO CORP		В	4,200.000	212, 192	50.522	212, 192	212, 192				(6,423)	5,538	(11, 961)	6,424		12/06/2018
G65431-10-1	NOBLE CORPORATION PLC			25,849.000		2.620	67,724					(8,789)	40,324	(49, 113)		L	11/30/2017
655044-10-5	NOBLE ENER GY INC COM			5,661.000	106,200	18.760	106,200	106,200					28,758	(28,758)		L	12/06/2018
S59029-41-3	NOKIA OYJ EURO.06		В	54,773.000	314,947	5.750	314,947	276,350		7,605		51,447		51,447	(6,319)	U	12/07/2018
J59009-15-9	NOMURA HOLDINGS INC		B	79,600.000	305,297	3.835	305,297	305,297	701			(9,242)	26,710	(35, 952)	9,242		12/06/2018
SBYZF9-J9-8	NORDEA BANK		B	56,210.000	472,841	8.412	472,841	472,842			L	(6,289)	10,790	(17,078)	6,289	U	12/06/2018
655664-10-0	NORDSTROM INC			97.000	4,521	46.610	4,521	4,521					408	(408)		L	12/04/2018
655844-10-8	NORFOLK SOUTHERN CORP			6,888.000	1,030,032	149.540	1,030,032	788 , 164		20,812		31,714	1,258	30,457		L	12/04/2018
R61115-10-2	NORSK HYDRO ASA COMMON STOCK		B	26,031.000	117,873	4.528	117,873	117 ,872				2,233	3, 152	(919)	(2,233)	U	12/06/2018
665859-10-4	NORTHERN TRUST CORP			10,771.000	900,348	83.590	900,348	733,218	5,924	19,496		(175,567)		(175,567)		L	09/24/2015
666807-10-2	NORTHROP GRUMMAN CORP		J	4,673.000	1, 144, 418	244.900	1, 144, 418	737 , 358		21,963		(289,773)		(289,773)		L	09/24/2015

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						Showing A	All COMMON ST	OCKS Owned Do	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	,
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	,
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
		Code	eign		1				but Oripaiu	Dulling real	Ulipalu	(Decrease)	916		value	(a)	
G66721-10-4 H5820Q-15-0	NORWEGIAN CRUISE LINE			60.000	2,543 2,397,161	42.390	2,543	2,543	96,795	00 544		440 550	916	(916)	(57.050)	L	02/07/2018
	NOVO-NORDISK B ORD		В	28,119.000	,		2,397,161 1,186,544	2,270,497		60 , 511 24 , 108		143,558	1 750	(154, 103)	(57,650)	U	03/29/2018
	NSK LTD		D	15,300.000	1, 186, 544 132, 340	45 . 635	132,340	1, 146, 738	20,382	24, 108		(152,344)	1,759 5,460	(154, 103)	(62,059)	U	12/06/2018
	NTT DOCOMO, INC		B	40,000.000	901,426	22.536	901,426	731,484	1,797	32,841		(63,640)		(63,640)	20, 193	U	09/24/2015
	NUCOR CORP.		D	20,239.000	1,048,583	51.810	1,048,583	1,048,079	8,096	30,637		(150,797)	87,358	(238, 155)	20, 193	·	12/04/2018
	NUTRIEN LTD		B	6.550.000	307,502	46.947	307.502	307.502				5,337	29,439	(24, 102)	(5,337)	11	12/06/2018
	NVIDIA CORP			8,225.000	1,098,038	133.500	1,098,038	402,906		4.998		(489,910)	4,064	(493,975)		1	12/04/2018
	NXP SEMICONDUCTORS N. V.		D	3,858.000	282,714	73.280	282,714	282,714	965	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(400,010)		(33,835)		1	12/06/2018
	OBSIDIAN ENERGY LTD		В	67.020.000	25,026	0.373	25,026	25,026				548	8.724	(8, 176)	(548)	U	12/07/2018
	OCBC BANK		В	123, 100.000	1,016,952	8.261	1,016,952	844,398		35,284		(103,966)	2,727	(103,966)	(20, 364)	U	10/15/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP		T	10,643.000	653,267	61.380	653,267	666 , 197	8,302	13,075		(16,619)	54,703	(71,321)	,,	L	12/06/2018
S66588-01-3	OLYMPUS CORP		В	4,300.000	132,275	30.762	132,275	118,389				9,882		9,882	4,004	U	12/06/2018
681919-10-6	OMNICOM GROUP			128.000	9,375	73.240	9,375	8,963	77	156		412	351	61		L	12/04/2018
682189-10-5	ON SEMICONDUCTOR CORP			185.000	3,054	16.510	3,054	3,054					1,366	(1,366)		L	07/31/2018
	ONO PHARMACEUTICAL CO		В	3,600.000		20.462	73,664	73,664	185	1,213		(11,249)	789	(12,037)	1,781	U	02/28/2018
	ORACLE CORP COM			72,581.000	3,277,032	45 . 150	3,277,032	2,808,804		55 , 131		(154, 295)	391	(154,686)		L	12/04/2018
	OREILLY AUTOMOTIVE INC			1,129.000	388,749	344.330	388,749	237 ,418				115,285	80	115,205		L	07/31/2018
	ORIX CORP COMMON STOCK		B	56,000.000		14.633	819,469	752,474	1,586	30 , 488		(141,797)	1,007	(142,804)	15,517	U	04/06/2016
	ORKLA ASA		B	8,622.000	67,748	7.858	67,748	67,748				1,283	1,649	(365)	(1,284)	U	12/06/2018
	OTSUKA HOLDINGS CO LTD		B	26,600.000	1,089,312	40.952	1,089,312	935,378	637	21,415		(92,937)	11, 190	(104, 127)	25,069	U	11/30/2017
S46651-48-5	OUTOKUMPU		В	31,995.000	116,857	3.652	116,857	116,857				(501)	15,919	(16,420)	501	U	12/07/2018
	P G & E CORP			9,259.000	219,901	23.750	219,901	219,901					21,267	(21,267)		<u> </u>	12/06/2018
693718-10-8	PACCAR INC			2,262.000	129,251	57 . 140	129,251	123,545	4,524	5, 105		(30,312)	928	(31,241)		L	12/04/2018
J41121-10-4	PANASONIC CORP		В	0.000		9.029			1,253							U	11/30/2016
G6376N-15-4	PARAGON GROUP OF COMPANIES		В	4,363.000	21,449	4.916	21,449	21,449		987		941		(6, 184)	(1,329)	U	11/30/2017
699320-20-6	PARAMOUNT RESOURCE LTD		. В	20,731.000	108,983	5.257	108,983	106,764		40.004		4, 110		4,110	(1,891)	U	12/06/2018
	PARKER HAN NIFIN CORP COMPAYCHEX INC			6,777.000	1,010,722	149 . 140	1,010,722			19,924 25,421		(341,832)	66	(341,832)		Ļ	09/24/2015
	PAYPAL HOLDINGS INC			11,756.000	765,903 1,812,224		765,903 1,812,224	714,777		25,421		(34, 154)	bb	225,639		<u> </u>	12/04/2018
	PEABODY ENERGY CORP			1,666.000	50,780		50,780	50,780				223,039	317	(317)		<u> </u>	12/06/2018
G69651-10-0	PEARSON		R	6,042.000		11.951						1,416	١١ لا	1.416	3	L	12/06/2018
	PEMBINA PIPELINE CORP		B	25,292.000	750,168	29.660	750,168					(94,410)	1,142	(95,551)	(72,944)	11	11/30/2016
	PEPSICO INC.			27,914.000	3,083,939	110.480	3,083,939	2,638,703				(262,657)	505	(263, 162)	(12,011)	1	11/01/2018
	PERNOD RICARD NPV		В	6,296.000	1,031,369	163.813	1,031,369	674,218		14,535		76.055		76,055	(42,259)	U	02/02/2017
	PERRIGO PLC	1	1	83.000	3,216	38.750	3,216	3,216					1,999	(1,999)	(.2,200)		12/04/2018
	PERSIMMON PLC		В	9,631.000	236,735	24.580	236,735	236,735				(9)	1,524	(1,533)	9	U	12/06/2018
715347-10-0	PERSPECTA INC		[T	1,970.000	33,923	17.220	33,923	31,349	99	197		2,885	311	2,575		L	06/01/2018
G70278-10-9	PETRA DIAMONDS LTD		В	600,773.000	288,305	0.480	288,305	267,593				25,684		25,684	(4,972)	U	09/06/2018
G7052T-10-1	PETROFAC LTD	.	В	24, 181.000	146,901	6.075	146,901	137 ,673		9,003		(10,802)		(10,802)	(9, 122)		11/30/2017
	PETS AT HOME PLC		В	38,889.000	57 , 355	1.475	57,355	57,355				(2)	2,722	(2,724)	2	U	12/06/2018
	PEUGEOT SA EUR1	.	B	7,963.000	169,724	21.314	169,724	163,548				4,832		4,832	1,344	U	12/06/2018
	PFIZER INC			137,101.000	5,984,459	43.650	5,984,459	4,848,684		186 , 151		1,017,136	288	1,016,848		L	12/04/2018
	PHILIP MORRIS INTL.			25,998.000	1,735,626	66.760	1,735,626	1,735,626	29,638	213			482,859	(482,859)		L	12/06/2018
	PHILIPS ELECTRONICS ORD		В	32,996.000	1, 166, 660	35.358	1, 166,660	921,604		26,433		(23,004)		(23,004)	(60,001)	U	05/15/2017
	PHILLIPS 66			8,733.000	752,348		752,348	642,415		26,966		(130,264)	674	(130,938)		L	12/04/2018
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS		В	11, 120.000		7.175	79,791	72,781				6,377		6,377	633	<u>u</u>	12/20/2018
723484-10-1	PINNACLE WEST CAPITAL CORP		 	43.000	3,664	85.200	3,664	3,405		46		259	76	183		<u> </u>	07/31/2018
723787-10-7	PIONEER NA T RES CO COM		 -	1,728.000	227,267	131.520	227,267	217,300		553		(68,721)	2,697	(71,418)		<u> </u>	10/15/2015
	PNC FINL SVCS GROUP INCPPG INDUSTRIES INC			9,655.000	1, 128, 766	116.910	1,128,766	1,067,767		32,745		(262,972)	1,047	(264,018)		<u> </u>	12/04/2018
693506-10-7 SBN320-L4-2	PRAIRIESKY ROYALTY LTD		D	6,629.000 24,267.000	677,683	102.230	677,683 313,954	648,850 305,278		12,330		(91,380)	5,337	(96,717)	(E 440)	L	10/15/2015
	PREMIER OIL PLC		D	24,267.000	313,954 33,840	0.848						14, 124		14, 124	(5,449)	U	12/06/2018
	PROCTER & GAMBLE CO	1	D	40.463.000	3.719.359	91.920	3.719.359	3.717.335		387		1.744	67.034	(65, 290)	·	V	12/06/2018
					, 000							p					

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						Showing A	II COMMON ST	OCKS Owned Do	ecember 31 of	Current Year							
1	2	Cod	es	5	6		ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-			For-	Number of	Book/ Adjusted Carrying	Rate Per Share Used to Obtain Fair			Declared	Amount Received	Nonadmitted Declared But	Unrealized Valuation Increase/	Current Year's Other-Than- Temporary Impairment	Total Change in Book/Adjusted Carrying Value	Total Foreign Exchange Change in Book/Adjusted Carrying	NAIC Market Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
743315-10-3	PROGRESSIVE CORP			9,818.000	592,320	60.330	592,320	329,241		10,976		39, 198	237	38,961		L	12/04/2018
74340W-10-3	PROLOGIS INC			23, 188.000	1,361,599	58.720	1,361,599	985 , 159		44,521		(134, 259)		(134, 259)		L	11/30/2016
D6216S-14-3	PROSIEBENSAT1 MEDIA AG	.	B	8,529.000	151,611	17.776	151,611	151,611				(1,200)	8,859	(10,060)	1,200	U	12/06/2018
744320-10-2	PRUDENTIAL FINL INC			9,245.000	753,930 .		753,930	745 , 198		33,221		(288,953)	19,575	(308,528)		L	07/31/2018
H64687-12-4 74460D-10-9	PSP SWISS PROPERTY AG		В	12,969.000	1,274,140 1,274,140	98.245 202.410	1,274,140 26.921	1, 158, 288 26, 622	11,324	29,945 848		59,433	338	59, 433	(14,320)	U	11/30/2017
744500-10-9	PUBLIC STURAGE			18,585.000	26,921					848		(639)	338	(978)		L	07/16/2018
745867-10-1	PULTE GROUP INC			198.000	5, 146	25.990	5,146	4,935	22	56		211	1.360	(1, 149)		L	12/04/2018
S50647-22-1	PUMA	-	В	187.000	91,279	488 . 125	91,279	31.066				62.688	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	62.688	(2,475)	U	05/14/2018
BASOH9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)]	2,589,762.220		0.000		105,750				(105,662)		(105,662)		U	08/22/2016
74736K-10-1	QORVO INC			80.000	4,858	60.730	4,858	4,858					274	(274)		L	12/04/2018
747525-10-3	QUALCOMM INC			23,304.000	1,326,231	56.910	1,326,231	1,326,231					4,661	(4,661)		L	12/06/2018
74834L-10-0	QUEST DIAGNOSTICS INC			63.000	5,246	83.270	5,246	5,246		91		(223)	607	(831)		L	12/04/2018
74915M-10-0	QURATE RETAIL INC QVC GROUP			138.000	2,694	19.520	2,694	2,694					384	(384)		L	12/04/2018
F43743-10-7	RALLYE SARALPH LAUREN CORP		. В	38,585.00046.000	397,417	10.300	397,417	400,336				6,806	2,919	3,887	(6,806)	U	09/06/2018 12/04/2018
751212-10-1 75281A-10-9	RANGE RESOURCES CORP		····	3,843.000	4,759 36,778	103.460 9.570	4,759	4,759 36,778	29	77			295 16.602	(295)		L	12/04/2018
755111-50-7	RAYTHEON COMPANY		† -	7,870.000	1,206,865	153.350	1,206,865	816,822	6,827	26.690		(269,839)	1,485	(271, 324)		L	12/04/2018
756109-10-4	REALTY INCOME CORP			97.000	6, 115	63.040	6, 115	6.115	21			(200,000)	97	(97)		L	12/04/2018
W7S15G-12-3	RECIPHARM PUBL		В	11,299.000	144,267	12.768	144,267	121,003	-			19,591		19,591	(11,602)	U	11/30/2017
G74079-10-7	RECKITT BENCKISER GROUP PLC		В	11,280.000	863,840	76.582	863,840	863,840		21,354		(97, 149)	41,952	(139, 101)	(28, 128)	U	12/06/2018
SBQRRZ-00-3	RECRUIT HOLDINGS LTD		B	22,600.000	548,444	24.267	548,444	304,524	877	4,755		(27,375)		(27, 375)	14,079	U	02/02/2017
756577-10-2	RED HAT INC.	-	ł	2,833.000	497,588	175.640	497,588	497,588					7,394	(7,394)		L	12/06/2018
G7419H-11-3	REDEFINE INTERNATIONAL REIT PLC		B	858, 198.000	313,148	0.365	313,148	313,145		26,322		10,743	105,648	(94, 905)	(19,398)	U	11/30/2017
758849-10-3	REGENCY CENTERS CORPORATION			85.000	4,988 .	58.680	4,988	4,988		37			442	(442)		L	12/04/2018
75886F-10-7 7591EP-10-0	REGENERON PHARMACEUTICALS INC			727.000	271,535 5,205	373.500 13.380	271,535 5,205	271,535	54				5,954 1,328	(5,954)		L	12/06/2018
759351-60-4	REINSURANCE GROUP AMERICA INC			37.000	5, 189	140.230	5,189	4,980		52		(193)	105	(1,326)		L	12/04/2018
G74570-12-1	RELX PLC	-	B	77,333.000	1,592,112	20.588	1,592,112	1,342,840		32.063		(105,042)	103	(105,042)	(65,502)	II	12/06/2018
F77098-10-5	RENAULT SA COMMON STOCK		В	5,544.000	345,717	62.359	345,717	345,717				(2,737)	15, 119	(17,856)	2,737	U	12/06/2018
S66356-77-5	RENESAS ELECTRONICS CORP		В	17,500.000	79,752	4.557	79,752	79,752				(2,414)	4,082	(6,496)	2,414	U	12/06/2018
S56693-54-2	REPSOL YPF SA EUR1		В	34,998.000	563,312	16.096	563,312	369,057	773	15,655		(19,271)	5,251	(24,522)	(30, 130)	U	06/18/2018
760759-10-0	REPUBLIC S VCS INC COM			14, 183.000	1,022,452	72.090	1,022,452	787,896	5,319	19,959		63,453	59	63,394		L	12/04/2018
76118Y-10-4	RESIDEO TECHNOLOGIES INC			2,659.000	54,642	20.550	54,642	48,429				6,214	20	6, 194		L	11/13/2018
761152-10-7	RESMED INC.		-	53.000	6,035	113.870	6,035	5,585		32		450	44 404	450	(0.450)	L	12/04/2018
SBTF8W-83-0 SBGDT3-G2-3	RESTAURANTS BRANDS INTERNATIONAL I	-	D	2,382.000 50,490.000	124,384 277,955	52.218 5.505	124,384 277,955	124,384 265,053		1.636		2, 159 19, 165	11, 104	(8,946) 19,165	(2, 159) (6, 264)	U	12/06/2018
G75754-10-4	RIO TINTO CMN STK		. D	8,401.000	399,092	47.505	399.092	245,623		24,608		(24,378)		(24,378)	(0,204)	U	09/05/2018
081437-10-7	RIO TINTO LTD		В	3,945.000	217,933	55.243	217,933	207,057		24,000		17.950		17.950	(7,074)	IJ	12/06/2018
770323-10-3	ROBERT HALF INTL INC			85.000	4,862	57.200	4,862	4,862		19		, , , , , ,	1, 195	(1, 195)		L	12/04/2018
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK		В	14,391.000	3,553,225	246.906	3,553,225	3,333,898	96,944	81,648		309,636	, , , , , , , , , , , , , , , , , , , ,	309,636	(138, 493)	U	03/06/2018
773903-10-9	ROCKWELL AUTOMATION INC		ļ	5,777.000	869,323	150.480	869,323	622,118		21,057		(264,991)		(264,991)		L	09/24/2015
S21690-51-6	ROGERS COMMUNICATIONS INC CL B		B	16,452.000	842,716	51.223	842,716	640,060		20,944		81,229		81,229	(79,528)	U	02/02/2017
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC		B	28,050.000	296,513	10.571	296,513	233 , 180				(2, 190)		(2, 190)	(17,902)	U	04/06/2016
776696-10-6	ROPER TECHNOLOGIES INC		·····	688.000	183,366	266.520	183,366	110,656		1,094		4,986	504	4,482		L	12/04/2018
778296-10-3 G7S86Z-17-2	ROSS STORES, INC			7,405.000	616,096 280,007	83.200 2.760	616,096280,007	363,019 273,924		6,626		21,799 6,073	145	21,654	44	L	12/04/2018
S27543-83-4	ROYAL BANK OF SCUTLAND GHOUP PLC		В	24, 162.000	1,653,022	68.414	1,653,022	1,485,836		59,732		(193,420)		(193, 420)	11	U 	12/06/2018
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		1	1.436.000	140,426	97.790	140.426	140,426	1.005			(100,420)	17.900	(17,900)	(100,070)	L	12/06/2018
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07		В	17,441.000	512,562	29.388	512,562	496,024		27,824		(27,716)	13,569	(41, 285)	(31,268)	U	10/16/2017
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS		В	37,838.000	1,127,657	29.802	1, 127, 657	904,323		71,634		(93,999)		(93,999)	(62,329)	U	02/15/2016
78409V-10-4	S&P GLOBAL INC		ļ ļ	5,940.000	1,009,444	169.940	1,009,444	553,721		11,849		3, 197	308	2,889		L	12/04/2018
	SAFILO GROUP S.P.A.	.	B	10,281.000	8,227	0.800	8,227	12,804				(10)	10,289	(10,299)	10	U	12/06/2018
F03381-13-8	SAFRAN	1	IR I	7 069 000	851 730	120 488	851.730	507 129	3 434	9 242	1	150 469	1	150 469	(27 983)	11	11/30/2016

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						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ndicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	·	Code	eigii					44.506	but Oripaiu	During rear	Uripaiu	(Decrease)			value	(a)	•
G7770H-10-8 79466L-30-2	SAGA PLC		. В	33,731.000	44,506 1.941.824	1.319	44,506					492,231	1,287 78	(1,289)	2	J	12/06/2018
	SALINI IMPREGILO			14, 177.000	,	136.970	1,941,824					492,231			400		12/04/2018
	SALINI IMPREGILO		. D		30,783	1.619	30,783	33,201				(129)	5,045	(8,174)	129 U	/	12/06/2018
	SANDFIRE RESOURCES		D	116,230.000	546,597	4.703	546,597	546,597		23 . 168		(18,858)	1,437	(20, 294)	(61,292)		11/30/2017
S56717-35-8	SANOT INE RESCONCES		B	25,819.000	2,233,104		2,233,104	1,977,991		20, 100			1,40/	302,289	(47, 177)	·	05/31/2018
082869-11-8	SANTOS		B	110,178.000	425,058	3.858	425.058	319,133		3.791		2,388		2,388	(46,988)		05/25/2017
	SAP AG		B	25,839.000	2,567,725	99.374	2,567,725	1,805,451	4.845	35,390		(198, 165)		(198, 165)	(133,628)	1	02/02/2017
S67769-07-5	SAPPORO HOLDINGS		В	24,400.000	509,950	20.900	509,950	501,896	,010			(469)		(469)	8,524]	09/05/2018
	SARAS S.P.A.		B	21,872.000	42,280	1.933	42,280	42,069				(124)		(124)	335	J	12/06/2018
	SCENTRE GROUP UNITS LTD		В	240,613.000	660,627	2.746	660,627	666,362		32,420		12,461	59,825	(47, 364)	(67,673)	J	02/28/2018
	SCHLUMBERGER LTD		1	28,014.000	1,010,745	36.080	1,010,745	1,010,745					174,807	(174,807)			12/06/2018
S48341-08-5	SCHNEIDER ELECTRIC		. B	8,024.000	547,790	68.269	547,790	500,900	914	1,273		(79,672)		(79,672)	(38, 170)	J	11/30/2017
81211K-10-0	SEALED AIR CORP			84.000	2,927	34.840	2,927	2,927		52		(62)	1,076	(1, 139)			07/31/2018
	SECOM CO. LTD. ORD		. B	15,700.000	1,304,195		1,304,195	975,007	1, 150	19,670		81,293		81,293	37,284	J	09/20/2016
	SEKISUI HOUSE		. B	8,700.000	128,381	14.756	128,381	127 , 186				(2,691)		(2,691)	3,886	J	12/06/2018
	SELECT BANCORP INC			3,844.000	47,589	12.380	47,589	46 , 128				1,461		1,461	I		08/28/2018
	SEMGROUP CORP			6,978.000	96 , 157	13.780	96 , 157	96 , 157		28,862		(43,264)	71,315	(114,579)	I		11/30/2017
816851-10-9	SEMPRA ENERGY			1,782.000	192,795	108.190	192,795	172,054	1,595	6,250		2,263		2,263			11/30/2016
	SEVEN & I HOLDINGS NPV		. B	6, 100.000	265,928	43.595	265,928	258,875	2, 135	581		(1,321)		(1,321)	7,966 l	J	12/06/2018
	SEVERN TRENT PLC		. B	0.000		23.593			11,446							J	03/06/2018
G80661-10-4	SHANKS GROUP PLC		. B	45,776.000	19,210	0.420	19,210	19,210				17	2,993	(2,976)	(17)	J	12/07/2018
	SHERWIN WILLIAMS CO			2,641.000	1,039,128	393.460	1,039,128	686,177		9,085		(43,788)		(43,788)			09/04/2015
	SHIN ETSU CHEMICAL CO.		В	14,600.000	1, 135, 903	77.802	1, 135, 903	970,750	1, 104	19,880		(353,649)	10,304	(363,953)	15,880	·	02/02/2017
	SHIRE PLC COM			21, 154.000	1,231,237	58.204	1,231,237	911,471		7,515		420,599	0.004	420,599	(100,833)	¦	03/06/2018
S68055-44-1 D69671-21-8	SHOWA SHELL SEKIYU K.K		В	3,700.000	51,968	14.045	51,968	51,968		67.022		(1,573)	3,234	(4,807)	1,573	ļ	12/06/2018
BASOSV-AB-3			В	15,422.000	1,716,776 8,575,184	111.320	1,716,776 8,575,184					(329,805)	23,556	, , ,	(80,815)	ļ	11/30/2016
	SIGMUND INTERNATIONAL S.A		- b		1,632,359	167.990		1,492,172		57.661		1,609	218	1,609 139,968	(270,426)	·	05/17/2018
	SKANSKA B		D	4,553.000	72,410	15.904	72,410	69,318				2, 128	218	2, 128	963	1	12/04/2018
	SKYWORKS SOLUTIONS INC		J	1,974.000	132,297	67.020	132,297	132,297					7,087	(7,087)		·	12/06/2018
83125J-10-4	SLEEP COUNTRY CANADA HOLDINGS INC		R	4,983.000	72,859	14.621	72,859	72,859				1,265	10.982	(9,717)	(1,265)	1	12/06/2018
	SMC CORP		В	2,100.000	636,230	302.967	636,230	552,757	537	6.694		(232,064)	795	(232,859)	4,482]	01/22/2016
	SMITH & NEPHEW ORD USDO.20		В	60,423.000	1, 126, 617	18.646	1,126,617	1,059,400		21.562		154.739		154,739	(80,897)	J	11/30/2017
832696-40-5	SMUCKER J M CO COM NEW]I	676.000		93.490	63, 199	63, 199					.5.039	(5,039)	, , , , , , , , , , , , , , , , , , , ,		12/06/2018
833034-10-1	SNAP ON IN C COM		J	34.000	4,940	145.290	4,940	4,940		47			688	(688)			12/04/2018
F43638-14-1	SOCIETE GENERALE COMMON STOCK		В	17,081.000	543,217	31.802	543,217	543,217	2,029	·		(4,300)	48,681	(52,981)	4,300	J	12/06/2018
SB572Z-V9-4	SOCO INTERNATIONAL PLC		B	118,482.000	102,611	0.866	102,611	188,452				1,733	38,759	(37,026)	(1,732)	J	09/06/2018
F84941-12-3	SODEXO		. B	1,020.000	104,358	102.312	104,358	101,589				1,943		1,943	826 U	J	12/06/2018
	SOFTBANK GROUP CORP		. B	22,500.000	1,498,086	66 . 582	1,498,086	1,264,219	492	7,760		(309,513)		(309, 513)	25,975	J	10/15/2015
	SOLGOLD PLC		. B	5,278.000	2,470	0.468	2,470	1,708				806		806	(43)	J	09/05/2018
	SOLVAY SA COMMON STOCK		. B	1,104.000	110,201	99.820	110,201	110,201	3,776			(872)	3,810	(4,683)	872	J	12/06/2018
	SONY CORP NPV		. B	31,000.000	1,504,862	48.544	1,504,862	808,347	423	7,309		62,840		62,840	43,239	J	11/30/2016
	SOUTH32 LTD		. B	63,016.000	148,617	2.358	148,617	142,906				10,535		10,535	(4,824)	J	12/06/2018
	SOUTHERN CO			79.000	3,470	43.920	3,470	3,433		144		36	174	(138)			07/31/2018
844741-10-8	SOUTHWEST AIRLINES CO			0.000		46.480			13				· · ·				11/01/2018
	SPIRIT AEROSYSTEMS HOLDINGS INC		1	65.000	4,686	72.090	4,686	4,686	8				509	(509)	} <u> </u>		12/04/2018
	SQUARE INC CLASS A		-	1,661.000	93, 165	56.090	93,165	93 , 165					15,946	(15,946)			12/06/2018
	SSE PLCSTANDARD CHARTERED ORD USDO .50		- D	7,874.000 19.378.000	108, 456 150, 374	13.774	108,456 150.374	107 , 499 137 . 412		3.218		953		953	(5.582)		12/06/2018
	STANDARD LIFE ABERDEEN PLC		. D	19,378.000	150,374	7.760	150,3/4	137,412		,218 ک		(48,536)		(48,536)	(5,582)		12/06/2018
854502-10-1	STANLEY BLACK & DECKER INC		D	8,364.000	1,001,505	119.740				21,579		(417,782)		(417.782)	8		09/24/2015
	STARBUCKS CORP		1		1,001,505	64.400	1,407,398	1,294,905		6, 188		(417,782)	37,474	(417, 782)			12/06/2018
	STATE STREET CORPORATION		1	21,854.000	2,460	63.070	2,460	2,460	18	0, 188		33,204	1,439	(1,465)			07/31/2018

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
			· 1			Rate	· ·		.0	• •				.0	. •		,
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Lloroolinod		Total Change in		NAIC	
OLICID				Nivershaa		Used to						Unrealized	Other-Than-	Total Change in	Change in	_	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Doorer lajablea	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
858119-10-0	STEEL DYNAMICS INC			148.000	4,446	30.040	4,446	4,446	28	18			1,810	(1,810)		L	12/04/2018
X8T9CM-11-3	STORA ENSO OYJ		B	5,546.000	63,938	11.529	63,938	63,938				(274)	4,240	(4,514)	274	U	12/07/2018
863667-10-1	STRYKER CORP		ļ	8,855.000	1,388,021	156.750	1,388,021	877,962	4,605	16,647		16,913		16,913		L	12/12/2017
J14406-13-6	SUBARU CORP		B	15, 100.000	324,805	21.510	324,805	324,805	653			(9,833)	9,520	(19,352)	9,833	U	12/06/2018
S52582-46-7	SUBSEA SA		В	8,833.000	85,972	9.733	85,972	85,972				1,629	5,246	(3,617)	(1,629)	U	12/06/2018
SB3B8D-04-5	SUEZ ENVIRONNEMENT S.A.		B	33,077.000	435,972	13. 181	435,972	456,281	3,781	17,645		29,644	20,309	9,335	(29,644)	U	03/06/2018
J77153-12-0	SUMITOMO CHEMICAL CO		В	20,400.000	99, 104	4.858	99, 104	99, 104				(3,000)	9,775	(12,775)	3,000	U	12/06/2018
J77282-11-9	SUMITOMO CORP NPV		B	49, 100.000	698,807	14.232	698,807	545,664	2,013	28,038		(149,346)		(149, 346)	13,475	U	11/30/2016
S68588-49-0	SUMITOMO METAL MINING LTD		В	3,500.000	94,028	26.865	94,028	94,028				(2,846)	4,624	(7,471)	2,846	U	12/06/2018
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		В	0.000		33.222			2,917							U	10/15/2015
J77841-11-2	SUMITOMO REALTY & JPY50		В	9,000.000	330,256	36.695	330,256	251,373	231	1,967		24,519		24,519	9,891	U	04/06/2016
Y82594-12-1	SUN HUNG KAI PROP HKDO.50		B	37,000.000	527,400	14.254	527,400	498,255		21,959		(82,344)		(89,721)	(74)	U	09/24/2015
S25661-24-0	SUN LIFE FINANCIAL COM NPV		В	7,933.000	263,059	33. 160	263,059	253,765		9,761		(39,630)	1,530	(41, 160)	(24, 258)	U	10/15/2015
867914-10-3	SUNTRUST B KS INC COM		l	14,292.000	720,888	50.440	720,888	563,854		25,637		(200,534)	1,960	(202, 494)		L	12/04/2018
SB60BD-27-3	SUPERDRY PLC		B	6,231.000	37, 124	5.958	37 , 124		733			(1)	17,869	(17,871)	1	U	12/06/2018
J78529-13-8	SUZUKI MOTOR CORP JPY50		B	5,600.000	284 , 147	50.741	284, 147	267,972						7,573	8,602	U	12/06/2018
78486Q-10-1	SVB FINANCIAL GROUP			452.000	85,844	189.920	85,844	85,844					13,212	(13,212)		L	12/06/2018
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		B	9,765.000		7.751		48,862		1,225		(20, 148)		(20, 148)	(5,003)	U	09/24/2015
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD		В	25,049.000	277 , 731 .	11.087	277,731	266,900	5,046			7, 137		7 , 137	3,694	U	12/06/2018
H83949-13-3	SWATCH GROUP NAM		В	4, 117.000	237,214	57.618	237,214	235,239				(1,031)		(1,031)	3,005	U	12/06/2018
	SWEDBANK AB		B	6,436.000	143,553 .	22.305	143,553	141,926		6,842		978	1 , 143	(165)	(11,597)	V	12/06/2018
H8431B-10-9 H8398N-10-4	SWISS RE LTD		B	8,871.000 384.000	810,970	91.418 476.466	810,970 182.963	714,148	41,666 22,924	29, 190 5, 743		(10,435)		(10,435)	(9,255)	V	11/30/2017
K9419V-11-3	SYDBANK A/S		B		182,963			163,793	22,924	5,743			0.057	(18, 396)	(2,955)	V	11/30/2016
871503-10-8	SYMANTEC CORP.		В	7, 161.000 6.228.000	170 , 141 .	23.759 18.895	170,141 117.678	170 , 141		1.202		(1,364)	2,257 11,409	(3,621)	1,364	V	12/06/2018
					117,678			117,678		1,202		(32,906)				L	
87165B-10-3 H84140-11-2	SYNCHRONY FINANCIAL			7,503.000	176,020	23.460 464.689	176,020	176,020	12.086				12,605	(12,605)		L	12/06/2018
SBYY6S-K7-1	SYNGENTA N . LINIE AG		D	0.000		464.689			2,060							V	
871829-10-7	SYSCO CORP		D	15,258.000	956,066	62.660	956,066	612,765	2,021	21.972		29,448		29,448		L	05/04/2017
74144T-10-8	T. ROWE PRICE GROUP			5,789.000	534,440	92.320	534,440	475,761		16, 152		(72,587)	373	(72,961)		L	12/04/2018
J7936H-10-6	TAIHO KOGYO LTD		D	1,600.000	13,956	8.723	13,956	16,647	13	10, 132		(233)	2,691	(2,924)	233	L	09/05/2018
S68701-00-2	TAISEL CORP		D	1,800.000		42.884	77.191			202		(2.337)	2.038	(4.375)	2,337	V	12/06/2018
J80744-10-5	TAKARA LEBEN LTD		B	0.000		2.979			210				∠,000	(4,3/3)		u	09/05/2018
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		B	8.000.000	270, 154	33.769	270.154	270 , 154	990	1.309		(8, 178)	20.035	(28,213)		11	12/06/2018
876030-10-7	TAPESTRY INC		1	3.500.000	118, 125	33.750	118.125	118 . 125		48		(0, 170)	13.992	(13,992)	J., 170		12/06/2018
87612E-10-6	TARGET CORP		1	111.000	7,336	66.090	7,336	6.607		174		50	358	(307)			12/04/2018
G86954-10-7	TAYLOR WIMPEY PLC 25P		В	957,001.000	1,660,665	1.735	1,660,665	448,399		169.060		(901,416)	79,930	(981,346)	101,669	U	12/06/2018
H84989-10-4	TE CONNECTIVITY LTD			11,542.000	872,921	75.630	872,921	699,762		19,764		(222,281)	1,123	(223, 405)		L	12/04/2018
F9062J-17-3	TECHNICOLOR EUR 0.1		В	11,367.000	12,396	1.091	12,396	13,625				210	2,771	(2,561)	(210)	U	09/05/2018
G87110-10-5	TECHNIPFMC PLC		DI.	9,285.000	181,800	19.580	181,800	181,800					19,591	(19,591)		L[12/06/2018
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV		В	8,589.000	184,823	21.519	184,823	176,371		1,050		(3,018)		(3,018)	(7,635)	U[12/06/2018
E9055J-10-8	TECNICAS REUNIDAS SA		В	0.000		24.395			996			,				U	11/30/2017
S76343-94-6	TELECOM ITALIA EURO.55		В	150,362.000	83,072	0.552	83,072	83,073				(658)	11,399	(12,057)	658	U[12/06/2018
879382-10-9	TELEFONICA DE ESPANA		В	56,208.000	471,562	8.390	471,562	471,561	2,677	10,395		(3,733)	13,096	(16,829)	3,733	U[12/06/2018
R21882-10-6	TELENOR		В	9,484.000	183,456	19.344	183,456	141,390		11,915		(8,950)		(8,950)	(10,918)	U	12/06/2018
W9588J-10-4	TELIASONERA AB SEK3.2		В	50,000.000	236,751	4.735	236,751	220,427	946	9, 196		30,619		30,619	(17,074)	U	10/20/2016
Q8975N-10-5	TELSTRA CORP NPV		В	90,641.000	181,862	2.006	181,862	181,862				5,903	18,420	(12,518)	(5,903)	U	12/06/2018
S75385-15-3	TENARIS SA		В	11,074.000	119,503	10.791	119,503	119,503				(946)	9,729	(10,675)	946	U	12/06/2018
88160R-10-1	TESLA INC		ļ	3, 163.000	1,052,646	332.800	1,052,646	749,529				67,846		67,846		L	11/30/2016
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD		D	18,810.000	290,050	15.420	290,050	352 , 123					62,073	(62,073)		L	02/28/2018
882508-10-4	TEXAS INST RS INC COM			16,830.000	1,590,435	94.500	1,590,435			44,080		(165,630)	2, 148	(167,779)		L	12/04/2018
883203-10-1	TEXTRON IN C COM			104.000	4,783	45.990	4,783	4,783	2	3			1,952	(1,952)		L	12/04/2018
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD		В	4,218.000	101,710	24.113	101,710	101,710		2,821		7,738	309	7,429	(5,866)	U	11/30/2017
H83949-14-1	THE SWATCH GROUP		B	287.000	83,468	290.830		83,468		1,414		(30,444)	746	(31, 189)	(2,381)	U	11/30/2016

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						Showing A	II COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Adj	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
		Code	eign						1.471		Ulipalu				value	(a)	
883556-10-2 SB1VYC-H8-9	THERMO FIS HER SCIENTIFIC INC COMTHOMAS COOK GROUP			8,654.000 215,156.000	1,936,679 84,290	223.790	1,936,679	1,526,267 84.289		5,697		292,604	297 2,792	292,307			12/04/2018
SBFXPT-B0-6	THOMSON REUTERS CORP		. D	8,216.000		48.272	396,603					84,380	2,792	(2,795)	(11,212)	U	11/27/2018
D8398Q-11-9	THYSSENKRUPP AG NPV		D	6,001.000	102,763	17.124	102,763	102,763				64,360	5.992			U	12/06/2018
886547-10-8	TIFFANY + CO NEW COM		. D	1,784.000	143,630	80.510	143,630	143,630	981			(014)	14,290	(14, 290)	14	V	12/06/2018
BAS0EV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE		R	2,825.000	919,358	325.437	919,358	30				648 , 106	14,230	648,106	(76, 133)	L	03/01/2016
872540-10-9	TJX COMPANIES INC			30,599,000	1,368,999	44.740	1.368.999	1.016.229		22.558		197.769	520	197.249	(70, 100)	·	12/04/2018
872590-10-4	T-MOBILE US INC			99.000	6,297	63.610	6,297	6,297					471	(471)			12/04/2018
T93619-10-3	TODS SPA		В	1,103.000		47.189		52.050				(412)	756	(1, 168)	412	U	12/06/2018
S68955-67-3	TOHO ZINC LTD		В	10,300.000	314,966	30.579	314,966	334,137				(5,264)	19, 171	(24, 435)	5,264	J	09/05/2018
S68984-47-5	TOKEN CORP		В	700.000	41,535	59.336	41,535	45,913				(694)	4,583	(5,277)	694	U[09/05/2018
J86298-10-6	TOKIO MARINE HOLDINGS		. B	22,500.000	1,073,782	47.724	1,073,782	820 , 127	2,463	41,678		17,980		17,980	28,971	U	09/24/2015
J86957-11-5	TOKYO ELECTRON		. B	4,800.000	547,528	114.068	547,528	450,848	1,636	28,552		(333,002)		(333,002)	11,289	U	02/02/2017
J87000-10-5	TOKYO GAS CO LTD		. B	5,800.000	147, 253	25.389	147 , 253	131,844	551	2,488		9,981		9,981	4,513	J	10/05/2015
S68971-43-1	TORAY INDUSTRIES		. B	14,500.000	102,028	7.036	102,028	102,028	269			(3,089)	7,638	(10,727)	3,089	U	12/06/2018
SBDV82-P2-1	TORC OIL AND GAS LTD		. B	42,081.000	134,642	3.200	134,642	134,642				2,337	7,865	(5,528)	(2,337)	U	12/07/2018
891027-10-4	TORCHMARK INC COM			64.000	4,770	74.530	4,770	4,770		28		(244)	651	(895)		L	12/04/2018
S28972-22-2	TORONTO-DOMINION COM NPV		. B	37,024.000	1,839,544	49.685	1,839,544	1,551,366		64,089		(181,208)		(181,208)	(155,566)	U	10/15/2015
J89752-11-7	TOSHIBA CORP NPV		. B	17,700.000	500,114	28.255	500,114	388,635				(10,965)		(10,965)	12,995	J	05/16/2017
SB15C5-57-0	TOTAL SA EUR 2.5		. В	23,647.000	1,248,341	52.791	1,248,341	1, 146, 313	17, 157	59, 121		6,877	2,897	3,981	(63,897)	J	03/02/2018
891906-10-9 \$69005-57-7	TOTAL SYSTEM SERVICES INC			66.000	5,365	81.290	5,365	5,365	9			(4.000)	606	(606)	0.400		12/04/2018
J91214-10-6	TOYODA GOSEI LTDTOYOTA BOSHOKU CORP		. B	3,600.000 4.000.000	71,367 59.828	19.824 14.957	71,367 59.828	70,829 59,828				(1,623)	1.477	(1,623)	2,160	J	12/06/2018 12/06/2018
J92676-11-3	TOYOTA MOTOR		D	4,000.000	2,399,732	58.388	2,399,732	2,399,732	5.857	75,020		(236,352)	45,742	(282,094)	1,811	U	10/15/2015
892356-10-6	TRACTOR SUPPLY CO		. D	59.000	2,399,732	83.440	4.923	4.923	,٥٥١	73,020		(230,332)	45,742	(262,094)		U	12/04/2018
S26651-84-4	TRANSCANANDA CORP		 R	19,698.000	703.088		703,088	689,339		7,774		(32,441)	69,075	(101,516)	(24,685)	L	12/04/2018
Q9194A-10-6	TRANSURBAN GROUP		. D	193,845.000	1,589,839	8.202	1.589.839	1,399,159	38 . 137	64.960		(56,663)	17.898	(74,562)	(159, 592)	U	09/13/2018
89417E-10-9	TRAVELERS COS INC			6,893.000	825,437	119.750	825,437	680,813		20.886		(109,530)		(109,530)	(100,002)		10/15/2015
G90202-10-5	TRAVIS PERKINS PLC COMMON STOCK		В	2,121.000	28,904	13.628	28,904	28,904				(1)	485	(486)	1	J	12/06/2018
89531J-10-9	TREVALI MINING CORP		В	75,906.000	23,064	0.304	23,064	23,064				477	1,805	(1,328)	(477)	J	12/07/2018
895945-10-3	TRICAN WELL SERVICE LTD		В	146,578.000	127,710	0.871	127,710	127,711				2,216	14,485	(12, 269)	(2,217)		12/07/2018
SB11LJ-N4-6	TUI AG		. B	9,420.000	135,030	14.334	135,030	130,526				4,499		4,499	5	U	12/06/2018
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A			10,879.000	523,497	48 . 120	523,497						15,013	(15,013)		L	12/06/2018
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B			23,293.000	1,112,940	47.780	1, 112,940	816,273		8,385		273,227		273,227		L	02/28/2018
90184L-10-2	TWITTER INC		ļ	10,710.000	307,805	28.740	307,805	305,085				2,720	37,229	(34, 509)		L	12/06/2018
902494-10-3	TYSON FOODS INC CLASS A			2,747.000	146,690	53.400	146,690	118,066		3,502	ļ	(76,009)		(76,009)		L	09/24/2015
902681-10-5	U G I CORP.			95.000	5,068	53.350	5,068	5,031	25	18		38	96	(58)		<u> </u>	12/04/2018
B93562-12-0	UCB		. B	742.000	60,478		60,478	54,397	3,003	733		4,209		4,209	(2,697)	U	09/24/2015
903848-30-3	ULTA BEAUTY INC			500.000	122,420	244.840	122,420	122,420					24,040	(24,040)			12/06/2018
B95505-18-4	UMICORE SA		. B	2,041.000	81,334	39.850	81,334					(644)	930	(1,574)	644	J	12/06/2018
SB1YY4-B3-8 SBYMXP-S7-5	UNIBAIL-RODAMCO SE REIT		. B	0.000	644,044	223.934	644.044	487.964	359	18.853		(342,962)		(342,962)	(70.011)	J	11/30/2016
SB12T3-J1-2	UNILEVER NV CVA NLGO. 16		D	30,943.000	2.022.398	11.310 54.208	2,022,398	1.566.900				(342,962)		31,110	(78,311)	U	02/23/2017 _03/06/2018
G92087-16-5	UNILEVER PLC ORD GBPO.031111		D	27,762.000	1,452,670	52.326	1,452,670	1,360,900		49, 126		(7,304)		(7,304)	(89,359)	U	10/15/2015
907818-10-8	UNION PACIFIC CORP		٠	27,762.000			2.614.482	1, 150, 917		49, 126					(03,339)	u	10/15/2015
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		1	55.000	4,605		4,605	4,605					211	(211)			12/04/2018
V96194-12-7	UNITED OVERSEAS BANK		B	63.051.000	1, 136, 583	18.026	1, 136, 583	981.752		53.838		(88,463)	£11	(88, 463)	(22.858)		04/26/2017
911312-10-6	UNITED PARCEL SERVICE INC CLASS B]	11,762.000	1, 147, 148	97.530	1, 147, 148	1,147,148		42.805		(229.370)	25.059	(254, 429)	(22,000)		07/31/2018
911363-10-9	UNITED RENTALS INC]]	833.000		102.530	85,407						1,916	(1,916)			12/06/2018
913017-10-9	UNITED TECHNOLOGIES CORP			10,347.000	1, 101, 749	106.480	1,101,749	1,089,620		32,326		(205, 102)	12,975	(218,077)			12/04/2018
91307C-10-2	UNITED THERAPEUTICS CORP			42.000	4,574	108.900	4,574	4,574				(861)	487	(1,348)			12/04/2018
SB39J2-M4-8	UNITED UTILITIES GROUP		В	74,284.000	696,505	9.376	696,505	681,887	12,923	25,617		71,658	1,364	70,294	(57,040)	J	03/06/2018
91324P-10-2	UNITEDHEALTH GROUP INC			20,478.000	5, 101, 479	249.120	5, 101, 479	2,439,457		70,548	ļ	585,918	738	585 , 180		L	12/04/2018
913903-10-0	UNIVERSAL HEALTH SERVICES INC			69.000	8,043	116.560	8,043	7,858		15		185	380	(195)		L	12/04/2018

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						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4	1		7	8		10	11	12	13	14	15	16		
		-				Rate	-		-					-	-		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Lloroolinod		Total Change in		NAIC	
OLICID				Ni		Used to						Unrealized	Other-Than-	Total Change in	Change in	_	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
SB2PNJ-P5-5	UNIZO HOLDINGS LTD		. B	6,100.000	113,588	18.621	113,588	114,480	114	1,824		(1,899)	892	(2,790)	1,899	U	09/05/2018
902973-30-4	US BANCORP			26,424.000	1,207,577	45.700	1,207,577	1, 167, 519	9,777	48,389		(180,639)	27,544	(208, 183)		L	12/04/2018
SBDC5S-T8-2	VALEO SA		. B	10,322.000	301,008	29.162	301,008	290,079						8,546	2,383	U	12/06/2018
91913Y-10-0	VALERO ENERGY CORP			124.000	9,296	74.970	9,296	8,942		264		(847)	1,580	(2,427)		L	12/04/2018
F95922-10-4	VALLOUREC S.A.		. B	19,944.000	37,060	1.858	37,060	37,060				(293)	6,345	(6,639)	293	U	12/06/2018
B9661T-11-3	VAN DE VELDE NV		. B	643.000	18,817	29.265	18,817	16,384				2,331		2,331	102	U	12/07/2018
92276F-10-0	VENTAS INC			1,081.000	63,336	58.590	63,336	63,336	857					(7,383)		L	12/06/2018
92339V-10-0	VEREIT INC			676.000	4,833	7.150	4,833	4,833	93				345	(345)		L	12/04/2018
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			1,765.000	192,456	109.040	192,456	147,960				22,351	579	21,772		L	12/04/2018
92343V-10-4	VERIZON COMMUNICATIONS			90,349.000	5,079,421	56.220	5,079,421	4,316,065		160,578		763,349	1,689	761,660		L	12/04/2018
923725-10-5	VERMILION ENERGY INC		. B	9,457.000	199, 139	21.057	199, 139	199 , 138				3,456	24,556	(21, 100)	(3,456)	U	12/06/2018
92532W-10-3	VERSUM MATERIALS INC			8,923.000	247,346	27.720	247,346	217,361		2,231		(90,390)		(90,390)		L	11/30/2016
	VERTEX PHARMACEUTICALS			6,016.000	996,911	165.710	996,911	716,624				95,354		95,354		L	11/30/2017
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		. B	1,492.000	112,472	75.384	112,472	111,072				499		499	902	U	12/06/2018
918204-10-8	VF CORP			9,502.000	677,873	71.340	677,873	547,315		17,959		(25,275)		(25, 275)		L	09/04/2015
92553P-20-1	VIACOM INC NEW CL B			2,365.000	60,781	25.700	60,781	60,781	473				10,324	(10,324)		L	12/06/2018
S57632-01-0	VICAT SA		B	1,536.000	72,799	47.395	72,799	72,799				(458)	1,103	(1,562)	458	U	12/07/2018
Q9395F-10-2	VICINITY CENTRES LTD		. B	287,920.000	527,009	1.830	527,009	545,810	16,083	14,790		56,332	29,408	26,924	(56,332)	U	02/28/2018
F5879X-10-8	VINCI		. B	18,564.000	1,528,368	82.330	1,528,368	1,116,869		41,226		(293,337)		(293, 337)	(76,430)	U	11/30/2016
F97900-11-6	VIRBAC S.A.		. B	2,571.000	334,463	130.090		332,917				(29,736)		(29,736)	(17,078)	U	11/30/2017
928260-83-9	VISA INC			41,054.000	5,416,665	131.940	5,416,665	2,887,279		36,079		734,523	455	734,068		L	12/04/2018
F97982-10-6	VIVENDI EUR5.50		. B	31,198.000	758,930	24.326	758,930	744,611		12,004		(32,657)	9,462	(42, 119)	(38,862)	U	09/24/2015
SBH4HK-S3-2	VODAFONE GROUP PLC		B	471,563.000	918,289	1.947	918,289	918,291		22,054		(38)	45,366	(45, 404)	36	U	12/06/2018
D94523-14-5	VOLKSWAGEN AG		. B	332.000	52,792	159.012	52,792	52,073				301		301	418	U	12/06/2018
928856-30-1	VOLVO AB-B SHS NPV		. B	49,525.000	647,701	13.078	647,701	537,842		17,457		(226,296)		(226, 296)	(49,663)	U	11/30/2016
929089-10-0	VOYA FINANCIAL INC			138.000	5,539	40 . 140	5,539	5,539		2			918	(918)		L	11/01/2018
92936U-10-9	W. P. CAREY REIT INC			81.000	5,293	65.340	5,293	5,293	83				243	(243)		L	12/04/2018
92927K-10-2	WABCO HOLDINGS INC			29.000	3,113	107.340	3, 113	3, 113					1,117	(1,117)		L	07/31/2018
931427-10-8	WALGREENS BOOTS ALLIANCE			11,056.000	755,456	68.330	755,456	755,456		42			161,023	(161,023)		L	12/06/2018
	WALMART INC			30,319.000	2,824,215	93 . 150	2,824,215	2,233,108	15,766	62,730		(169,354)	421	(169,775)		L	12/04/2018
	WASTE CONNECTIONS INC			82.000	6,089	74.250	6,089	6,089					300	(300)		L	12/04/2018
94106L-10-9	WASTE MGMT INC DEL			13,535.000	1,204,480		1,204,480	666,328		25, 122		36,413	73	36,339		L	12/04/2018
	WEC ENERGY GROUP INC			14,329.000	992,427	69.260	992,427	802,567		31,667		40,551		40,551		L	11/30/2016
	WELLCARE HEALTH PLANS			22.000	5, 194	236.090	5, 194	5, 194					356	(356)		L	12/04/2018
	WELLS FARGO CO			25,455.000	1, 172, 966	46.080	1, 172, 966	1, 172, 966		41,449		(238,243)	131,486	(369,729)		L	12/04/2018
S69488-36-9	WESFARMERS		. B	25,242.000	572,561	22.683	572,561	639,761		34,353		13,007	4,468	8,539	(72,353)	U	02/28/2018
959802-10-9	WESTERN UN CO COM			465.000	7,933	17.060	7,933	7,933		279			1,025	(1,025)		Ļ	12/04/2018
	WESTLAKE CHEMICAL CORP			66.000	4,367	66 . 170	4,367	4,367		23			2,011	(2,011)		L	12/04/2018
Q97417-10-1	WESTPAC BANKING CORP		. B	64,206.000	1, 131, 833	17.628	1, 131,833	1, 131, 833		3,013		26,550	64,826	(38,277)	(40,828)	U	12/06/2018
96145D-10-5	WESTROCK			121.000	4,569	37.760	4,569	4,569		159		(64)	2,570	(2,634)		L	12/04/2018
	WFD UNIBAIL RODAMCO STAPLED UNITS	l	- B	3,738.000	578,577	154.782	578,577	578,577				(4,580)	27,214	(31,795)	4,580	U	12/06/2018
G96007-10-2	WH GROUP LTD	ļ	. B	100,000.000		0.770	77,018	76,945				256		256	(183)	V	12/06/2018
	WHITBREAD		- B	1,266.000	73,831	58.318		72,441				1,387		1,387	3	U	12/06/2018
	WHITECAP RESOURCES INC		. B	72,214.000	229,998 .	3.185	229,998	229,998				3,992	6,701	(2,709)	(3,992)		12/07/2018
Q97664-10-8	WHITEHAVEN COAL LTD		. B	20,824.000	63,332	3.041	63,332	63,332				2,056	2,661	(605)	(2,056)	U	12/06/2018
969457-10-0	WILLIAMS COS INC			2,009.000	44,298 .	22.050	44,298	41,536		2,732		(15,918)	1, 181	(17,099)		<u> </u>	02/07/2018
G96629-10-3	WILLIS TOWERS WATSON PLC			5,946.000	902,960 .	151.860	902,960	739,504	3,568	13,854		6,957		6,957		<u> </u>	11/30/2016
S75089-27-6	WIRECARD AG		- B	709.000	107,634	151.810	107,634	104, 128				2,653		2,653	852	U	12/06/2018
	WOOD GROUP (JOHN) PLC		- B	14,489.000	93,410	6.447	93,410	93,410				(4)	17,563	(17,567)	4	U	12/06/2018
	WOODSIDE PETROLEUM		B	19,369.000	427,072	22.049	427,072	422,848		18,655		(16,052)		(16,052)	(49, 256)		02/19/2018
	WOOLWORTHS GROUP LTD		. B	19,387.000	401,537	20.712	401,537	329,678		14,675		29,997		29,997	(42,424)	U	11/30/2016
981558-10-9	WORLDPAY INC CLASS A			81.000	6, 191		6, 191	6, 191					1,559	(1,559)		L	12/04/2018
	WPP PLC		. В	26,061.000	280,998	10.782	280,998	270,299				10,687	10 64-	10,687	11	Ų	12/06/2018
983134-10-7	WYNN RESOR TS LTD COM			1,355.000	134,023	98.910	134,023	134,023					18,293	(18,293)		L	12/06/2018

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	•			-	•			OCKS Owned D	CCCITIBCT OT OF			21	. D 1/4.		1	47	40
1	2	Cod	es	5	6	Fa	air Value	9		Dividends				justed Carrying Va		17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		Indicator	Date
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
98389B-10-0	XCEL ENERGY INC		- 3	21,168,000	1,042,947	49.270	1.042.947	722.351	8.044	31.752		24,555		24,555		L	09/24/2015
984121-60-8	XEROX CORP			13,019.000	257,255	19.760	257 , 255	257 ,255	3,255	13,019		(80,067)	42, 182	(122,248)		L	06/15/2017
983919-10-1	XILINX INC COM			46.000	3,918		3,918	3,918					282	(282)		L	12/04/2018
983793-10-0	XPO LOGISTICS INC		J	1,243.000	70,901	57.040	70,901	70,901					17,626	(17,626)		L	12/06/2018
S69852-64-8	YAMAHA MOTOR LTD		. B	9,300.000	183,008	19.678	183,008	183,008				(5,540)	954	(6,494)	5,540	U	12/06/2018
988498-10-1	YUM! BRANDS INC			15,234.000	1,400,309	91.920	1,400,309	852,786		21,827		156,373		156,373		L	12/04/2018
SBCZVP-Y0-0	Z ENERGY LTD		. B	20,651.000		3.681						2,211		(929)	(2,211)	U	12/06/2018
D98423-10-2	ZALANDO		. B	3, 183.000		25.652	81,651	81,651				(646)	10,219	(10,866)	646	U	12/06/2018
86880Y-10-9	ZAPATA ENERGY CORP		. B	99,249.000	106,821	1.076	106,821	106,821				2,248	7,469	(5,221)	(2,248)	U	12/07/2018
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			2,652.000	275,065	103.720	275,065	254,862	636	2,546		(44,951)		(44,951)		L	09/24/2015
	ZOETIS INC			11,678.000	998,936	85.540	998,936	582,477		5,875		156,979	50	156,930		L	10/23/2018
	ZURICH INSURANCE GROUP AG		. B	6, 172.000	1,835,071	297.322	1,835,071	1,768,495	34,715	69,646		3,536	16,857	(13,322)	(20,851)		11/30/2017
	ubtotal - Common Stock - Industrial and N	/liscellar	neous	(Unaffiliated)	699,891,312	XXX	699,891,312	555,495,873	1,570,844	13, 155, 654		2,367,298	10,657,837	(8,290,539)	(7,545,433)	XXX	XXX
	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000								K	02/02/2005
	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	644,474,101	6,444.741	644,474,101	132,347,181				41,415,997		41,415,997		K	12/30/1999
	ALLSTATE ASSIGNMENT COMPANY			1,000.000		1,047,124.000	1,047,124	100,000				16,928		16,928		K	05/14/2001
	ALLSTATE INTERNATIONAL ASSIGNMENT LTD			20,000.000	63,892,521	3, 194.626	63,892,521	376,490				63,813,786		63,813,786		K	05/08/2014
	ALLSTATE SETTLEMENT CORPORATION			1,000.000	30,647,436	30,647.436	30,647,436	14, 164, 696				1,305,345		1,305,345		K	01/01/2003
	ubtotal - Common Stock - Parent, Subsidi	<u>iaries an</u>	nd Affil	iates	740,061,182	XXX	740,061,182	161,988,367				106,552,056		106,552,056		XXX	XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A		. D	1,262,422.630	32,431,637	25.690	32,431,637	24,622,054				1,527,531		1,527,531		U	11/04/2016
46432F-84-2	ISHARES CORE MSCI EAFE ETF		. C	929,074.000	51,099,070	55.000	51,099,070	51,098,548		1,538,523		522	9,862,945			U	12/20/2018
	ISHARES CORE MSCI EMERGING MARKETS		. C	1,086,691.000	51,237,481	47 . 150	51,237,481	53,673,299		416,592		4,498	1,653,803			L	12/20/2018
464287-20-0	ISHARES CORE S&P 500 ETF			20,921.000	5,263,933	251.610	5,263,933	5, 191,560	6,743	43,430		(19,945)	467,406	(487,351)		L	12/20/2018
464286-50-9	ISHARES MSCI CANADA ETF		. C	258,216.000	6, 186, 855	23.960	6, 186, 855	6, 186, 849		137,385		7	1,211,469	(1,211,463)		L	12/20/2018
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		. C	926,225.000	47,996,980	51.820	47,996,980	44,955,772	6,541	1,024,914		(11,591,324)	153,209			L	06/30/2017
464287-62-2	ISHARES RUSSELL 1000 INDEX			240,327.000	33,330,952	138.690	33,330,952	33,316,837		427,792		14, 114	4, 424, 174	(4,410,060)		L	12/20/2018
	ISHARES TRUST RUSSELL 2000 INDEX FUND		ļ	623,736.000	83,518,250	133.900	83,518,250	73,977,231		1, 162, 704		(9,934,582)	2,686,214	(12,620,796)		L	12/20/2018
	SPDR S&P 500 ETF TRUST			189,919.000	47,464,556	249.920	47,464,556	47,464,556	272,615	491,578			5,675,746	(5,675,746)		L	09/21/2018
9299999. St	ubtotal - Mutual Funds				358,529,714	XXX	358,529,714	340,486,707	285,899	5,242,918		(19,999,179)	26, 134, 966	(46, 134, 145)		XXX	XXX
9799999 - T	otal Common Stocks			-	1,798,482,208	XXX	1,798,482,208	1,057,970,946	1,856,743	18,398,572		88,920,176	36,792,803	52, 127, 372	(7,545,433)	XXX	XXX
9899999 - T	otal Preferred and Common Stocks				1,828,701,044	XXX	1,828,912,579	1,088,781,425	2,213,863	19,532,149		88,745,176	37,050,057	51,660,039	(7,782,905)	XXX	XXX
	mmon stock boaring the NAIC market indi							io (included in Colu			200 045 452						

SCHEDULE D - PART 3

			wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4 Data	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
912810-SD-1	TREASURY BOND			CITIGROUP GLOBAL MARKETS		7,646,719	8,250,000	53, 132
912828-4L-1	TREASURY NOTE TREASURY NOTE		06/27/2018	Various		10,020,313	10,000,000	44,090
912828-4N-7912828-4Q-0	TREASURY NOTE		07/09/2018	GOLDMAN, SACHS & CO.		5, 161,545 1.879.339	5, 150, 000 1, 880, 000	18,246 770
912828-4R-8	TREASURY NOTE			Various		249,561	250,000	118
912828-48-6	TREASURY NOTE			Various		6,636,546	6,630,000	13,389
912828-4T-4	TREASURY NOTE		07/09/2018	Various		10,010,156	10,000,000	9,324
912828-4U-1	TREASURY NOTE		07/10/2018	HSBC SECURITIES, INC.		10,434,238	10,500,000	
912828-4V-9	TREASURY NOTE		10/31/2018	Various		16,618,086	17,000,000	104,609
912828-4W-7	TREASURY NOTE		09/24/2018	Various		33,492,363	33,550,000	77,259
912828-4X-5912828-4Y-3	TREASURY NOTE		09/21/2018	Various		24,918,945 15,944,375	25,000,000 16,000,000	20,891
912828-47-3912828-4Z-0	TREASURY NOTE		09/21/2018	Various		15,944,375	17,000,000	29,000
912828-5C-0	TREASURY NOTE		10/31/2018	BARCLAYS		11,951,719	12,000,000	32,637
912828-5F-3	TREASURY NOTE		10/31/2018	JPMORGAN CHASE & CO.		1,996,953	2,000,000	2,843
912828-5K-2	TREASURY NOTE			Various		46, 101, 469	46,300,000	12,485
912828-5M-8	TREASURY NOTE		11/15/2018	BARCLAYS		24,555,508	24,500,000	2,115
912828-5N-6	TREASURY NOTE		12/12/2018	Various		19,978,320	20,000,000	9,873
912828-5P-1	TREASURY NOTE		12/27/2018	Various		94,807,069	93,700,000	180,620
912828-XY-1 912828-XZ-8	TREASURY NOTE TREASURY NOTE		07/09/2018	GOLDMAN, SACHS & CO. HSBC SECURITIES, INC.			800,000	598
912828-XZ-8 912828-Y2-0	TREASURY NOTE		08/17/2018	HSBC SECURITIES, INC.		597,141	600,000 1,200,000	493 3, 167
912828-Y4-6	TREASURY NOTE		08/27/2018	Various		24,987,305	25,000,000	12,483
912828-Y7-9	TREASURY NOTE		08/27/2018	Various		18,704,430	18,700,000	14,523
912828-4A-5	WI TREASURY NOTE		07/23/2018	Various		2,777,906	2,800,000	29, 160
0599999. Subt	total - Bonds - U.S. Governments					408,286,724	408,810,000	698,530
23371D-AD-6	DAE FUNDING LLC	C		MORGAN STANLEY		605,000	605,000	
23371D-AE-4	DAE FUNDING LLC	C	11/01/2018	MORGAN STANLEY		4,000,000	4,000,000	
87164K-AD-6	SYNGENTA FINANCE NV			MITSUBISHI UFJ SECURITIES (USA)		3,000,000	3,000,000	
87164K-AE-4 87164K-AG-9	SYNGENTA FINANCE NV	D		MITSUBISHI UFJ SECURITIES (USA)		3,000,000	3,000,000	
87164K-AH-7	SYNGENTA FINANCE NV			CREDIT SUISSE		2,250,000	2,250,000	
	total - Bonds - All Other Governments		04/ 11/2010	OILDIT OVIOUL		15,855,000	15,855,000	
179093-KD-0	CLACKAMAS CNTY ORE SCH DIST NO		12/06/2018	PIPER JAFFRAY INC.		1,248,548	1,075,000	
398892-JL-4	GROSSE ILE TWP MICH SCH DIST			STIFEL CAPITAL MARKETS		888.035	810,000	
398892-JM-2	GROSSE ILE TWP MICH SCH DIST			STIFEL CAPITAL MARKETS		1,285,045	1,145,000	
419792-VT-0	HAWAII ST			BANK OF AMERICA/MERRILL LYNCH		3,354,600	3,000,000	
495260-K7-5	KING CNTY WASH SCH DIST NO 414			D.A. DAVIDSON & CO.		1,146,260	1,000,000	
71915P-BT-5	PHOENIX TALENT SCH DIST NO 004			PIPER JAFFRAY INC.		409,694	720,000	
333068-MY-2 38161Y-DG-7	SNOHOMISH & ISLAND CNTYS WASH		11/29/2018	PIPER JAFFRAY INC		2,075,320 1,086,930	2,000,000 1,000,000	
	total - Bonds - U.S. States, Territories and Possessions		04/04/2018	HBC DOMINION SECONITIES		11.494.433	10,750,000	
088365-GH-8	BEXAR CNTY TEX HOSP DIST		04/05/2018	SEIBERT, BRANFORD INC.		1,136,130	1,000,000	
232392-AG-5	CUYAHOGA OHIO CMNTY COLLEGE DI		02/01/2018	KEYCORP		1, 139, 640	1,000,000	
249174-SN-4	DENVER COLO CITY & CNTY SCH DI			CITIGROUP GLOBAL MARKETS		2,562,300	2,250,000	
386448-EB-6	GRAND RIVER HOSP DIST COLO		01/12/2018	BAUM, GEORGE K. & COMPANY		1,885,081	1,625,000	
442331-3L-6	HOUSTON TEX			PRE-REFUNDING		16,950,000	16,950,000	386,775
442331-3M-4	HOUSTON TEX			PRE-REFUNDING		19,050,000	19,050,000	434,695
510390-YR-2	LAKE OSWEGO ORE			RBC DOMINION SECURITIES		1,660,226	1,505,000	
537096-W3-9 567373-E2-7	LITTLE ELM TEX INDPT SCH DIST			WELLS FARGO		1,223,094 1,002,793	1,030,000	
590621-KX-5	MESA CNTY COLO VY SCH DIST NO			RBC DOMINION SECURITIES		1,799,831	1,495,000	
60534W-SK-5	MISSISSIPPI DEV BK SPL OBLIG			CREWS & ASSOC.		290,848	275,000	
60534W-SL-3	MISSISSIPPI DEV BK SPL OBLIG			CREWS & ASSOC.		214,446	200,000	
60534W-SN-9	MISSISSIPPI DEV BK SPL OBLIG		01/26/2018	CREWS & ASSOC.		469,887	430,000	
796269-ZE-1	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		1,116,290	1,000,000	7,500
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		1, 136, 330	1,000,000	7,500
940859-BJ-9	WASHOE CNTY NEV SCH DIST		04/03/2018	MORGAN STANLEY		1,041,710	1,000,000	444
	total - Bonds - U.S. Political Subdivisions of States, Territories and Poss	essions	00 (01 : :-	LIMPER HONTOGREDY COOTT I LO		52,678,605	50,720,000	862,539
161045-MJ-5 196632-H7-1	CHARLOTTE N C WTR & SWR SYS RE			JANNEY MONTGOMERY SCOTT LLC		2,302,120	2,000,000	14,444
196632-H7-1 19668Q-JH-9	COLORADO SPRINGS COLO UTILS RE		06/27/2018	JPMORGAN CHASE & CO. STIFEL CAPITAL MARKETS		2,290,760 692.644	2,000,000 660.000	
19668Q-JK-2	COLORADO ST BLDG EXCELLENT SCH			STIFEL CAPITAL MARKETS		578,981		
19668Q-JV-8	COLORADO ST BLDG EXCELLENT SCH			STIFEL CAPITAL MARKETS		655,913	625,000	

SCHEDULE D - PART 3

			wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
19668Q-JW-6	COLORADO ST BLDG EXCELLENT SCH		08/08/2018	STIFEL CAPITAL MARKETS		1,077,620	1,000,000	
19668Q-JX-4 20774Y-3M-7	COLORADO ST BLDG EXCELLENT SCH		08/08/201803/02/2018	STIFEL CAPITAL MARKETS GOLDMAN, SACHS & CO.		1,102,820 1,144,230	1,000,000 1,000,000	
414005-WP-9	HARRIS CNTY TEX			PIPER JAFFRAY INC.		1, 144,230	1,000,000	6.944
442349-AF-3	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		1,137,580	1,000,000	D, 944
452272-A6-4	ILLINOIS ST UNIV REVS FORMERLY		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		198,501	185,000	
452272-A8-0	_ ILLINOIS ST UNIV REVS FORMERLY		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		318,771	290,000	
452272-D5-3	ILLINOIS ST UNIV REVS FORWERLY		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		274,803	250,000	
48507T-GA-5	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		609,615	575,000	
48507T-HE-6555758-HW-4	KANSAS CITY MO SAN SWR SYS REV MACON GA WTR AUTH WTR & SWR RE		02/01/201811/16/2018	MORGAN STANLEY STIFEL CAPITAL MARKETS		1,474,063 750,308	1,250,000 650,000	
59259N-7G-2	_ MACON GA WTR AUTH WTR & SWR RE		04/03/2018	STIFEL CAPITAL MARKETS JEFFERIES & COMPANY, INC.		1,204,230		20,417
61212L-QE-2	MONTANA ST BRD REGENTS HIGHER	-	01/26/2018	WELLS FARGO				20,417
64711N-2T-1	NEW MEXICO FIN AUTH REV		02/21/2018	MORGAN STANLEY		2,203,400	2,000,000	
650009-R2-1	NEW YORK ST TWY AUTH GEN REV		03/05/2018	RBC DOMINION SECURITIES		1,666,740	1,500,000	
65830T-AH-8	NORTH CAROLINA TPK AUTH TRIANG	.	06/01/2018	PRE-REFUNDING		11,493,741	11,515,000	321,460
65830T-AJ-4	NORTH CAROLINA TPK AUTH TRIANG		06/01/2018	PRE-REFUNDING		8,469,335	8,485,000	236,873
677522-XG-4	OHIO ST		02/07/2018	KEYCORP		1,098,290	1,000,000	
677522-XH-2 67756D-PJ-9	OHIO ST		02/07/2018 04/19/2018	. KEYCORP		1,570,226 280,110	1,400,000 250.000	
67756D-PJ-9	OHIO ST HIGHER EDL FAC COMMN	-	04/19/2018	WELLS FARGO		455.080	250,000	
67756D-PL-4	OHIO ST HIGHER EDL FAC COMM	-	04/19/2018	WELLS FARGO		253,845	220,000	
67868V-BR-1	OKLAHOMA CNTY OKLA FIN AUTH LE		03/09/2018	CREWS & ASSOC.		403,722	360,000	
696550-D4-1	PALM BEACH CNTY FLA SCH BRD CT		02/01/2018	BANK OF AMERICA/MERRILL LYNCH		2,118,469	1,875,000	
73358W-X9-0	PORT AUTH N Y & N J		08/17/2018	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
79467B-CB-9	SALES TAX SECURITIZATION CORP			LOOP CAPITAL MARKETS		1, 151, 110	1,000,000	
78449L-AC-2	SNB 2018-B A2B ABS		06/13/2018	CREDIT SUISSE		2,500,000	2,500,000	
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		11/15/2018	WELLS FARGO		1,075,270	1,000,000	
837545-NB-4 84059N-BX-0	SOUTH DAKOTA CONSERVANCY DIST		12/06/201806/28/2018	CITIGROUP GLOBAL MARKETS BAUM, GEORGE K, & COMPANY		1, 159, 620 1, 376, 447	1,000,000 1,225,000	
84059N-BY-8	SOUTH VY WIR RECLAMATION FAC U		06/28/2018	BAUM, GEORGE K. & COMPANY		256,730		
791638-F2-0	ST LOUIS MO ARPT REV	-	01/31/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		1.671.705	1.500.000	6.458
875143-AN-9	TAMPA FLA SPL ASSMT REV		04/04/2018	CITIGROUP GLOBAL MARKETS		1, 186, 150	1,000,000	
914233-N9-8	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		1,103,930	1,000,000	
914733-CW-8	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		155,840	150,000	
914733-CX-6	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		216, 180	200,000	
914733-CY-4 914733-CZ-1	UNIVERSITY NORTHN COLO GREELEY UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS STIFEL CAPITAL MARKETS		247,887	225,000	
914733-02-1 914733-DA-5	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		307,000	275,000	
917393-CH-1	UTAH CNTY UTAH HOSP REV		06/27/2018	JPMORGAN CHASE & CO.		1,270,932	1,200,000	
	total - Bonds - U.S. Special Revenues					76,204,667	71,990,000	606,597
68245X-AC-3	1011778 BC / NEW RED FIN	A	12/14/2018	JPMORGAN CHASE & CO.		473,750	500,000	9,031
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	07/20/2018	WELLS FARGO			465,000	538
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	10/10/2018	Various		2,531,435	2,662,000	
88579Y-BB-6	_ 3M CO		09/11/2018	CITIGROUP GLOBAL MARKETS		9,975,600	10,000,000	
88579Y-BC-4	_ 3M CO	.		CITIGROUP GLOBAL MARKETS	-	19,000,000	19,000,000	
00037B-AD-4	ABB FINANCE INC	C		CREDIT SUISSE		1,598,976	1,600,000	
00287Y-BD-0 00287Y-BF-5	ABBVIE INC	-	09/13/2018 09/13/2018	BANK OF AMERICA/MERRILL LYNCH JPMORGAN CHASE & CO.		1,400,043	1,415,000 3,144,000	
00287Y-BF-5 00084D-AS-9	ABN AMRO BANK NV	n	08/21/2018	MORGAN STANLEY		2,367,000		
00435Q-AA-5	ACC 18-1 A ABS	. 0	04/30/2018	CREDIT SUISSE		2,499,961	2,500,000	
00687Y-AA-3	ADJENT GLORAL HOLDINGS LTD		05/14/2018	Various		5,211,714	5,431,000	
00115A-AE-9	AEP TRANSMISSION COMPANY LLC		05/14/2018	EXCHANGE		705,478	700,000	9,825
00130H-BU-8	AES CORP	.	04/30/2018	CANTOR FITZGERALD		89,393		625
00130H-BW-4	AES CORP	.	08/16/2018	CITIGROUP GLOBAL MARKETS		1,533,750	1,500,000	28,646
00130H-BT-1	AES CORPORATION (THE)		12/14/2018	Various		607,694	610,000	9,903
001220-AA-9 05377R-DA-9	AES SOUTHLAND ENERGY LLC AESOP 18-1 C ABS		11/30/2018	CITIGROUP GLOBAL MARKETS BANK OF AMERICA/MERRILL LYNCH		11,287,634 1,924,385	11,287,634 1,925,000	
05377R-DD-3	AESOP 18-1 C ABS	-	04/24/2018 10/17/2018	BARCLAYS		1,749,935	1,925,000	
001055-AY-8	AFLAC INCORPORATED	-	10/1//2018	GOLDMAN, SACHS & CO.				
00912X-BE-3	AIR LEASE CORPORATION		09/10/2018	WELLS FARGO		19,858,000	20,000,000	
010392-FS-2	ALABAMA POWER COMPANY		06/21/2018	MORGAN STANLEY		4,962,350	5,000,000	
013817-AJ-0	ALCOA INC		05/10/2018	Various		270,515	262,000	4,423
013822-AC-5	ALCOA NEDERLAND HOLDING BV			Various		6,201,105	6, 138,000	
01882Y-AB-2	ALLIANT ENERGY FINANCE LLC	1	06/06/2018	BANK OF AMERICA/MERRILL LYNCH	i i	2,495,150	2.500.000	l I

Cut Cut	During Current Year	ong-Term Bonds and Stocks ACQUIRED During Current	Showing All Lo		
Description	6 7 8	5	3 4	2	1
Description Description Portago Portag					
Professor 1					
Description Comment					
STATE 1987		DEVISORE BANK AG			
DESCRIPTION SPECIAL					
Sept. Sep. Sept. Sept. Sept. Sept. Sept. Sept. Sept. Sept.					
Deptition Million Nation Million Nation Million Nation Million Nation Million Nation Million					
Description Description					
Description Comment					
Compared April A					24/4/-AE-/
SECON FIGURE 15 SECON FIGURE 1					2753G-44-7
1988 1-4					
1985-1-1		OPPENHEIMER & CO., INC.		AMERIGAS PARTNERS LP	
1985-1-4-2 1985-1-1981 1					
March Marc		TD SECURITIES			
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ATT INC		Various			
DOZDER-0-0-8 ATT INC					
AUTO CORPORATION CONTROL CON					
56589-14-3 AN EQUITABLE KLIDINES INC 1,500,000 1					
56561-A-3					
65651-6-0		JPMORGAN CHASE & CO.	04/17/2018	AXA EQUITABLE HOLDINGS INC	4561-AA-3
56528/A-F-0 BARE SYSTEM HIZDINS INC C		JPMORGAN CHASE & CO.			
50728/-R-O BARCH NUMBER 6 (COMPANY LC 5.000,000 5.000,000 5.000,000 606516-Q-E BARCO SAMPANDER S 5.000,000 3.000,000 606516-Q-E BARCO SAMPANDER S 5.000,000 5.000,000 606516-Q-E BARCO SAMPANDER S 5.000,000 5.000,000 5.000,000 606516-Q-E 5.000,000 5.00					
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D60516-II-A BANK OF AMERICA CORP 0.7724/2018 DANK OF AMERICA CORP 0.7724/2018 DANK OF AMERICA CORP 0.7718/20	3,000,000 3,000,000 3,000,000 3,000,000 3,000,000	CITIGROUP GLORAL MARKETS			
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GRAGER-AH-O BANK OF NEW YORK MELLON CORP/THE					
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DS526D-B2-8 BAT CAPITAL CORP C 11/27/2018 EXCHANGE C 11/27/2018 EXCHAN					
SESSE-BB-0 BAT CAPITAL CORP C 11/27/2018 EXCHANGE C 11/27/2018 EXCHANGE C 5,000,000 5,000,000 5,000,000 055300_AG-5 BAT INTERNATIONAL FINANCE PLC C 0,06/18/2018 MORGAN STANLEY C 1,250,000 C 1,250,				BAT CAPITAL CORP	
07274N-AA-1	5,000,0005,000,000	EXCHANGE	11/27/2018		526D-BB-0
07274N-AL-3 BAYER US FINANCE II LLC C06/18/2018 JPI/ORGAN CHASE & CO					
O7274N-AL-7 BAYER US FINANCE II LLC C .07/23/2018 MITSUBISHI UFJ SECURITIES (USA) T,000,000					
07274N-AN-3					
07274N-A0-6 BAYER US FINANCE II LLC C06/18/2018 JPUCRGAN CHASE & CO. 1,993,120 2,000,000					
07274N-AU-7					
05531F-BE-2 BB&T CORP .05/31/2018 MORGAN STANLEY 4,989,900 5,000,000 084659-AQ-4 BERKSHIRE HATHAWAY ENERGY CO .07/23/2018 WELLS FARGO 2,899,072 2,900,000 084664-CQ-2 BERKSHIRE HATHAWAY FINANCE CORP .08/07/2018 BANK OF AMERICA/MERRILL LYNCH 2,238,593 2,250,000	558,847562,00	EXCHANGE	07/27/2018	BAYER US FINANCE II LLC	274N-AU-7
084659-AQ-4 BEFKSHIRE HATHAWAY ENERGY CO .07/23/2018 WELLS FARGO 2,899,072 2,900,000 084664-CQ-2 BEFKSHIRE HATHAWAY FINANCE CORP .08/07/2018 BANK OF AMERICA/MERRILL LYNCH 2,238,593 2,250,000					
084664-C0-2 BERKSHIRE HATHAWAY FINANCE CORP					
		WELLS FARGU		BEHKSHIHE HAIHAWAY ENEHGY (U)	
	.''	Various	08/07/2018	BERRY GLOBAL INC	
085790-AX-1 BERRY PLASTICS CORP 127-14/2018 IDENTIFY DEUTSCHE BANK AG 270-000					
05565E-BC-8 BMW US CAPITAL LLC C		GOLDMAN, SACHS & CO.	08/07/2018	BMW US CAPITAL LLC	5565E-BC-8
05565E-BD-6 BMW US CAPITAL LLC C					
05555E-BE-4 BMW US CAPITAL LLC C08/07/2018 GO.DMAN, SACHS & CO					
09659II-2F-0 BNP PARIBAS SA D. D. 0.08/07/2018 BNP CAPITAL MARKETS		BNP_CAPITAL_MARKETS		BNP PARIBAS SA	JD59W-2F-0

097023-CA-1 BOE 101137-AS-6 BOS 103304-BQ-3 BOY	2 Description OEING CO OEING CO	3 Foreign	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued
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097023-BX-2 B0E 097023-CA-1 B0E 101137-AS-6 B0S 103304-BQ-3 B0Y	OEING CO	Foreign						Interest and
097023-CA-1 BOE 101137-AS-6 BOS 103304-BQ-3 BOY			Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
101137-AS-6 BOS 103304-BQ-3 BOY	OE ING CO		02/21/2018 .	GOLDMAN, SACHS & CO.		9,781,800	10,000,000	
103304-BQ-3 BOY	OSTON SCIENTIFIC CORPORATION		10/30/2018 .	Var i ous		4,877,730 9,982,800	5,000,000 10,000,000	383
	OYD GAMING CORPORATION		11/01/2018 .	Various		2,143,163	2,152,000	3,863
10373Q-AB-6 BP	P CAPITAL MARKETS AMERICA INC.	С	09/18/2018 .	BANK OF AMERICA/MERRILL LYNCH		5.000.000	5,000,000	0,000
	P CAPITAL MARKETS AMERICA INC.	C	09/18/2018 .	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	
	P CAPITAL MARKETS AMERICA INC.	C	11/01/2018 .	CREDIT SUISSE		1,500,000	1,500,000	
	P CAPITAL MARKETS AMERICA INC.	C	12/27/2018 .	EXCHANGE		2,097,900	2,100,000	5,253
	P CAPITAL MARKETS AMERICA INC. P CAPITAL MARKETS AMERICA INC.	C	12/27/2018 .	EXCHANGE EXCHANGE		1, 198, 745 9, 980, 684	1,200,000	7,738 71,760
	ROADCOM CORPORATION	0	02/23/2018	EXCHANGE EXCHANGE		1,497,823	1,500,000	3,760
	ROADCOM CORPORATION		02/23/2018 .	EXCHANGE		1,120,361	1,124,000	3,559
	ROADCON CORPORATION		02/23/2018 .	EXCHANGE		12,089,184	12,100,000	46,299
	ROADCOM CORPORATION		02/23/2018 .	EXCHANGE		4,979,925	5,000,000	20,451
	ROADCOM CORPORATION		02/23/2018 .	EXCHANGE		4, 198, 875	4,200,000	45,938
	ROWN-FORMAN CORPORATION		03/22/2018 .	BARCLAYS		4,942,750 3,273,908	5,000,000 3,323,000	29,622
	AALT 18-3A B ABS		08/14/2018 .	WELLS FARGO		2,999,318	3,000,000	29,022
	ABLEVISION SYSTEMS CORPORATION		11/19/2018 .	BANK OF AMERICA/MERRILL LYNCH		157,040	151,000	1,208
	ABMT_14-2 ABS		12/17/2018 _	Various		5,947,425	5,940,000	959
	AJUN_17-1 ABS		11/15/2018 .	BARCLAYS		3,521,041	3,460,469	49,303
	ALFRAC HOLDINGS LP	C	05/15/2018 .	RBC DOMINION SECURITIES		640,000	640,000	
	ANADIAN PACIFIC RAILWAY COMPANY ARLISLE COMPANIES INCORPORATED	A	05/14/201806/27/2018	MORGAN STANLEY Various		8,991,720 8.076.698	9,000,000 8,483,000	23.700
	ARMX 16-3 ABS		12/06/2018 .	- RBC DOMINION SECURITIES		16,729,604		19,016
	ASL 17-A ABS		04/18/2018 .	BARCLAYS		2,435,937	2,384,339	5,831
14912L-6G-1 CAT	ATERPILLAR FINANCIAL SERVICES COR		03/12/2018	SOCIETE GENERALE		4,950,700	5,000,000	46,944
	ATERPILLAR FINANCIAL SERVICES COR		05/09/2018 .	BANK OF AMERICA/MERRILL LYNCH		2,400,000	2,400,000	
	BS CORP		12/19/2018 .	EXCHANGE		5,906,743	6,000,000	11, 100
	BS CORP		12/19/2018 .	EXCHANGE JPMORGAN CHASE & CO.		407,673 6,136,763	420,000 6,080,000	609
	CCIT 14-A6 ABS		12/18/2018 .	BANK OF AMERICA/MERRILL LYNCH		5,226,621	5,250,000	48,599
	CCIT 17-A3 ABS		12/06/2018 .	Various		14,084,526	14,290,000	48,014
17305E-GH-2 CCC	CCIT_17-A9 ABS		12/18/2018 .	Various		10,724,041	10,817,000	48,677
	CMFC_06-1A RMBS		01/25/2018 .	SCHEDULED PAY UP			2,955	
	D_06-CD2_CMBS		11/01/2018 .	SCHEDULED PAY UP			114,045	77.000
	DK GLOBAL INC		04/16/2018 .	EXCHANGE		4,313,671 795,200	4,259,000	77,860
	ENTENE CORPORATION		12/20/2018 .	STIFEL CAPITAL MARKETS		124,310	124,000	2,499
	ENTENE CORPORATION		09/06/2018	SUNTRUST INVESTMENT SERVICES, INC.		488,031	485,000	3,520
15137T-AA-8 CEN	ENTENE ESCROW I CORP		11/19/2018 .	CITIGROUP GLOBAL MARKETS		2,525,000	2,500,000	66,441
	ENTRAL GARDEN & PET COMPANY		07/12/2018 .	Various		4,213,125	4,500,000	131,969
	ENTURYLINK INC		12/04/2018 .	CITIGROUP GLOBAL MARKETS		312,090	309,000	3,138
	F INDUSTRIES INC		04/23/2018 . 08/07/2018	CITIGROUP GLOBAL MARKETS MITSUBISHI UFJ SECURITIES (USA)		1,290,000 2,999,184	1,500,000 3,000,000	29,700
	H ROBINSON WORLDWIDE INC		04/09/2018 .	JPMORGAN CHASE & CO.		1,590,432	1,600,000	
	HAIT_16-A5 ABS		12/17/2018 .	TD SECURITIES			1,000,000	141
159864-AC-1 CHA	HARLES RIVER LABORATORIES INC		03/28/2018 .	JPMORGAN CHASE & CO.		1,967,500	1,945,000	
	HARTER COMMUNICATIONS OPERATING L		06/28/2018 .	MORGAN STANLEY		4,595,078	4,600,000	
	HASE 2007-A1 11M1 RWBS		07/01/2018 .	SCHEDULED PAY UP		0.000 540	250,481	00 704
	HENIERE CORPUS CHRISTI HOLDINGS L HENIERE ENERGY PARTNERS LP		12/06/2018 .	Various		3,988,549 200,000	3,952,000 200,000	30,724 3,500
	HENIERE ENERGY PARTNERS LP		09/06/2018 .	JPMORGAN CHASE & CO.		2,470,000	2,470,000	
125581-GV-4 CIT	IT GROUP INC		04/16/2018 .	Various		426,220	422,000	1,886
125581-GW-2 CIT	IT GROUP INC		03/06/2018 .	BANK OF AMERICA/MERRILL LYNCH		184,000	184,000	
	IT GROUP INC		03/06/2018 .	BANK OF AMERICA/MERRILL LYNCH		276,000	276,000	
	ITIGROUP INC		01/17/2018 .	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	
	LEARWAY ENERGY OPERATING LLC		11/14/2018 .	. Various		5, 164, 125 4, 990, 950	5,235,000 5,000,000	20,820
	LURUX CUMPANY ME GROUP INC		05/07/2018 .	BARCLAYS		4,990,950	6,000,000	
	NH INDUSTRIAL CAPITAL LLC		01/29/2018 .	BANK OF AMERICA/MERRILL LYNCH		1,829,760	1,814,000	9,824
12592B-AH-7 CNH	NH INDUSTRIAL CAPITAL LLC		01/05/2018 .	CANTOR FITZGERALD		502,227	484,000	5,529
	NH INDUSTRIAL NV	D	07/18/2018 .	Various		10,100,976	10,787,000	58,515
	OCA-COLA CO		08/27/2018 .	Various		12,370,746	12,829,000	111,844
19123M-AB-9 COC	OCA-COLA EUROPEAN PARTNERS US LLC	υ	04/23/2018 _	EXCHANGE		14,879,787	15,000,000	

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2000-0-10 1000	
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1972-1-14 OMECUA ETILL DO	/00
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2009-1-1-1	
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2007-4-7-7 CORD CENTER INC D. CORD CENTER INC	
Process Proc	
2008-1-1 CONFILENTIA SENSON IN	
2008-0-7 CONTELLIFIO BANGS INC	4,550
100-06-07 CORNERS DERFOY COMPAN	35,533
15091-16-0- COMMEND BREFOT CRAPMY	
1507-7-6-6 CRRT 19-1	
2250-04-03 CELT TO SISSE #GIOP 6	18,326
12669-7-1-0-6 OR MERIJA FINANCE INC OR MERIJA FI	
17910H-3H-1 GREE JONS-3, IZ RIBES	00.04°
1710-94-12 GRIS 07-7 BRS	32,917
7314-1-1-1-2 ORS 07-2 RMS	
22827-4-10 CHIONA CST.E HITERATURAL COP D/19/2018 CHIONAS LL	
1/28/2016 1/17/2018 EU-PWEE	794
1/28/77-41- CSP HLDINES LLC	
1/27/2018	7,268
1201/2018 1201	8,282 10,383
2557-0B-9 CSIC 2006-3 545 RIBS 0.570172018 SPEILLED PAY UP 96,410 1,000,000 126408-H-0 CSIC COPP 11/07/2018 C1116QUP QLGBL LIMPKETS 996,410 1,000,000 126408-H-0 CSIC COPP 11/07/2018 C1116QUP QLGBL LIMPKETS 996,410 1,088,161 1,200,000 126408-H-0 CTIP PARTHESHIP LP / CMETRIST CIP 4,996,531 4,895,000 126605-C1-1 CUBELLAD FARIST INC 4,996,531 4,895,000 126605-C1-2 CUBELLAD FARIST INC 4,593,563 4,490,000 126605-C1-2 CUBELLAD FARIST INC 4,593,563 4,490,000 126605-C1-2 CUBELLAD FARIST INC 4,593,563 4,490,000 126605-C1-3 CUBEL	10,300
125408-HI-S CSX COPP	
10/30/2018 Various	
20062-4E-1	
12665-CI-8 CVS FEALTH CORP	85,523
126650-CZ-1 CVS HEALTH COPP	18,480
126676-US-D	
1/01/2018 SQHEDULED PAY UP	
17025A-AF-9	
126694-X3-7 CIML 2006-9 A10 RMBS	
12544 -AG-2	
12549P-AK-9	
12666R-AF-7 CIIL_06-9 RIBS 1.2/01/2018 SCHEDULED PAY UP 228385-AG-9 CYRUSONE FIN 201/10/2018 EXCHANGE 201/10/2018 EXCHANGE 201/2018 EXCHANGE 201/2018	
23283P-AG-9 CYRÜSÖNE LP/CYRUSÖNE FIN	
233851-DK-7 DA IMLER FINANCE NORTH AMERICA LLC C	
23918K-AR-9	
24023M-AA-2 DBS GROUP HOLDINGS LTD D .06/04/2018 CITIGROUP GLOBAL MARKETS .600,000 .600,000 254887-GB-9 DCENT_17-6 ABS .12/06/2018 Var ious .5,886,445 .5,800,000 24237-AD-6 DEAN FOXDS CO .02/20/2018 BARICLAYS .1,980,000 .2,980,000 24718-AA-5 DELPHI JERSEY HOLDINGS PLC .01/08/2018 BARICLAYS .3,932,535 .3,846,000	
25488-CB-9	40,850
242370-AD-6 DEAN FOODS CO	7,572
24718P-AA-5 DELPHI JERSEY HOLDINGS PLC	
	54,485
124700 - 21T-1 DELLA AIR LINES INC 2.998.800 2.998.800 3.000.000 2.998.800 3.000.000	
247916-AH-2 DENBURY RESOURCES INC	3, 103

Marche Prof. Marc			Shov	ving All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
Color	1	2	3	4	5	6	7	8	-
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1965-1961 1966 19		D 1.00						5 1/ 1	
1982 1982			Foreign			of Stock			Dividends
1950-195	25 156P-BU-6 25243Y-AV-5	DEUTSCHE TELEKUM INTERNATIONAL FIN	D						
State Stat	25243Y-AZ-2	DIAGEO CAPITAL PLC	D						
Selection Sele	25278X-AC-3	DIAMONDBACK ENERGY INC		09/18/2018 .	BANK OF AMERICA/MERRILL LYNCH		588,525	590,000	
Section Sect									1,819
Selection Sele									10.707
Self-star Self									13,787
100-001-001-001-001-001-001-001-001-001							2.397.576	2.400.000	
1,000 1,00	260543-CM-3	DOW CHEMICAL COMPANY (THE)			MORGAN STANLEY		1,883,096		
1000-1001 1000									
March Marc									
STATE STAT									
March Marc									
Description Control	26078J-AD-2	DOWDLPONT INC			CREDIT SUISSE				
1002-1-6- 200, Tr. 2 mls	06742L-AM-5			12/17/2018 .			2,404,634	2,425,000	
1882-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1									
Section Sect									19,070
2017-19-14 1900 1									
1987 1987									693
MINISTRACE MIN	26817R-AN-8	DYNEGY INC		12/14/2018	MORGAN STANLEY		512, 104	493,000	
April Apri									
2014-1-1-1									
Marie Mari									00 544
Self-1-1 SLOO MININ (FEET INCOPENING S)									89,541
2007-1-11									
SECRIFICITE DE PRINCE SA 1,146,705 1,79,000 1,7			D		HSBC SECURITIES, INC.				
SAME NUMBER INFORMS IP A. 50.00 A. 50.			D						
282574-4-5 SHRIDER ID 1,00 00 1,0 00 00			D						
2007A-17-0 DEVIA INTERNATIONAL INC			Α						
SOUTH SOUT			A						
SECONIA - BITEMPS ESCRIÇAPRIT AUTRITY					BNP CAPITAL MARKETS				
SUMPLE S	29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		07/12/2018 .	WELLS FARGO		970,000	1,000,000	
28858-4-2 COT MISTREM PRITIES IP					JPMORGAN CHASE & CO.				
208888-A-2 CIT INSTREAM PRIMERS I.P 2.783, 308 2.800, 000 6.661					JPMORGAN CHASE & CO.				
268854-F-0 CD INDIFFEM PARTHERS P CD CD CD CD CD CD CD									
294424-AF-7 EQIFAX NC									6.661
244441-AP-0-9 EUINIX INC 11/42/018 11/42/018 244404-AP-7 EUINIX INC 11/42/018 244404-AP-7 EUINIX INC 11/42/018 244404-AP-7 EUINIX INC 11/42/018 39/05/2018 39					JPMORGAN CHASE & CO.				
244441-8-7 CQUINT NC CQU									
294684-8-8 COLINGR ASA D									
\$1000-R-B FORT 18-1 D ABS	29444U-AK-/	EQUINIX INC	n						299
31428/8-B-6 FIDERAL EXPRESS CORP			J						
31428/L-89-6 FEDERAL EXPRESS CORP 1,10/15/2018 BANK OF AMERICA/HERRILL LYNCH 798,440 800,000	31428X-BR-6	FEDERAL EXPRESS CORP			BANK OF AMERICA/MERRILL LYNCH				
ST428X-B0-8 FEDEX CORP FEDRAL CORP F				10/15/2018 .	BANK OF AMERICA/MERRILL LYNCH		1,059,243	1,067,000	
STARSON A-P FERGUSON FINANCE P.C. .10/17/2018 BARLAYS .2,989,500 .3,000,000									
31620M-AY-2									
31677Q-BM-0									
31740_A-C-7									
S35934-AF-2 FIRST QUANTUM MINERALS LTD A 0.99/04/2018 Various A 0.99/04/2018					JPMORGAN CHASE & CO.				
335934-AP-0									
335934-AR-6 FIRST QUANTUM MINERALS LTD A 0.7/19/2018 Various 380,000 400,000 11,153 337678-AB-5 FIRSTENERGY TRANSMISSION LLC 99/25/2018 PMCRGAN CHASE & CO. 5.0			A		JPMORGAN CHASE & CO.				
337678-AB-5 FIRSTENERGY TRANSMISSION LLC 0.99/25/2018 JPM/GRAN CHASE & CO. 7,000,000 60,900			A		Various				
33936Y-AC-9 FLEX ACQUISITION COMPANY INC			A						
338906-AE-0 FLEXI-VAN LEASING INC									
					Various				
30251G-AY-3 FING RESOURCES (AUGUST 2006) PTY LT D 0.8/01/2018 Various 1,356,720 1,364,000 7,151	30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/14/2018	JPMORGAN CHASE & CO.		3,975,000	4,000,000	
	30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	08/01/2018 _	Various		1,356,720	1,364,000	7, 151

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1 CUSIP	2	3 4	ļ eto	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and				
Identification	Description	Foreign Acqu	ired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		/2018	GOLDMAN, SACHS & CO. BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000	7				
34531C-AE-0 34531E-AE-6	FORDO_16-C_ABS		/2018	BANK OF AMERICA/MERRILL LYNCH		7,603,770 9,788,281	7,790,000 10,000,000	7,574 12,800				
34962A-AA-0	FRONT 2018-ONE A ABS		/2018 /2010	BARCLAYS		4,999,561	5,000,000	12,800				
35671D-AU-9	FREEPORT-MCMORAN C & G		/2018 /2018	NATIXIS		4,999,301	121,000	48				
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC	11/05/	/2018	BARCLAYS		455.900	485,000	2,715				
35671D-BH-7	FREEPORT-MCMORAN INC	11/21/		JPMORGAN CHASE & CO.		583,500	600,000	633				
35906A-BA-5	FRONTIER COMMUNICATIONS CORP			JPMORGAN CHASE & CO.		940,000	940,000					
361448-BD-4	GATX CORPORATION	11/01/		CITIGROUP GLOBAL MARKETS		3,997,440	4,000,000					
36255G-AC-4	GCAR 18-1 B ABS	01/30/		DEUTSCHE BANK AG		3,749,677	3,750,000					
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING C	12/06/		JPMORGAN CHASE & CO.		642,807	790,000	2,424				
369550-BC-1 369550-BG-2	GENERAL DYNAMICS CORPORATION		/2018	BANK OF AMERICA/MERRILL LYNCH		9,943,800 9,877,400	10,000,000					
369604-BF-9	GENERAL ELECTRIC CO			Various		1.022.891	1,310,000	6,967				
369604-BH-5	GENERAL ELECTRIC CO	11/13/		Various		251,040	314,000	2,512				
370334-CB-8	GENERAL MILLS INC	04/03/		GOLDMAN, SACHS & CO.		2,400,000	2,400,000					
370334-CD-4	GENERAL MILLS INC	04/03/		GOLDMAN, SACHS & CO.		1,599,776	1,600,000					
370334-CE-2	GENERAL MILLS INC	04/03/		GOLDMAN, SACHS & CO.		2,394,792	2,400,000					
37045X-CH-7	GENERAL MOTORS FINANCIAL CO INC	04/05/		JPMORGAN CHASE & CO.		2,400,000	2,400,000					
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC	04/05/		JPMORGAN CHASE & CO.		2,399,064	2,400,000					
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC	04/05/		JPMORGAN CHASE & CO. BARCLAYS		1,599,136	1,600,000					
37045X-CL-8	GENERAL MOTORS FINANCIAL OU INC			BARCLAYS BARCLAYS		3, 195, 264 1, 196, 975	3,200,000 1,270,000	24.694				
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY			BARCLAYS		2,229,975	2,340,000	48,848				
	GFL ENVIRONMENTAL INC	A		Various		1.065.150	1,080,000	3,675				
377372-AN-7	GLAXOSNITHKLINE CAPITAL INC	C		JPMORGAN CHASE & CO.		1,999,840	2,000,000	0,070				
	GLAXOSMITHKLINE CAPITAL PLC	C05/10/	2018	JPMORGAN CHASE & CO.		5,959,680	6,000,000					
	GLP CAPITAL LP	05/21/		EXCHANGE		(27,000)						
	GLP CAPITAL LP			BANK OF AMERICA/MERRILL LYNCH		2,407,639	2,408,000					
	GLP CAPITAL LP / GLP FINANCING II	05/07/		WELLS FARGO		535,000	535,000					
	GLP CAPITAL LP FIN II	02/27/		Var i ous		291,870	282,000	5,726				
36185M-BN-1 38012T-AC-6	GMACM 2005-AR6 4A1 RMBS	12/01/		SCHEDULED PAY UP SCHEDULED PAY UP			16,592 111,559					
380355-AB-3	GOEASY LTD	A		WELLS FARGO		525.000	500.000	8,203				
38141G-WJ-9	GOLDMAN SACHS GROUP INC/THE			CREDIT SUISSE		395.448	406,000	2,329				
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE	01/18/		GOLDMAN, SACHS & CO.		1,249,388	1,250,000	, 020				
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE			GOLDMAN, SACHS & CO.		3,000,000	3,000,000					
382550-BF-7	GOODYEAR TIRE & RUBBER CO			CANTOR FITZGERALD		3,650,625	3,750,000	61,458				
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH	04/04/	2018	Various		1,917,500	2,000,000	5,688				
G2765*-AE-4	GOSHAWK AVIATION (DIONYSUS) SER E	10/23/		JPMORGAN CHASE & CO.		30,000,000	30,000,000					
389284-AA-8 36245E-AG-3	GRAY ESCROW INC			WELLS FARGO		605,000	605,000					
404030-AH-1	GSAI/P_06-HE7_RMBS	12/26/		Various		3,263,467	142,269	16.832				
40573L-AL-0	HALFMOON PARENT INC			MORGAN STANLEY		4,997,350	5,000,000	10,832				
40573L-AQ-9	HALFMOON PARENT INC			MORGAN STANLEY		12,989,210	13,000,000					
40573L-AS-5	HALFMOON PARENT INC		2018	MORGAN STANLEY		9,986,700	10,000,000					
40573L-AU-0	HALFMOON PARENT INC		2018	MORGAN STANLEY		2,396,136	2,400,000					
40573L-AW-6	HALFMOON PARENT INC	09/06/		MORGAN STANLEY		5,986,500	6,000,000					
44891Q-AE-2	HALST 2017-C A4 ABS	12/06/		BNP CAPITAL MARKETS		2,677,148	2,709,000	4, 158				
44935Q-AD-2 41242*-BK-7	HALST_18-B ABS	12/06/		CITIGROUP GLOBAL MARKETS		5,683,203 7,000,000	5,697,000 7,000,000	12,027				
41242*-BK-7 43814T-AD-4	HARDT 17-1 ABS	10/04/		JAMURGAN CHASE & CO.		3,934,063	4,000,000	4,328				
413875-AW-5	HARRIS CORPORATION			MORGAN STANLEY		3,999,600	4,000,000					
404119-BR-9	HCA INC	11/09/	2018	BANK OF AMERICA/MERRILL LYNCH		436,860	432,000	6,644				
404121-AH-8	HCA INC		2018	GOLDMAN, SACHS & CO.		294,000	294,000					
42241@-AK-5	HEARST COMM GTD SR NT SER D	05/31/	′2018	WELLS FARGO		15,000,000	15,000,000					
42772G-AB-8	HERO 18-1A ABS	05/15/		BARCLAYS		4,356,210	4,250,000					
42806D-BQ-1	HERTZ 18-1 A ABS	01/17/		BANK OF AMERICA/MERRILL LYNCH		3,499,617	3,500,000					
42806D-BW-8	HERTZ 18-2A B ABS			BARCLAYS		2,432,358	2,432,500					
42806D-BZ-1	HERTZ 18-3A B ABS			BARCLAYS		3,749,661 3,998,926	3,750,000 4,000,000					
	HERTZ 17-2 ABS			CANTOR FITZGERALD			4,000,000	1, 180				
428041-BG-1	HFLF 18-1 D ABS	04/25/		MIZUHO SECURITIES USA INC.		1,639,653	1.640.000	1, 100				
428041-BH-9	HFLF 18-1 E ABS	04/25/		MIZUHO SECURITIES USA INC.		1,499,896	1,500,000					
	HILCORP ENERGY I LP/HILCORP FINANC	10/01/		Various		2.860.449	2.850.000					

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and				
Identification	Description		Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY			BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000					
43283Q-AB-6 436440-AM-3	HILTON GRAND VACATIONS BORROWER LL HOLOGIC INC		01/19/2018	EXCHANGE GOLDMAN. SACHS & CO.		202,590 204,000	200,000 204.000	1,633				
438516-BL-9	HONEYWELL INTERNATIONAL INC		01/16/2018	BANK OF AMERICA/MERRILL LYNCH		11,846,478	12,903,000	146,395				
44267D-AB-3	HOWARD HUGHES CORP		02/20/2018	LIQUIDNET		1,977,500	2,000,000	46,882				
404280-BR-9	HSBC HOLDINGS PLC			HSBC SECURITIES, INC.		2,000,000	2,000,000					
404280-BW-8	HSBC HOLDINGS PLC		09/05/2018	HSBC SECURITIES, INC.		800,000	800,000					
404280-BX-6	HSBC HOLDINGS PLC	DD	09/05/2018	HSBC SECURITIES, INC.		800,000	800,000					
443510-AJ-1	HUBBELL INCORPORATED		1/31/2018	JPMORGAN CHASE & CO.		4,971,900	5,000,000					
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC		06/18/2018	EXCHANGE		1,425,000	1,425,000	2,344				
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		03/06/2018	BANK OF AMERICA/MERRILL LYNCH		487,625	470,000	7,561				
41161P-HD-8	HVMLT 2004-8 2A4B RIMBS		04/19/2018	SCHEDULED PAY UP			184					
44962L-AG-2 45672B-B#-3	IHS MARKIT LTD INFORMA PLC SER A SR NT		07/19/2018 01/19/2018	HSBC SECURITIES, INC.		1,595,312 20,000,000	1,600,000 20,000,000					
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		02/13/2018	JPMORGAN CHASE & CO.		10,972,610	11,000,000					
458140-AU-4	INTEL CORPORATION		09/05/2018	CITIGROUP GLOBAL MARKETS		2,819,040	3,000,000	23.400				
459506-AJ-0	INTERNATIONAL FLAVORS & FRAGRANCES		09/24/2018	MORGAN STANLEY		1.098.648	1,099,000	20,400				
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES		09/24/2018	MORGAN STANLEY		1,567,619	1,569,000					
460690-BM-1	INTERPUBLIC GROUP OF COMPANIES INC		9/18/2018	Various		1,883,272	1,886,000					
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES INC		9/18/2018	Various		2,357,797	2,359,000					
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		9/18/2018	CITIGROUP GLOBAL MARKETS		1,563,181	1,572,000					
46115H-BD-8	INTESA SANPAOLO SPA		1/05/2018	JPMORGAN CHASE & CO.		3,720,525	3,750,000					
44988M-AA-3	IRB HOLDING CORP		04/26/2018	Various		843,500	860,000	9,563				
46284V-AE-1	IRON MOUNTAIN INC		08/28/2018	Various		712,500	750,000	18,047				
465685-AP-0	ITC HOLDINGS CORP		06/25/2018	EXCHANGE		16,989,039	17,000,000	63,278				
465740-AA-6 47010B-AD-6	ITRON INC		10/11/2018 08/28/2018	WELLS FARGO		5,672,425	5,822,000 400,000	69,408 4,958				
47010B-AD-6	JAGUAR LAND ROVER AUTOMOTIVE PLC		09/12/2018	Various			7,230,000	4,958				
24422E-UE-7	JOHN DEERE CAPITAL CORP		09/05/2018	GOLDMAN, SACHS & CO.				254,438				
46628G-AF-6	JPALT RMBS		07/01/2018	SCHEDULED PAY UP		14,901,900	14,831	234,430				
46630L-AJ-3	JPMAC 07-CH1 RMBS		01/01/2018	SCHEDULED PAY UP			1, 173, 178					
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		06/01/2018	SCHEDULED PAY UP			116,013					
46647P-AR-7	JPMORGAN CHASE & CO		04/16/2018	JPMORGAN CHASE & CO.		4,000,000	4,000,000					
46647P-AV-8	JPMORGAN CHASE & CO		7/17/2018	JPMORGAN CHASE & CO.		10,025,100	10,000,000					
	KEN GARFF AUTOMOTIVE LLC		08/03/2018	JPMORGAN CHASE & CO.		1,080,000	1,080,000					
49326E-EH-2	KEYCORP		10/22/2018	KEYCORP		9,993,400	10,000,000					
494368-BY-8	KIMBERLY-CLARK CORPORATION		10/24/2018	JPMORGAN CHASE & CO.		2,396,256	2,400,000					
49456B-AQ-4	KINDER MORGAN INC		02/22/2018	MIZUHO SECURITIES USA INC.		1,596,144	1,600,000	8,834				
496902-AQ-0	KINROSS GOLD CORP		04/05/2018 07/18/2018	EXCHANGE		1,698,320 1,942,796	1,633,000 1,952,000					
50077L-AS-5	KRAFT HEINZ FOODS CO		08/01/2018	Various		6,612,348	6,600,000	26,667				
50077L-AT-3	KRAFT HEINZ FOODS CO		07/24/2018	Various	·		11,000,000	42, 139				
501797-AQ-7	L BRANDS INC		10/23/2018	EXCHANGE		689,053	747,000	17,363				
502413-BF-3	L3 TECHNOLOGIES INC		05/30/2018	BANK OF AMERICA/MERRILL LYNCH		1,596,864	1,600,000					
502413-BG-1	L3 TECHNOLOGIES INC		05/30/2018	BANK OF AMERICA/MERRILL LYNCH		4,995,100	5,000,000					
526057-BZ-6	LENNAR CORPORATION			GOLDMAN, SACHS & CO.		463,733	484,000	10,436				
526057-CD-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		200,000	200,000	396				
526057-CM-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		12,514,987	12,500,000	388,455				
526057-CP-7	LENNAR CORPORATION		06/14/2018	EXCHANGE		3,052,866	2,975,000	32,425				
526057-CT-9526057-CV-4	LENNAR CORPORATION		06/14/2018 06/14/2018	EXCHANGE EXCHANGE		8,435,197 71,930	8,500,000 72,000	16, 115 1, 790				
526057-CV-4	LET 18-24 A ABS		16/14/2018 10/25/2018	CITIGROUP GLOBAL MARKETS		3,499,942	3,500,000	1,790				
539439-AS-8	LLOYDS BANKING GROUP PLC		08/09/2018	BARCLAYS		9,997,300	10,000,000					
539439-AT-6	LLOYDS BANKING GROUP PLC		08/09/2018	UNION BANK OF SWITZERLAND		4,984,900	5,000,000					
	LLOYDS BANKING GROUP PLC		05/01/2018	MORGAN STANLEY		2,998,200	3,000,000					
52520M-FB-4	LMT 2006-1 1A5 RMBS	1	10/01/2018	SCHEDULED PAY UP			6,971					
	LONSDALE FINANCE PTY LIMITED SER A		10/02/2018	BANK OF AMERICA/MERRILL LYNCH		11,000,000	11,000,000					
Q5664#-AB-0	LONSDALE FINANCE PTY LIMITED SER B		10/02/2018	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000					
52523K-AL-8	LXS 2006-17, WF62 RMBS		10/01/2018	SCHEDULED PAY UP			1,823					
	LXS_07-9 RMBS			SCHEDULED PAY UP		740 400	889					
	M&T BANK CORPORATION		07/19/2018	MORGAN STANLEY MORGAN STANLEY		749,423	750,000					
56540#-AA-3 56585A-AP-7	MAPLELEAF MIDSTREAM SR NT SER A		09/28/2018 10/08/2018	MORGAN STANLEY		9,000,000 789.504	9,000,000 750,000	10.885				
56585A-AP-7	MARATHON PETROLEUM CORP		10/08/2018	EXCHANGE		25,412,987		10,885				
	MURRICHON LEGIOLEUM VOIR			- I EAVI BITME								

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
57385L-AB-4	MARVELL TECHNOLOGY GROUP LTD.		06/20/2018	GOLDMAN, SACHS & CO.		5,998,560	6,000,000					
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		11/02/2018	BANK OF AMERICA/MERRILL LYNCH		5,887,965	5,892,000	2,667				
57636Q-AJ-3 58013M-FF-6	MASTERCARD INC MCDONALDS CORPORATION		02/21/2018	JPMORGAN CHASE & CO.		8,481,108 25,411,755	8,501,000 25,500,000	243,781				
581557-BN-4	MCKESSON CORP		11/28/2018	CITIGROUP GLOBAL MARKETS		25,411,755		243,781				
59217G-CL-1	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2018	DEUTSCHE BANK AG		9.989.100	10,000,000					
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		02/07/2018	EXCHANGE		200,000	200,000					
552953-CA-7	MGM RESORTS INTL		12/17/2018	JPMORGAN CHASE & CO.		388,500	370,000	272				
595017-AJ-3	MICROCHIP TECHNOLOGY INCORPORATED		05/23/2018	JPMORGAN CHASE & CO.		3,000,000	3,000,000					
595017-AL-8	MICROCHIP TECHNOLOGY INCORPORATED		05/23/2018	JPMORGAN CHASE & CO.		750,000	750,000					
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSI		05/07/2018	CITIGROUP GLOBAL MARKETS		9,997,500	10,000,000	7.050				
59565X-AB-6 605417-CA-0	MIDCONTINENT COMMUNICATIONS INVEST		12/14/2018	SUNTRUST INVESTMENT SERVICES, INC.		320,5882,400,000		7,258				
605417-CB-8	MISSISSIPPI POWER COMPANY		03/22/2018	BARCLAYS		3,191,072	3,200,000					
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/26/2018	MORGAN STANLEY		1,600,000	1,600,000					
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/26/2018	MORGAN STANLEY		1,600,000	1,600,000					
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/17/2018	MITSUBISHI UFJ SECURITIES (USA)		9,924,800	10,000,000	158,440				
606935-AM-6	MLCFC_06-1 CMBS		12/01/2018	SCHEDULED PAY UP			20,410					
59020U-H3-2	MLMI 2005-A7 2A1 RNBS		03/01/2018	SCHEDULED PAY UP			2,989					
609207-AN-5	MONDELEZ INTERNATIONAL INC		05/03/2018	CITIGROUP GLOBAL MARKETS		1,996,920	2,000,000					
609207-AQ-8 615369-AM-7	MONDELEZ INTERNATIONAL INC		05/03/2018	MIZUHO SECURITIES USA INC.		1,496,130 5,939,516	1,500,000	51.458				
615369-AM-7	MODDYS CORPORATION		04/20/2018	JPMORGAN CHASE & CO.		5,939,516	2,667,000	51,458				
61744Y-AN-8	MORGAN STANLEY		01/18/2018	MORGAN STANLEY		1,496,625	1.500.000					
61744Y-AQ-1	MORGAN STANLEY		04/19/2018	MORGAN STANLEY		1,500,000	1,500,000					
61744Y-AR-9	MORGAN STANLEY		04/19/2018	MORGAN STANLEY		3,000,000	3,000,000					
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		11/05/2018	BANK MONTREAL / NESBITT BURNS		5,371,230	5,377,000	75,553				
620076-BL-2	MOTOROLA SOLUTIONS INC		09/28/2018	Various		3,131,026	3,169,000	8,420				
55336V-AS-9	MPLX LP		11/07/2018	WELLS FARGO		994,320	1,000,000					
55336V-AT-7	MPLX LP		11/07/2018	JPMORGAN CHASE & CO.		980,310	1,000,000					
55342U-AH-7	MPT OPER PARTNERSP/FINL MSWT 2006-2 6PT RMBS		04/13/2018	MORGAN STANLEY		2,205,000	2,250,000	625				
61748H-VW-8 62957H-AF-2	INSHIT 2006-2 6PT RMBS		09/01/2018	SCHEDULED PAY UPEXCHANGE			31,619	6, 128				
65478A-AE-3	NAROT 15-C ABS		09/07/2018	GOLDMAN, SACHS & CO.			15,060,000					
65478H-AD-0	NAROT 17-C ABS		01/17/2018	BANK OF AMERICA/MERRILL LYNCH		2,837,531	2,850,000	671				
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY		07/24/2018	MORGAN STANLEY		1,600,000	1,600,000					
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI		01/31/2018	JPMORGAN CHASE & CO.		12,961,780	13,000,000					
63938C-AB-4	NAVIENT CORP		01/25/2018	BANK OF AMERICA/MERRILL LYNCH		294,190	292,000	4,479				
63938P-BG-3	NAVMT 18-1 D ABS		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		1, 170, 500	1,170,500					
63940G-AA-3	NAVSL_16-7 ABS		01/11/2018	MORGAN STANLEY		2,709,463	2,650,855	4, 178				
63939R-AA-2 63946B-AD-2	NAVSL_17-2 ABS		03/13/2018	BANK OF AMERICA/MERRILL LYNCH		5,874,328 1,807,446	5,791,974 1,716,000	7,305 26,021				
641062-AD-6	NESTLE HOLDINGS INC.		02/14/2018	BANK OF AMERICA/MERRILL LYNCH		5,998,920	6,000,000	∠0,∪∠1				
641062-AE-4	NESTLE HOLDINGS INC.		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		29,916,900	30,000,000					
641062-AF-1	NESTLE HOLDINGS INC.		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		34,831,300	35,000,000					
641062-AL-8	NESTLE HOLDINGS INC.		09/17/2018	JPMORGAN CHASE & CO.		1,166,396	1, 179,000					
641062-AN-4	NESTLE HOLDINGS INC.		09/17/2018	JPMORGAN CHASE & CO.		1, 163, 166	1,179,000					
64110L-AQ-9	NETFLIX INC		04/23/2018	MORGAN STANLEY		2,000,000	2,000,000					
64110L-AR-7	NETFLIX INC		11/20/2018	Various		3,498,750	3,500,000	15,849				
64110L-AS-5	NETFLIX INC		11/16/2018	EXCHANGE Various		200,000	200,000	840 3,896				
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS		11/14/2018	BANK OF AMERICA/MERRILL LYNCH		3,495,000	3,700,000					
34489*-AA-7	NFL TRUST SENIOR SECURED NTS 2025		08/15/2018	BANK OF AMERICA/MERRILL LYNCH		14,000,000	14,000,000					
62927#-AN-6	NFL VENTURES SR GTD NTS TRANCHE C		10/15/2018	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000					
655844-BY-3	NORFOLK SOUTHERN CORPORATION		07/30/2018	MORGAN STANLEY		4,907,850	5,000,000					
655844-BZ-0	NORFOLK SOUTHERN CORPORATION		07/30/2018	BANK OF AMERICA/MERRILL LYNCH		5,986,680	6,000,000					
655844-CB-2	NORFOLK SOUTHERN CORPORATION		07/30/2018	MORGAN STANLEY		598,836	600,000					
665501-AL-6	NORTHERN NATURAL GAS COMPANY		07/12/2018	BARCLAYS		5,998,980	6,000,000					
665859-AT-1 666807-BK-7	NORTHERN TRUST CORPORATION		07/31/2018	MORGAN STANLEY		15,980,000	16,000,000					
666807-BK-7 666807-BN-1	NORTHROP GRUMIAN CORP		06/25/2018	Various		6,969,246 9.988.759	7,400,000 10,630,000	96,036				
66977W-AR-0	NOVA CHEMICALS CORP	Δ	03/21/2018	Various		1,492,850	1.540.000					
670001-AC-0	NOVELIS CORP	/	04/06/2018	Various		4,476,250	4,500,000	104, 444				
629377-CA-8	NRG ENERGY INC		04/03/2018	SEAPORT GROUP		3,172,500	3,000,000					
629377-CE-0	NRG ENERGY INC		11/05/2018	EXCHANGE		1,545,335	1,550,000	27,233				
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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1 CUSIP	2	3	4 Oate	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and				
Identification	Description	Foreign Acq	quired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	NUCOR CORPORATION		3/2018	BANK OF AMERICA/MERRILL LYNCH		2,995,560	3,000,000					
67052N-AA-3	NUFARM AUSTRALIA LTD	D	9/2018	UNION BANK OF SWITZERLAND		1,441,875 9.933.570	1,435,000 10.000.000	31,215				
67078A-AC-7	NVENT FINANCE SARL			EXCHANGE		2,396,043	2,400,000	2,107				
67078A-AD-5	NVENT FINANCE SARL			EXCHANGE		14,104,860	14,296,000	14,455				
62947Q-AV-0	NXP BV/NXP FUNDING LLC			BANK OF AMERICA/MERRILL LYNCH		606,513	605,000	10,648				
	OI EUROPEAN GROUP BV			Various		6,341,713	6,670,000	130,083				
	OLIN CORP			OPPENHEIMER & CO., INC.		983,750	1,000,000	5,837				
	OLIN CORP		8/2018	Various		5,373,626	5,373,000	7,834				
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LL ONCOR ELECTRIC DELIVERY COMPANY LL		7/2018 7/2018	CITIGROUP GLOBAL MARKETS		4,997,650 3,496,570	5,000,000 3,500,000					
68389X-BN-4	ORACLE CORPORATION		2/2018	MORGAN STANLEY		7,620,400	8,000,000					
688239-AF-9	OSHKOSH CORP			Various		17,978,505	18,000,000					
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC			DEUTSCHE BANK AG		1,937,256	1,835,000	20,923				
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC	12/20	0/2018	OPPENHEIMER & CO., INC.		166,740	168,000	1,610				
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		4/2018	DEUTSCHE BANK AG		435,240	432,000	11,030				
	PACIFIC GAS & ELECTRIC UTILITIES		2/2018	GOLDMAN, SACHS & CO.		3,991,598	4,001,000					
	PACIFIC GAS & ELECTRIC UTILITIES		2/2018	GOLDMAN, SACHS & CO. BARCLAYS		957,274	960,000 320,000	680				
	PACIFIC GAS AND ELECTRIC CO		8/2018 7/2018	BARCLAYS		289,718 337,526	320,000					
	PACIFIC GAS AND ELECTRIC COMPANY		6/2018	EXCHANGE		947,299	950,000	14,543				
	PACIFIC GAS AND ELECTRIC COMPANY		3/2018	Various		854,520	1,030,000	2,137				
695114-CT-3	PACIFICORP	07/10	0/2018	MITSUBISHI UFJ SECURITIES (USA)		1,297,088	1,300,000					
701885-AD-7	PARSLEY ENERGY LLC		8/2018	MORGAN STANLEY		242,605	242,000	5,600				
709599-AZ-7	PENSKE TRUCK LEASING CO LP		5/2018	JPMORGAN CHASE & CO.		996, 120	1,000,000					
716768-AC-0	PETSMART INC		5/2018	WELLS FARGO		108,205	134,000	2,974				
717081-EP-4718172-BQ-1	PFIZER INC PHILIP MORRIS INTERNATIONAL INC		4/2018 9/2018	CITIGROUP GLOBAL MARKETS		5,990,460 12,543,717	6,000,000 12,818,000	120,406				
718546-AR-5	PHILLIPS 66			GOLDMAN, SACHS & CO.		3,996,000	4,000,000	120,400				
	PILGRIMS PRIDE CORP		1/2018	BARCLAYS		2,506,063	2,525,000					
	PILGRIMS PRIDE CORP		2/2018	Various		7,026,135	7,231,000	175, 185				
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		2/2018	Various		1,948,008	2,100,000	39,778				
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		6/2018	Various		505,325	493,000	2,981				
72703P-AA-1	PLNT 18-1 ABS		9/2018	GUGGENHEIM SECURITIES, LLC		6,500,000	6,500,000					
69349L-AG-3	PNC BANK NA PNC BANK NA		4/2018 4/2018	BNP CAPITAL MARKETS		4,817,500 852,458	5,000,000 862,000	2,625 1,437				
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION			MIZUHO SECURITIES USA INC.		4.988.460	5.000.000	1,437				
	PPG INDUSTRIES INC		2/2018	JPMORGAN CHASE & CO.		15,977,120	16,000,000	10,200				
	PPL ENERGY SUPPLY LLC			Various		559,000	650,000	9,801				
74005P-BN-3	PRAXAIR INC		4/2018	MIZUHO SECURITIES USA INC.		11,433,809	11,925,000					
744320-BA-9	PRUDENTIAL FINANCIAL INC		8/2018	EXCHANGE		3,791,348	3,831,000	63,231				
744320-BF-8	PRUDENTIAL FINANCIAL INC		3/2018	CITIGROUP GLOBAL MARKETS		1,572,000	1,572,000					
	PUBLIC SERVICE COMPANY OF COLORADO		4/2018	BARCLAYS		5,987,100		A7 507				
745867-AX-974736K-AE-1	PULTE GROUP INC		0/2018 1/2018	Various		2,742,953 4,005,000	2,801,000 4,000,000	27,537				
	RALPH LAUREN CORP		7/2018 7/2018	Various		4,005,000	4,000,000					
75281A-AS-8	RANGE RESOURCES CORP		4/2018	Various		612,068		13,649				
	RANGE RESOURCES CORPORATION			MORGAN STANLEY		111,600	124,000	1,705				
7591EP-AP-5	REGIONS FINANCIAL CORPORATION	08/08	8/2018	RBC DOMINION SECURITIES		4,997,050	5,000,000					
	RELX CAPITAL INC			BANK OF AMERICA/MERRILL LYNCH		1, 194, 936	1,200,000					
76119L-AA-9	RESIDEO FUNDING INC		0/2018	Various		3, 108, 448	3, 102,000					
761519-BD-8	REVLON CONSUMER PRODUCTS CORP		5/2018	Various		206,025	268,000	2,376				
761735-AD-1 761735-AP-4	REYNOLDS GROUP HOLDINGS REYNOLDS GRP ISS/REYNOLD		4/2018 4/2018	GUGGENHEIM SECURITIES, LLC		275,529 239,669	273,071 239,370	3,703				
74957V-AJ-8	REMSI 2006-S6 A9 RMBS		4/2018 1/2018	SCHEDULED PAY UP		∠39,009	239,370	2,409				
771196-BN-1	ROCHE HOLDINGS INC		0/2018	BARCLAYS		9,997,300	10,000,000					
771196-BP-6	ROCHE HOLDINGS INC		0/2018	BARCLAYS		14,992,500	15,000,000					
	ROPER TECHNOLOGIES INC			JPMORGAN CHASE & CO.		9,989,200	10,000,000					
	ROYAL BANK OF CANADA		4/2018	RBC DOMINION SECURITIES		999,290	1,000,000					
	ROYAL BANK OF SCOTLAND GROUP PLC		4/2018	CREDIT SUISSE		1,600,000	1,600,000					
	RYDER SYSTEM INC RYDER SYSTEM INC			LLOYDS		1,994,600	2,000,000					
78355H-KK-478409V-AN-4	S&P GLOBAL INC			BANK OF AMERICA/MERRILL LYNCH		4,996,900 4,937,550	5,000,000 5,000,000					
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			MITSUBISHI UFJ SECURITIES (USA)		4,937,330						

		Sho	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	SALESFORCE.COM INC. SALESFORCE.COM INC.		04/05/2018	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		1,599,040 4,998,750	1,600,000 5,000,000	[
	SANCHEZ ENERGY CORP		12/07/2018	JPMORGAN CHASE & CO.		72.800	280,000	10.609
	SANCHEZ ENERGY CORP		10/30/2018	Various		950, 125	1.705.000	23,173
	SANDS CHINA LTD	D	08/02/2018	BANK OF AMERICA/MERRILL LYNCH		3, 199, 296	3,200,000	
	SANDS CHINA LTD	D	08/02/2018	GOLDMAN, SACHS & CO.		1,598,608	1,600,000	
	SANCE I SA	D	06/12/2018	MORGAN STANLEY SCHEDULED PAY UP		9,927,000	10,000,000	
	SCANA CORP		05/10/2018	MORGAN STANLEY		1.323.059	71,927	9.556
	SCOTTS MIRACLE-GRO CO/THE		06/05/2018	STIFEL CAPITAL MARKETS		1,910,000	2,000,000	
	SECURIAN FINANCIAL GROUP INC		04/20/2018	Various		2,962,897	2,960,000	5,067
	SEMPRA ENERGY		01/09/2018	RBC DOMINION SECURITIES		1,793,178	1,800,000	r
	SENPRA ENERGY		01/09/2018	RBC DOMINION SECURITIES		9,929,900 (28,500)	10,000,000	
	SENSATA TECHNOLOGIES BV		02/26/2018	Various Various		(6,000)		i
	SENSATA TECHNOLOGIES BV		02/28/2018	Various		(5, 250)		
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	D	11/07/2018	BARCLAYS		4,979,100	5,000,000	ļ
	SHELL INTERNATIONAL FINANCE BY	D	11/07/2018	BARCLAYS		7,938,400	8,000,000	
	SILGAN HOLDINGS INC		10/23/2018	GUGGENHEIM SECURITIES, LLC		122,513 1,264,185	121,000	1,553 19,630
	SIRIUS XM RADIO INC		04/20/2018	JPMORGAN CHASE & CO. Various		3,110,000	1, 193, 000 3, 250, 000	51,632
	SIX FLAGS ENTERTAINMENT CORP		09/04/2018	JPMORGAN CHASE & CO.		1.864.206	1,895,000	9,238
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		06/26/2018	STIFEL CAPITAL MARKETS		6,632,000	6,775,000	64,560
	SKANDINAVISKA ENSKILDA BANKEN AB	D	02/20/2018	MORGAN STANLEY		1,213,006	1,228,000	8,506
	SM ENERGY CO		10/10/2018	NOMURA SECURITIES INTERNATIONAL INC		353,471	363,000	7,430
	SMB 18-C A2B ABS	n	09/12/2018	JPMORGAN CHASE & CO		2,500,000 1,567,913	2,500,000 1,572,000	
	SOUTH CAROLINA ELECTRIC & GAS COMP	D	08/15/2018	Various		1,898,413	1,898,000	i
	SOUTH CAROLINA ELECTRIC & GAS COMP		08/15/2018	BANK OF AMERICA/MERRILL LYNCH		1,574,055	1,578,000	L
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY		05/30/2018	BARCLAYS		1,498,440	1,500,000	
	SOUTHERN CALIFORNIA EDISON COMPANY		07/30/2018	CITIGROUP GLOBAL MARKETS		748,395	750,000	
	SOUTHWEST GAS CORP SOUTHWESTERN ENERGY CO		03/12/2018	MITSUBISHI UFJ SECURITIES (USA)	-	7,985,200 4,466,203	8,000,000 4,491,000	23,264
	SPOIL SA	n	08/24/2018	Various			8,500,000	23,264
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041	0	09/20/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	L
85172F-AN-9	SPRINGLEAF FINANCE CORP		08/10/2018	Various		3,388,250	3,380,000	48,262
	SPRINT CAPITAL CORP		05/28/2018	Various		(28,879)		<u> </u>
	SPRINT CAPITAL CORPORATION		05/28/2018	OPPENHE IMER & CO., INC.		(7,297)		
	SPRINT CORP		05/16/2018	BARCLAYS		304,505	290.000	9.705
	SPRINT CORP		05/16/2018	JPMORGAN CHASE & CO.		928.830	930,000	1
	SPRINT SPECTRUM CO LLC		03/14/2018	GOLDMAN, SACHS & CO.		2,400,000	2,400,000	ļ
	SPRINT SPECTRUM CO LLC		03/14/2018	GOLDMAN, SACHS & CO.		800,000	800,000	
	SPRINT SPECTRUM SPEC 1 ABS		07/09/2018	Various		1,215,199 879.894	1,221,875	5,664 14.436
	STANDARD CHARTERED PLC	n	03/12/2018	Various		1,840,000	916,000 1,840,000	14,436
	STANDARD INDUSTRIES INC		07/13/2018	Various		3,903,635	4,158,000	40,203
854502-AH-4	STANLEY BLACK & DECKER INC		10/30/2018	BANK OF AMERICA/MERRILL LYNCH		1,998,520	2,000,000	
	STANLEY BLACK & DECKER INC	-	10/30/2018	JPMORGAN CHASE & CO.		3,496,080	3,500,000	_f
	STARBUCKS CORPORATION	-	02/26/2018	MORGAN STANLEY		19,951,400	20,000,000	_[]
	STARBUCKS CORPORATION		08/08/2018	MORGAN STANLEY MORGAN STANLEY		14,986,200 1,498,320	15,000,000 1,500,000	
	STARBUCKS CORPORATION STARBUCKS CORPORATION		08/08/2018	MORGAN STANLEY		742,215		
85571B-AG-0	STARWOOD PROPERTY TRUST INC		12/14/2018	BANK OF AMERICA/MERRILL LYNCH		123,690	124,000	52
85571B-AL-9	STARWOOD PROPERTY TRUST INC		08/17/2018	EXCHANGE		3,972,421	4,000,000	80,222
	STARWOOD PROPERTY TRUST INC		12/26/2018	EXCHANGE		778,000		11,359
	STATE STREET CORP	-	11/28/2018	BANK OF AMERICA/MERRILL LYNCH		1,570,000	1,570,000 1,700,000	24,969
86562M-BC-3	SUBURBAN PRUPANE PARINERS L.P. SUMITOMO MITSUI FINANCIAL GROUP IN	D	05/30/2018	SMBC Nikko Securities America, Inc		7,000,000	7,000,000	24,969
	SUNOCO LP	-	12/05/2018	EXCHANGE		4,487,616	4,500,000	58,750
86787E-BB-2	SUNTRUST BANK		10/24/2018	SUNTRUST INVESTMENT SERVICES, INC.		3,330,967	3,333,000	
	SUPERIOR PLUS LP AND SUPERIOR GENE	A	07/20/2018	JPMORGAN CHASE & CO.		2,952,000	2,932,000	8, 167
	SYNCT_15-1 ABS		12/06/2018	BNP CAPITAL MARKETS		9,898,438	10,000,000	16,458
	TAKEDA PHARMACEUTICAL CO LTD	υ	11/19/2018	JPMORGAN CHASE & CO. Various		2,398,488 2,750,000	2,400,000 2,750,000	
0/4/UL-ME-1	IALLONAGO LALAGI FARINGIA LE		09/24/2018	Tal 1005		∠,≀30,000	∠,≀⊍0,000	

		Sho	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		09/24/2018 .			206,750	200,000	5,353
87612B-BB-7	TARGA RESOURCES PARTNERS LP		09/25/2018 _			332,475	330,000	2,631
	TARGA RESOURCES PARTNERS LP		10/18/2018 .			4,200,000	4,200,000	54,250
	TECHNIPFIIC PLC)	05/25/2018 .			4,993,947	5,000,000	25,875
	TELECON ITALIA CAPITAL [I] TEMASEK FINANCIAL (I) LTD)	05/30/2018 .			281,778 8.463.960	269,000 8.500.000	7, 155
	TEMPO ACQUISITION LLC	,	01/23/2018 .			874,798		1, 168
	TENCENT HOLDINGS LTD [)	01/11/2018 .			2,249,685	2,250,000	1,100
	TENET HEALTHCARE CORP	,	12/14/2018			244.839	247,000	5,013
	TENET HEALTHCARE CORP		07/31/2018	EXCHANGE .		233,251	242,000	
	TENET HEALTHCARE CORPORATION		07/31/2018 .			740,269	743,000	1,527
	TERRAFORM POWER OPERATING LLC		02/21/2018 .			2,955,000	3,000,000	25,500
	TEVA PHARMACEUTICAL FINANCE NETHER)		RBC DOMINION SECURITIES		1,170,638	1, 198,000	339
	TEVA PHARMACEUTICAL FINANCE NETHER)		Various CREDIT SUISSE		1,690,899	1,820,000 7,988,620	8,966 18,528
	TGIF_17-1 ABS		03/10/2018 .			8,026,552 385,400		5,922
	TINEC 1534 LTD KITWAYE PROJ NEPTUN		12/30/2018 .			123.737	123.737	, تدری کی کی کی کی کی کی کی کی کی کی کی کی کی
	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	3	12/30/2018			132.434	132,434	
	TINKEN COMPANY		08/22/2018			4,993,400	5,000,000	
	T-MOBILE USA INC		05/28/2018			(57,897)		
	T-MOBILE USA INC		05/28/2018 .			(6,268)		
87264A-AP-0	T-MOBILE USA INC		05/28/2018 .			(11,830)		
	T-MOBILE USA INC		05/28/2018 .			(2,975)		
	T-MOBILE USA INC		05/28/2018 .			(693)		
87264A-AV-7	T-MOBILE USA INC		05/28/2018 .			389,502		
	TOOLEYBUC FARMS PTY LTD (JUGGLE))	12/10/2018			1,200,135	1,159,602	
	TOPBUILD CORP	/		Various		472,699	491,000	2,407
	TOTAL CAPITAL SA)	10/03/2018			9,000,000	9,000,000	
891906-AF-6	TOTAL SYSTEM SERVICES INC		05/09/2018 .			1, 197, 072	1,200,000	
	TOYOTA INDUSTRIES CORPORATION)	03/12/2018 .			5,000,000	5,000,000	
	TOYOTA MOTOR CREDIT CORP	2	01/08/2018 .			4,997,200	5,000,000	
	TOYOTA MOTOR CREDIT CORP	<u>;</u>	04/10/2018 .	CITIGROUP GLOBAL MARKETS		2,394,216 784,459	2,400,000	
	TRANSCANADA PIPELINES LTD	٠	05/03/2018			9,961,100	786,000	
	TRANSDIGM INC	·	12/14/2018			247,000	247,000	6,299
	TRANSDIGM INC		09/12/2018			1.015.000	1.000.000	15,760
	TRANSDIGM UK HOLDINGS PLC		05/02/2018			535,896	540,000	
	TRI POINTE HOLDINGS INC		07/27/2018 .			363,090	364,000	2,733
	TUNICA-BILOXI GAMING A		01/02/2018 .			357,536	1,324,206	
	UBS AG (LONDON BRANCH))	06/20/2018 .			1,633,046	1,640,000	
	UNION PACIFIC CORPORATION		07/16/2018 .	Various		18, 176, 714	18,109,000	42, 121
	UNION PACIFIC CORPORATION		10/03/2018 .			3,996,360 6,988,370	4,000,000 7,000,000	64.188
	UNITED RENTALS (NORTH AMERICA) INC		04/16/2018			1,231,250	1,250,000	
	UNITED RENTALS (NORTH AMERICA) INC		10/24/2018			4,360,000	4,360,000	
913017-CY-3	UNITED TECHNOLOGIES CORPORATION		08/13/2018 .	HSBC SECURITIES, INC.		4,998,200	5,000,000	
	UNITED TECHNOLOGIES CORPORATION		08/13/2018 .			5,999,460	6,000,000	
	UNITED TECHNOLOGIES CORPORATION		10/03/2018 .			24,662,139	24,785,000	79,490
	UNITEDHEALTH GROUP INC		06/14/2018 .			5,989,680	6,000,000	
	UNITEDHEALTH GROUP INC		12/13/2018 .			1,573,073	1,577,000	
	UNITEDHEALTH GROUP INC		12/13/2018 .	JAMORGAN CHASE & CO.		1,573,830 1,571,575	1,577,000 1,577,000	
	US BANK NA/ MINNEAPOLIS MN		07/19/2018	U.S. BANCORP		9,990,000	10,000,000	
	VALEANT PHARMACEUTICALS INTERNATIO		11/08/2018 .			920,563		9,345
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		12/19/2018 .	Various		3,506,438	3,525,000	61,302
	VALEANT PHARMACEUTICALS INTERNATIO		03/12/2018 .			3,500,000	3,500,000	
	VALERO ENERGY CORPORATION		05/17/2018 .			7,992,960	8,000,000	
	VIKING CRUISES LTD		06/14/2018 .			229,900	242,000	3,673
	VIRGIN MEDIA SECURED FINANCE PLC [1 VODAFONE GROUP PLC [1)	06/20/201805/23/2018			1,905,000 6.444.945	2,000,000	38,806
	VODAFONE GROUP PLC [05/23/2018 .				6,500,000 11,750.000	
	VODAFONE GROUP PLC	ر ا	05/30/2018 .			17,314,175	17,500,000	35,243
	VODAFONE GROUP PLC	,)		Various Various		2.604.210	2,625,000	
	VODAFONE GROUP PLC)		BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000	

SCHEDULE D - PART 3

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date	Nui	mber of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	VOLKSWAGEN GROUP OF AMERICA FINANC	C	11/07/2018 .			6,983,060	7,000,000	
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC	C	11/07/2018	CITIGROUP GLOBAL MARKETS		4,944,000	5,000,000	
929089-AF-7	VOYA FINANCIAL INC		12/26/2018	EXCHANGE		1,387,500	1,387,500	27,715
929566-AJ-6 960386-AM-2	WABASH NATIONAL CORPORATION		09/04/201809/12/2018	. WELLS FARGO GOLDMAN, SACHS & CO.		2,154,375 2,356,382	2,250,000 2,359,000	53,281
960386-AN-0	WABTEC CORPORATION		09/12/2018	BANK OF AMERICA/MERRILL LYNCH		1,568,935	1,572,000	
960386-AP-5	WABTEC CORPORATION		09/12/2018	JPMORGAN CHASE & CO.		1,572,000	1,572,000	
931142-EC-3	WALMART INC		06/20/2018	BARCLAYS		5.921.940	6,000,000	
931142-ED-1	WALMART INC		06/20/2018	JPMORGAN CHASE & CO.		12,962,560	13,000,000	
931142-EE-9	WALMART INC		06/20/2018	JPMORGAN CHASE & CO.		6,978,580	7,000,000	
93627C-AA-9	WARRIOR MET COAL LLC		10/29/2018 _	Various		2,503,710	2,432,000	87,391
C9716#-AJ-8	WASTE CONNECTIONS 2017A SR NTS		03/27/2018	BANK OF AMERICA/MERRILL LYNCH		(3,000)		
941053-AH-3 94107J-AA-1	WASTE CONNECTIONS INC		11/07/2018 .			9, 124, 452	9,100,000	0.700
94107J-AA-1	WASTE PRO USA INC		02/21/201806/04/2018			2,015,000 999.590	2,000,000 1,000,000	6,722
94946T-AD-8	WELLCARE HEALTH PLANS INC		11/26/2018	Various		4,209,125	4,130,000	17.909
94988J-5R-4	WELLS FARGO BANK NA		08/07/2018	WELLS FARGO		21.964.140	22,000,000	17,303
958254-AJ-3	WESTERN GAS PARTNERS LP		02/21/2018	MIZUHO SECURITIES USA INC.		1,586,704	1,600,000	
958254-AK-0	WESTERN GAS PARTNERS LP		08/07/2018 _	WELLS FARGO		1,048,089	1,050,000	
92940P-AA-2	WESTROCK CO		11/27/2018 _	BANK OF AMERICA/MERRILL LYNCH		1, 178, 277	1,180,000	
92940P-AC-8	WESTROCK CO		11/27/2018	BANK OF AMERICA/MERRILL LYNCH		789,613	790,000	
94984M-AE-4	WFNBS 2006-AR14 1A5 RMBS		05/01/2018	SCHEDULED PAY UP		4 470 000	1	7 000
96926D-AU-4 96949L-AE-5	WILLIAM LYON HONES INC WILLIAMS PARTNERS LP		09/12/201802/26/2018	EXCHANGE CITIGROUP GLOBAL MARKETS		4,173,662 2,388,360	4, 150,000 2,400,000	7,608
96950F-AD-6	WILLIAMS PARTNERS LP		02/20/2018 .	MORGAN STANLEY		3, 132, 870	3,000,000	
96950G-AA-0	WILLIAMS SCOTSMAN INTL		02/20/2018	STIFEL CAPITAL MARKETS		3, 132, 870	3,360,000	63,945
982526-AQ-8	WM WRIGLEY JR CO		04/27/2018	Various		(12,792)		00,010
92933B-AP-9	WMG ACQUISITION CORP		04/17/2018	Various		1,961,420	1,942,000	10,384
98161V-AE-0	WOART 18-A ABS		01/30/2018	WELLS FARGO		2,624,559	2,625,000	
98161Y-AC-8	WOLS_18-A ABS		12/06/2018	WELLS FARGO		3,050,347	3,067,000	6,028
98212B-AG-8	WPX_ENERGY_INC		03/21/2018 _	JPMORGAN CHASE & CO.		1,695,000	1,500,000	17,875
98212B-AH-6	WPX_ENERGY_INC		12/13/2018 .	Various		715,524	741,000	1,479
974153-AA-6	WSTOP 18-1 A2 ABS		11/06/2018 .	BARCLAYS		2,000,000	2,000,000	
98389B-AV-2 984121-CQ-4	XCEL ENERGY INC		06/20/201810/31/2018	UPMORGAN CHASE & CO		12,910,430	13,000,000 942,000	4,458
984851-AF-2	YARA INTERNATIONAL ASA	n	05/24/2018	CITIGROUP GLOBAL MARKETS		6.982.360	7.000.000	4,400
989194-AP-0	ZAYO GROUP LLC	D	11/19/2018	WELLS FARGO		93.120	97.000	1,952
	ZIMMER BIOMET HOLDINGS INC		03/08/2018	BANK OF AMERICA/MERRILL LYNCH		1,118,230	1, 120,000	, 002
3899999, Subto	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,748,982,059	2,771,086,403	8,507,136
	BNP PARIBAS SA	D	08/08/2018	BNP CAPITAL MARKETS		2,250,000	2,250,000	0,007,100
	CREDIT SUISSE GROUP AG	D	09/05/2018	CREDIT SUISSE		650,000	650,000	
65473P-AC-9	NISOURCE INC		06/06/2018 .	MITSUBISHI UFJ SECURITIES (USA)		1,519,000	1,519,000	
	SOCIETE GENERALE SA	D	04/04/2018	SOCIETE GENERALE		3,000,000	3,000,000	
	otal - Bonds - Hybrid Securities					7,419,000	7,419,000	
464287-24-2	I SHARES I BOXX INV GR CORP BD ETF		04/24/2018	. Various	0.000	119,527,167		
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		12/13/2018	Various	0.000	9,463,067		
464288-63-8	ISHARES INTERNEDIATE-TERM CORPORAT		09/28/2018	Various	0.000	12,859,608		
	ISHARES SHORT-TERM CORPORATE BOND		12/13/2018	Various	0.000	9,654,865		
	otal - Bonds - SVO Identified Funds		11 (00 (00))			151,504,706		
C6901L-AE-7	1011778 BC UNLINTD (BRGR KNG) B3 TL	A	11/30/2018	Various		(491)		
00450#-AC-5 00449#-AH-8	ACCOUNT CONTROL TECH TL		06/27/201806/18/2018	WHITEHORSE LENDING, LLC		(35,239) (9,493)		
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/18/2018 .	Various Various		477,938	500.000	
00489#-AA-4	ACCRODUCTS INC TL		07/18/2018	ALLY BANK		12,375,000	12,500,000	
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		04/04/2018	EXCHANGE			2,859,174	
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		08/09/2018	BANK MONTREAL / NESBITT BURNS		7,425,000	7,500,000	
04269G-AQ-5	ARRIS GROUP INC TLB3		01/02/2018	EXCHANGE		2,581,023	2,587,000	
90347B-AH-1	AXALTA COATING SYS DUTCH HOL TLB3		04/24/2018	DEUTSCHE BANK AG		(3,666)		
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		06/06/2018 .	EXCHANGE		858,282	863,201	
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		01/05/2018	BANK MONTREAL / NESBITT BURNS		8,910,000	9,000,000	
12543K-AN-4 991526-9A-4	CHS COMM HEALTH SYS 2021 TL-H		04/13/201810/25/2018	EXCHANGE SCHEDULED PAY UP		(3,291)		
991526-9A-4 20162V-AG-8	COMMERCIAL BARGE LINE CO TL		10/25/201812/19/2018	BANK OF AMERICA/MERRILL LYNCH		308,111	468,216	
	COOK & BOARDMAN GROUP LLC TLB		10/29/2018	GOLDMAN SACHS		4.950.000	5,000,000	
E TOEUL NU I	OUT & DUBLINGER WINDS LED ILD		10/ 20/ 20 10 _	TOULDHEAT ONO ID		т, ооо, ооо	0,000,000,000	

SCHEDULE D - PART 3

1	2	3	Willig All Loi	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
'	L	O	_	Ů	O	,	O	Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	COUNTRY FRESH FIRST LIEN TL		07/24/2018	Various		(38,595)		
	COVENANT SURGICAL PARTNERS DD TL		09/28/2018	GOLDMAN, SACHS & CO.		(21,002)		
	COVENANT SURGICAL PARTNERS TL		09/28/2018	EXCHANGE		1,124,019	1, 148, 891	
	CP OPCO LLC TERM LOAN B1		10/31/2018	DIRECT	 		58,045	
	CP OPCO LLC TERM LOAN C		10/31/2018	DIRECTEXCHANGE		2,001,386	480,241 2.000.000	
	DIEBOLD INC NEW DOLLAR TERM B LOAN		10/16/2018	JPMORGAN CHASE & CO.		341,089		
	DIEBOLD NIXDORF INCORPORATED TL-A1		09/07/2018	JPMORGAN CHASE & CO.			65,311	
	DUNN PAPER TLB		08/31/2018	Various		1,406,772	1,434,783	
	EAGLETREE PUMP ACQ (AIRTECH) TL		02/05/2018	DIRECT		9,875,000	10,000,000	
	EASTERN POWER LLC (TPF 11 PWR) TL		08/29/2018	MORGAN STANLEY DEAN WITTER		(1,330)		
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		07/31/2018	- Various		1,314,928	1,323,915	
	FLEETWASH INC DOTL		10/31/2018	BANK MONTREAL / NESBITT BURNS		1, 187, 960	1, 187, 960	
	FLEETWASH INC TERM LOAN B		10/15/2018			7,079,228	7,150,735	
	FREEDOM SCIENTIFIC INCRE 2017 TL			Bank of Ireland		11.187.000	11,300,000	
	GAYLORD ACQUISITION CORP TL		10/12/2018			9,900,000	10,000,000	
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		09/18/2018	MORGAN STANLEY		107,520	128,000	
	HFOTCO LLC Term Loan B		07/24/2018	TD SECURITIES		1,496,250	1,500,000	
	HOLLANDER SLEEP PRODUCTS TL		11/27/2018	BARINGS LLC	ļ	(23,707)		
	INFOBASE HOLDINGS INC TERM LOAN INLIBED WORKERS PHARMA TI		11/16/2018	DIRECT		3,039,979	3,070,685	
	INJURED WORKERS PHARMA TL	n	08/06/2018	INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(15,546)	1,256,127	
	LIFE EXTENSION INST. (EHE) TL	υ	08/03/2018	Various		820.794	843.980	
	MICHAELS STORES INC 2018 NEW TLB		11/30/2018	Various		1,800,000	1,800,000	
	NEW MILANI GROUP TL		06/14/2018	BANK MONTREAL / NESBITT BURNS		6,435,000	6,500,000	
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		04/06/2018	KEYCORP		5,472,500	5,500,000	
	NSM SUB HLDGS 2018 INCR TL		06/11/2018	Ares Capital Corporation		2,977,500	3,000,000	
	NSM SUB HLDGS TL (BABSON)		06/27/2018	BABSON CAPITAL MANAGEMENT LLC		(11,293)		
	OLDE THOMPSON LLC REVOLVER		07/20/2018	ALLY BANK		(15,641)	40 500 000	
	OLDE THOMPSON LLC TL		05/21/2018	ALLY BANK		10,395,000	10,500,000	
	ORBIT PURCHASER LLC DD TL		11/08/2018	Regions Capital Markets Pegions Capital Markets		2.874.194	2.903.226	
	OSG BULK SHIPS INC TERM LOAN		12/21/2018			14.812.500	15.000.000	
	PAI HOLDOO (PARTS AUTH) INCR DDTL			BANK MONTREAL / NESBITT BURNS		2,296,789	2,299,430	
	PAT HOLDCO (PARTS AUTH) INCR TL			BANK MONTREAL / NESBITT BURNS		5,010,553	5,035,732	
	PHARMALOGIC HOLDINGS CORP DOTL			CIT CAPITAL MARKET		1	1	
	PHARMALOGIC HOLDINGS CORP INIT TL		06/20/2018	CIT CAPITAL MARKET		1,913,014	1,917,808	
	PHARMALOGIC HOLDINGS CORP INITI		06/20/2018	CIT CAPITAL MARKET		549,264	550,640	
	PORT LICENSIA HOLDINGS LLC TLB		01/03/2018	UNION BANK OF SIVITZERLAND		(8)		
73931U-AC-8	POST HOLDINGS INC TERM LOAN B		10/29/2018	Antares Holdings LP		5,970,000		
	PRECISION VALVE CORPORATION DDTL		08/21/2018	BNP CAPITAL MARKETS		3,970,000	,000,000	
	PRECISION VALVE CORPORATION TL		08/21/2018	BNP CAPITAL MARKETS		4,626,750	4,650,000	
	REVLON CONSUMER PRODUCTS CORP TLB			Various		291,444	385,507	
	ROVER 180 FUNDING LLC DDTL		12/26/2018	DIRECT		187,500	187,500	
	SITUS GROUP HOLDINGS CORP TLB		02/26/2018	DIRECT		6,467,500	6,500,000	
	SMILE BRANDS INC DOTL		12/31/2018	BANK MONTREAL / NESBITT BURNS		745,734	745,734	
	SMILE BRANDS INC. TL		10/18/2018	BANK MONTREAL / NESBITT BURNS		5,469,750 646,788	5,525,000 742,481	
	STEAK IN SHAKE UPERATIONS INC IL		09/14/2018	Various				
	THE ORIGINAL CAKERIE CO USTLB		02/27/2018	Various		5,040,942	5, 103, 458	
	THE ORIGINAL CAKERIE LTD CNTLB		02/27/2018	DIRECT		(11,987)		
	TRANS UNION LLC TERM LOAN B3		05/04/2018	EXCHANGE		(4,332)		
	TRANSDIGN INC NEW TRANCHE F TL		06/04/2018	EXCHANGE		3,712,687	3,750,340	
	TRIDENT MARITIME TL		07/24/2018	BARINGS LLC		6,187,500	6,250,000	
	VANTIV LLC NEW TERM B-3 LOAN		01/25/2018	EXCHANGE		(680)		
	WING ACQUISITION TRANCHE F TL		06/07/2018	EXCHANGE		2,201,098	2,212,399	
	WORLDPAY NEW TERM B3 2018		06/22/2018 05/31/2018	EXCHANGE EXCHANGE		537,436	539,598 1,192,505	
			03/31/2018	LAWINIOL				
	stal - Bonds - Bank Loans					192,341,674	195,214,470	
	- Bonds - Part 3					3,664,766,868	3,531,844,873	10,674,803
	- Bonds - Part 5					2,006,736,683	1,923,133,213	4,599,150
8399999. Total	- Bonds					5,671,503,551	5,454,978,086	15,273,953

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		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
SBFCMW-35-6	ROLLS-ROYCE PREF C SHARE	B	10/25/2018	DISTRIBUTION	1,290,300.000	1,882	1.00	
SBFZWW-Z4-2	ROLLS-ROYCE PREF C SHARE	B	04/26/2018	DISTRIBUTION	1,991,550.000	2,904	1.00	
\$54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	В	12/06/2018	Various	3,099.000	504,423	1.00	
	ototal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					509,209	XXX	
	al - Preferred Stocks - Part 3					509,209	XXX	
	al - Preferred Stocks - Part 5					164,599	XXX	
8999999. Tota	al - Preferred Stocks	1	40 (04 (0040	Tu ·	10.000	673,809	XXX	
SB0L4L-M9-7	3M COMPANY		12/04/2018	Various	47.877.000	2, 128 96, 204		
G0013T-10-4	AA PLC	В	12/06/2018	Various decore mainters	45,887.000			
002824-10-0	ABBOTT LABS		12/04/2018	Various	104.000	7,189		
00287Y-10-9	ABBVIE INC		10/23/2018	Various	45.000	4,760		
SB61D2-N6-2	ACACIA MINING PLC	B	09/06/2018	JPMORGAN CHASE & CO.	168, 171.000	241,347		
G1151C-10-1 H00392-31-8	ACCENTURE PLC ADECCO CHESEREX	R	12/04/2018	Various	35.000 2,485.000	5,703 114.886		
00724F-10-1	ADOBE INC	٠	12/06/2018		2,485.000	5,040		
00751Y-10-6	ADVANCED AUTO PARTS INC.			BANK OF AMERICA/MERRILL LYNCH		5,702		
007903-10-7	ADVANCED MICRO DEVICES INC		12/06/2018	CITIGROUP GLOBAL MARKETS	13,243.000	282,076		
00130H-10-5	AES CORP		12/04/2018	Various	437.000	6,025		
001055-10-2 \$20015-28-5	AFLAC INC.		12/04/2018	Various		2,424 105,857		
00846U-10-1	AGILENT TECHNOLOGIES INC	D		Various		5.035		
G0R4HJ-10-6	AIB GROUP	В		CITIGROUP GLOBAL MARKETS	18,337.000	75.448		
009158-10-6	AIR PRODUCTS & CHEM			Various	45.000	7,212		
S60107-02-6	AISIN SEIKI LTD	B		CITIGROUP GLOBAL MARKETS	2,900.000	111,499		
S60112-00-0	AKEBONO BRAKE INDUSTRY LTD	B.		JPMORGAN CHASE & CO.	29,800.000	65,700		
F6179U-10-9SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC	B		CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	5,489.000 40.347.000	100,941		
012653-10-1	ALBEMARLE CORP	D		CITIGROUP GLOBAL MARKETS	1.088.000			
015271-10-9	ALEXANDRIA REAL ESTATE			Various	46.000	5,638		
015351-10-9	ALEXION PHARMACEUTICAL INC			Various	2,171.000	263,005		
016255-10-1	ALIGN TECHNOLOGY INC		12/06/2018	CITIGROUP GLOBAL MARKETS	994.000	218,024		
017175-10-0 G0177J-10-8	ALLEGHANY CORP.		11/01/2018	Various Vari	8.000 7.823.000	4,857 1,206,931		
02079K-30-5	ALPHABET INC CLASS A		12/04/2018	Various	31,000	34.710		
02079K-10-7	ALPHABET INC CLASS C			Various	26.000	29, 163		
021361-10-0	ALTAGAS LTD	B		Various	20,518.000	209,077		
022098-10-3	ALTRIA GROUP INC.			Various	31,570.000	1,718,338		
023135-10-6 023608-10-2	AMAZON COM INC			VariousVarious	29.000	47,140 2.166		
02376R-10-2	AMERICAN AIRLINES GROUP INC			Various				
024061-10-3	AMERICAN AXLE MFG HLDGS		12/06/2018	CITIGROUP GLOBAL MARKETS	3,577.000	42,852		
025932-10-4	AMERICAN FINANCIAL GROUP INC		12/04/2018	Various	23.000	2,402		
026874-78-4	AMERICAN INTL GROUP INC			Various	11,642.000	460,445		
03076C-10-6 031162-10-0	AMERIPRISE FINL INC			Various	18.000	2,970 19,435		
031162-10-0 00344G-10-1	AMPLTD	R	12/04/2018	Various	100.000	19,435		
032095-10-1	AMPHENOL CORP.			Various	54.000	4,860		
032511-10-7	ANADARKO PETE CORP		07/31/2018	Various	70.000	4,350		
G03764-13-4	ANGLO AMERICAN PLC CNN STK	B		CITIGROUP GLOBAL MARKETS	213.000	4,222		
T0409R-10-6	ANIMA HOLDING ORD	B	09/30/2018	JPMORGAN CHASE & CO.	63,792.000	322,380		
03674X-10-6 036752-10-3	ANTERO RESOURCES CORP			Various Various		91,353 3,851		
G0398N-12-8	ANTOFAGASTA ORD GBPO.05	B		CITIGROUP GLOBAL MARKETS	17.444.000			
037411-10-5	APACHE CORP		02/28/2018	MORGAN STANLEY	13,761.000	469,938		
037833-10-0	APPLE INC.		12/04/2018	Various	364.000	70,130		
03852U-10-6	ARAMARK		12/04/2018	Various	160.000	6,226		
00208D-40-8 S57692-09-7	ARC RESOURCES LTD	B.		CITIGROUP GLOBAL MARKETS	32,000.000	212,718 63,875		
557692-09-7 L0302D-21-0	ARCELORMITTAL SA	B		CITIGROUP GLOBAL MARKETS	5,249.000			
039483-10-2	ARCHER DANIELS MIDLAND CO		12/04/2018		191.000	8.780		
363576-10-9	ARTHUR J GALLAGHER & CO		12/04/2018	Various	96.000	6,709		
SB0XZX-V3-4	ARTIS REAL ESTATE INVESTMENT TRUST	B		CITIGROUP GLOBAL MARKETS	24,538.000	176,795		
SB39VJ-C9-7	ARYZTA	l B	11/19/2018	Various		178,319		

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9					
			_					Paid for Accrued					
CUSIP			Date		Number of Shares			Interest and					
Identification	Description ASAHI KASEI CORP	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends					
	ASAH KASEL CURP	B	12/06/2018	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	20,100.000 1,300.000								
	ASSOCD BRIT FOODS ORD GBPO.0568	B	12/06/2018	CITIGROUP GLOBAL MARKETS	6,020.000	180, 169							
	ASTELLAS PHARMA INC	B	02/28/2018	MORGAN STANLEY	15,600.000	231,065							
	ASTRAZENECA PLC ORD USDO.25	В	03/06/2018	MORGAN STANLEY Various	11,120.000 123.755.000								
	ATHENE HOLDING LTD		07/31/2018	Various Various	123,755.000	5,015							
T05404-10-7	ATLANTIA S.P.A.	B	12/06/2018	CITIGROUP GLOBAL MARKETS	8,512.000	171, 108							
	ATLAS COPCO A	B	06/13/2018	Various	31,731.000								
	ATLAS COPCO CLASS B	В	12/06/2018	CITIGROUP GLOBAL MARKETS	4,281.000 21.000	92,563 1,995							
	ALRUBIS AG	B	12/04/2018	Various	1.622.000								
052769-10-6	AUTODESK INCORPORATED		12/06/2018	Various	1,409.000	197,457							
	AUTOMATIC DATA PROCESSING INC COM		12/04/2018	Various	14.000	2,011							
	AUTOMOTIVE HOLDINGS GROUP LTD	В	12/06/2018	CITIGROUP GLOBAL MARKETS	115, 170.000 120.000	136,608							
	AUTOZONE INC		07/31/2018	Various	120.000	6,232 							
SBGDW1-34-3	AVEO GROUP UNITS	В	12/06/2018	CITIGROUP GLOBAL MARKETS	88,761.000	107,755							
	AVIVA ORD GBP0.25	В	12/06/2018	CITIGROUP GLOBAL MARKETS	57,748.000	278,294							
	BAKER HUGHES A GE COMPANY CLASS A		12/06/2018	CITIGROUP GLOBAL MARKETS	9,558.000	205,210							
058498-10-6 SBFNQL-06-3	BALL CORP COM	B	12/04/2018	Various	122.000	5,982 213,534							
SBYMD5-K9-5	BANCO BPM	B	09/05/2018	JPMORGAN CHASE & CO.	228,904.000	540,767							
E15819-19-1	BANCO DE SABADELL S.A.	В	12/06/2018	CITIGROUP GLOBAL MARKETS	163,000.000	194,563							
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	12/06/2018	Various	316,990.460	1,430,794							
	BANK AMER CORP COM	D	12/04/2018	Various		27,459 							
	BARCLAYS ORD GBPO.25	В	12/06/2018	CITIGROUP GLOBAL MARKETS	358,290.000	699,600							
S00811-80-2	BARRATT DEVELOPMENTS PLC	В	12/06/2018	CITIGROUP GLOBAL MARKETS	25,869.000								
	BARRICK GOLD CORP COM NPV	B	12/06/2018	CITIGROUP GLOBAL MARKETS	14,219.000	189,269							
	BAXTER INTL INC	D	12/04/2018	VariousVarious		2,644 1,154,755							
	BB+T CORP	D	12/00/2018	Various	50.000								
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	12/06/2018	CITIGROUP GLOBAL MARKETS	153,068.000	814,331							
	BEIERSDORF AG	В	03/06/2018	Various	418.000	44,159							
	BELLWAY PLC BERKLEY W R CORP COM	В	12/06/2018	CITIGROUP GLOBAL MARKETS	3,666.000 89.000	119,8966.515							
	BERKSHIRE HATHAWAY INC - CL B		12/04/2018	Various									
	BEST BUY CO INC		12/06/2018	Various	1,481.000								
	BHP GROUP PLC	B	12/06/2018	Various	50,886.000	867,511							
	BLACKBERRY LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS		73,625							
	BOC HONG KONG HOLDINGS	B	12/06/2018	CITIGROUP GLOBAL MARKETS	40.000.000								
097023-10-5	BOEING CO		12/04/2018	Various		8,873							
	BOLIDEN	B	12/06/2018	CITIGROUP GLOBAL MARKETS	4,105.000	86,574							
	BOOKING HOLDINGS INC		12/06/2018	Various	1,371.000 27,825.000	1,720,075							
	BOURBON CORPORATION SA	В.	12/06/2018	JPMORGAN CHASE & CO.	9,177,000								
F11487-12-5	BOUYGUES SA	В	12/06/2018	CITIGROUP GLOBAL MARKETS	2,469.000								
S07980-59-2	BP PLC	B	12/06/2018	Various	295,796.000	1,926,340							
	BRENITAG AG	В	12/06/2018	CITIGROUP GLOBAL MARKETS	2,730.000								
	BRIT AMER TOBACCO ORD GBPO.25	В	12/06/2018	Various	23,008.000 45,009.000	1,225,176 1,536,495							
11135F-10-1	BROADCOM INC		12/04/2018	Various	9,638.000	1, 104, 295							
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		12/04/2018	Various	29.000								
	BT GROUP PLC ORD GBP0.05	B	12/06/2018	Various	133,112.000	428,898							
	BUNGE LTD		12/06/2018	Various	1,458.00077.000								
	CALTEX AUSTRALIA ORD	B	12/04/2018	CITIGROUP GLOBAL MARKETS	8,660.000								
133131-10-2	CAINDEN PROP		12/04/2018	Var i ous	20.000	1,851							
	CAMECO CORP COM	B	12/06/2018	CITIGROUP GLOBAL MARKETS	4,142.000	48,532							
	CANADIAN WESTERN BANK	R	12/06/2018	CITIGROUP GLOBAL MARKETS	7,465.000 	148,052							
	CARDINAL HEALTH INC		12/06/2018	Various	3,081.000								
	CARNIVAL CORP		12/04/2018	Var i ous	117.000	7,532							
						, , , , , , , , , , , , , , , , , ,							

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9					
								Paid for Accrued					
CUSIP			Date		Number of Shares			Interest and					
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends					
	CARNIVAL PLC ORD USD1.66	В	12/06/2018	CITIGROUP GLOBAL MARKETS	1,552.000	85,980							
	CARREFOUR EUR2.50	B	12/06/2018	CITIGROUP GLOBAL MARKETS	8,684.000	141,770							
	CBOE GLOBAL MARKETS INC		12/04/2018	Various	14.000	1,455							
	CBS CORP C LASS B		10/09/2018	Various		4,304 8,723							
	CELGENE CORP.		12/04/2018	Various	11.108.000	809.228							
	CENOVUS ENERGY INC	В	12/06/2018	CITIGROUP GLOBAL MARKETS	32,198.000	245,352							
	CENTENE CORP		12/04/2018	Various	16.000	2,153							
15189T-10-7	CENTERPOINT ENERGY INC		12/04/2018	Various	272.000	7,536							
	CENTRICA ORD GBP0.0617284	B	12/06/2018	Various	89,486.000	154,992							
	CENTURYLINK INC		02/28/2018	MORGAN STANLEY	19,970.000	352,870							
	CF INDUSTRIES HOLDINGS		12/04/2018	Various	81.000	3,447 9.064							
	CHARLER COMMUNICATIONS INC CLASS A		10/09/2018	CITIGROUP GLOBAL MARKETS		9,064							
	CHEVRON CORP		12/06/2018	Various	16,905.000	1,959,736							
	CHIPOTLE MEXICAN GRILL		12/06/2018	CITIGROUP GLOBAL MARKETS	216.000	101,507							
SBD2C5-N2-5	CHORUS AVIATION VOTING AND VARIABL	B	12/06/2018	CITIGROUP GLOBAL MARKETS	35,636.000	161,039							
	CHRISTIAN HANSEN HOLDING A/S	B	12/06/2018	CITIGROUP GLOBAL MARKETS	1,041.000	95, 104							
	CI FINANCIAL CORP	B	12/06/2018	CITIGROUP GLOBAL MARKETS	14,217.000	202,903							
	CIGNA CORPORATION		12/21/2018	Various	8,526.110	1,150,605							
	CIMAREX ENERGY CO		12/06/2018	Various	1,109.000 69.000	83,619 5.624							
	CINEWORLD GROUP PLC	B	02/19/2018	DIRECT	278,612.000	612.105							
	CISCO SYS INC		12/04/2018	Various	836.000	38.164							
125581-80-1	CIT GROUP INC		12/04/2018	Various	114.000	5,950							
	CITIGROUP INC		12/04/2018	Various	67.000	4,750							
	CITIZEN WATCH LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS	27,100.000	140,362							
	CITIZENS FINANCIAL GROUP		12/04/2018	Various	175.000	6,027							
	CITRIX SYS INC		12/04/2018	Various	113.000	12,342							
	CNE GROUP INC.	D	12/04/2018	Various		12,680 59.502							
	COCA COLA CO.	D	12/00/2018	Various	190.000	8.849							
	COCA COLA HBC AG	В	12/06/2018	CITIGROUP GLOBAL MARKETS	2,813.000								
S41779-88-5	COFINIMMO	B	09/30/2018	Various		64,931							
	COGNIZANT TECHNOLOGY SOLUTIONSOL A		12/04/2018	Various	47.000	3,470							
	COLES GROUP LTD	B	11/21/2018	DISTRIBUTION	25,242.000	216,588							
	COMCAST CORP NEW CL A		12/04/2018	Various	421.000	17,174							
	COMMONNEALTH BANK OF AUSTRALIA	В	12/06/2018	CITIGROUP GLOBAL MARKETS	28,012.000 166.000	1,418,518 4,998							
	CONAGRA BRANDS INC		12/04/2018	Various Various	323.000	4,998							
	CONCHO RESOURCES INC		12/06/2018	Various	2.078.000	251.064							
	CONOCOPHILLIPS		12/04/2018	Various	21,454.000	1,338,763							
	CONREX RESID PTY GROUP REIT II		01/05/2018	DIRECT	571,428.500	5,999,999							
	CONTINENTAL AG	B	12/06/2018	CITIGROUP GLOBAL MARKETS	3,251.000	460 , 133							
	CORNING IN C COM		09/05/2018	Various	82.000	2,693							
	COSHO ENERGY HOLDINGS LTD	R	12/06/2018	CITIGROUP GLOBAL MARKETS	2,300.000	53,607							
	COVESTRO AG		12/04/2018	Various	61.000 5.836.000	13,963 302,537							
	CREDIT SAISON LTD	В	12/06/2018	CITIGROUP GLOBAL MARKETS	5,200.000	63,518							
	CREDIT SUISSE GROUP AG CHFO.5	В	12/06/2018	CITIGROUP GLOBAL MARKETS	51,700.000								
S71352-51-2	CREDITO EMILIANO	В	09/30/2018	JPMORGAN CHASE & CO.									
	CRESCENT POINT ENERGY	В	12/06/2018	CITIGROUP GLOBAL MARKETS	57,703.000	178,374							
	CSR LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS	40,051.000	87,042							
	CVS HEALTH CORPORATION		12/04/2018	Various	31,377.690	2,203,852							
	CYBG PLC	B	10/15/2018	MERGER	24,933.850 25,113,000	90,564 1,336,027							
	DATINA HOUSE INDS JPY50	B	12/06/2018	CITIGROUP GLOBAL MARKETS	8,900.000	269,266							
	DANAHER CO RP COM		12/00/2018	Various		8,616							
	DARDEN RESTAURANTS INC		12/04/2018	Various		7,369							
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		12/04/2018	Var i ous	140.000	9,595							
	DEBENHAMS PLC	B	09/06/2018	JPMORGAN CHASE & CO.	817,707.000	130,849							
	DELTA AIR LINES, INC.		10/23/2018	Various	175.000	9,311							
	DENTSPLY SIRONA INC		12/04/2018	BANK OF AMERICA/MERRILL LYNCH	64.000	2,356 371,413							
	DEUTSCHE BANK AG NPV(REGD) DEUTSCHE LUFTHANSA AG	D	12/06/2018	Various		3/1,413							
0J2014-00-U	DECISION E LOI HINNON NO	υ	12/00/2018	OTITURIOR GLODAL MARKETS	∠,≀₀ŏ.∪∪∪	01,183							

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9				
011015			.		N			Paid for Accrued				
CUSIP	December 1	F!	Date	Name of Mandau	Number of Shares	A - + 1 O +	Dan Walio	Interest and				
Identification D2035M-13-6	Description DEUTSCHE TELEKOM A COMMON STOCK	Foreign	Acquired 12/06/2018	Name of Vendor	of Stock 24.373.000	Actual Cost	Par Value	Dividends				
SBYSS4-Q7-7	DEDISONE TELEROII A COMMON STOCK	В	12/06/2018	CITIOROUP GLOBAL MARKETS	1,731.000	64, 182						
	DIAMONDBACK ENERGY INC		12/06/2018	Various	1,388.000	141,326						
254709-10-8	DISCOVER FINL SVCS		10/23/2018	Various	59.000	4,406						
	DISH NETWORK CORP		12/06/2018	CITIGROUP GLOBAL MARKETS	1,713.000	54,816						
	DISNEY WALT CO	R	12/04/2018	Various								
	DO & CO AKTIENGESELLSCHAFT AG	В.	12/07/2018	CITIGROUP GLOBAL MARKETS	492.000	48.007						
	DOLLAR GENERAL CORP		12/04/2018	Various	67.000	6,975						
256746-10-8	DOLLAR TREE INC		12/06/2018	Various	3,273.000	282,296						
258220-20-5	DOREL INDUSTRIES INC	B	12/06/2018	CITIGROUP GLOBAL MARKETS		72,883						
J12432-12-626078J-10-0	DOWN HOLDINGS LTD	В	09/05/2018	JPMORGAN CHASE & CO.	13,900.000	405,509						
	DS SMITH PLC	R	12/04/2018	CITIGROUP GLOBAL MARKETS		129.842						
264411-50-5	DUKE RLTY CORP		12/04/2018	Various	192.000	5,380						
23355L-10-6	DXC TECHNOLOGY COMPANY		07/31/2018	Various	45.000	4,292						
	E.ON AG CMN STK	B	03/06/2018	MORGAN STANLEY	45,994.000	468,404						
	EASTMAN CH EM CO COM		12/04/2018	Various Various		2,798 2,016						
	EATON VANCE CORP		12/04/2018	Various		5,439						
	EBAY INC		07/31/2018	Various	293.000	10,680						
278865-10-0	ECOLAB INC		12/04/2018	BANK OF AMERICA/MERRILL LYNCH	53.000	8,307						
281020-10-7	EDISON INTL		12/06/2018	Various	5,062.000	291,681						
	EISAI LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS	2,800.000	238,646						
532457-10-8S51386-38-1	ELI LILLY & CO	D	12/04/2018	Various	12,110.000	1,372,613						
291011-10-4	EMERSON FLEC CO	D	12/06/2018	Various Various	125.000	8,206						
S24661-49-8	ENBRIDGE INC	В	11/27/2018	Various	77,129.280	2,481,846						
292505-10-4	ENCANA CORP COM NPV	B	12/06/2018	CITIGROUP GLOBAL MARKETS	39,864.000	255,585						
E41222-11-3	ENDESA SA EUR1.2	В	03/06/2018	MORGAN STANLEY	23,782.000	502,732						
X67925-11-9	ENERGIAS DE PORTUGAL SA	В	03/06/2018	MORGAN STANLEY	139,778.000	470,283						
G3157S-10-629364G-10-3	ENSCO PLC		12/06/2018 12/04/2018	CITIGROUP GLOBAL MARKETS	12,416.000	63,942						
26875P-10-1	EOG RESOUR CES INC COM		12/04/2018	Various	118.000	12,574						
SBDZV1-16-5	EPIROC CLASS A	В	06/13/2018	DISTRIBUTION	31,731.000	177,562						
W26049-11-9	ERICSSON NAMN-AKTIER B	В	03/06/2018	MORGAN STANLEY	16,607.000	111,436						
S52898-37-6	ERSTE GROUP BANK	B	12/06/2018	CITIGROUP GLOBAL MARKETS	1,497.000	55,754						
297178-10-5	ESSEX PROPERTY	D	07/31/2018	. Various	22.000	5,230						
S43209-86-5 518439-10-4	ESSO SOCIETE ANONYME FRANCAISE SA	В	12/07/2018	Various	1,195.000 64.000	47,581 8,949						
	EVEREST RE GROUP LTD		12/04/2018	Various Various	24.000	5.340						
D2R90Y-11-7	EVONIK INDUSTRIES AG	B	12/06/2018	CITIGROUP GLOBAL MARKETS	5,168.000	132,987						
30161N-10-1	EXELON CORP COM		12/04/2018	Various	266.000	10,904						
30231G-10-2	EXXON MOBIL CORP		12/04/2018	Various	97,048.000	7,884,135						
315616-10-2 30303M-10-2	F5 NETWORKS INC		12/04/2018 12/04/2018	Various	56.000	9,487 48,254						
30303M-10-2 303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	R	12/04/2018	. Various	281.000 248.000	48,254						
J1346E-10-0	FAST RETAILING CO	B	02/28/2018	MORGAN STANLEY	1,300.000	518,635						
S44004-46-3	FAURECIA SA	B	12/06/2018	CITIGROUP GLOBAL MARKETS	4,811.000	170,832						
SBFYFZ-P5-5	FERGUSON	B	06/12/2018	EXCHANGE	4,643.050	273,565						
N3167Y-10-3	FERRARI W	B	12/06/2018	CITIGROUP GLOBAL MARKETS	1, 166.000	123, 138						
N31738-10-231620M-10-6	FIAT CHRYSLER AUTOMOBILES NV	В	12/06/2018 12/04/2018	. CITIGROUP GLOBAL MARKETS	15,771.000 71.000	247,612 7,535						
	FIFTH THIRD BANCORP		12/04/2018	Various	110.000	3.042						
\$63398-72-1	FIRST PACIFIC LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS	140,000.000							
335934-10-5	FIRST QUANTUM MINERALS LTD	В	12/06/2018	CITIGROUP GLOBAL MARKETS	16,073.000	144,867						
337932-10-7	FIRSTENERGY CORP		12/04/2018	Various	2,177.000	71,378						
337738-10-8	FISERV INC COM		12/04/2018	Various	95.000	7,306						
S63416-06-9SBYQ84-81-6	FLETCHER BUILDING LTD	B	12/06/2018	. CITIGROUP GLOBAL MARKETS	24,129.000 452.000	78,922 74.334						
343412-10-2	FLUOR CORP	D	12/06/2018	Various	1,841.000	70.818						
345370-86-0	FORD MTR C 0 DEL COM PAR U		12/06/2018	Various		601,227						
F6866T-10-0	FRANCE TELECOM	B	12/06/2018	CITIGROUP GLOBAL MARKETS	12,537.000							
SB3SJK-B0-6	FREEHOLD ROYALTIES LTD	В	12/07/2018	CITIGROUP GLOBAL MARKETS	40,976.000	269,550						
SB1SK0-S6-9	FREENET AG		12/06/2018	CITIGROUP GLOBAL MARKETS	6.961.000	137 . 133						

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	FREEPORT MCMORAN INC		12/06/2018	Various	12,071.000	134,592		
	FREIGHTROVER LLC WARRANTS	D	09/14/2018	DIRECT CITIGROUP GLOBAL MARKETS	52.910 26,488.000			1
	G8 EDUCATION LTD	D	09/05/2018	JPMORGAN CHASE & CO.	8,992,000			
	GALP ENERGIA SGPS SA	В	12/06/2018	CITIGROUP GLOBAL MARKETS	15,461.000	250.215		L
366505-10-5	GARRETT MOTION INC	D	10/01/2018	DISTRIBUTION	1,597.500	17, 173		
	GCR HOLDINGS INC COMMON STOCK		08/03/2018	DIRECT	282,376.000	282,376		r
D28304-10-9 369604-10-3	GEA GROUP AG	В	12/06/2018	CITIGROUP GLOBAL MARKETS	3,426.000			
	GENERAL BLS INC		12/06/2018	Various	7,582.000			
	GENERAL MOTORS CO		12/04/2018	Various	385.000	14,398		L
	GEORGE WESTON LTD.	B	11/02/2018	DISTRIBUTION	802.580			<u> </u>
	GEOX	B	12/06/2018	CITIGROUP GLOBAL MARKETS	51,979.000	72,802		r
	GILEAD SCIENCES INC		12/06/2018	Various	18,139.000	1,273,170		
	GLAXOSMITHKLINE PLC GLENCORE INTERNATIONAL PLC	D	03/06/2018	MORGAN STANLEY Various		1,403,876 313,619		
	GOLDORP INC	В	12/06/2018	Various	13.546.000			L
S63658-66-0	GPT GROUP	В	02/28/2018	MORGAN STANLEY	144,947.000	537,642		
	GRAINGER W W INC		07/31/2018	Various	12.000	3,393		
	GREAT PORTLAND ESTATES REIT PLC	B	04/18/2018	Various	56,271.550	569,547		
	GREENYARD NV	В	09/06/2018		11,054.000	101,665		
	HACHIJUNI BANK LTD	B	09/05/2018	JPMORGAN CHASE & CO.	3,600.000	114,911		
	HAIN CELESTIAL GROUP INC	D	12/06/2018	CITIGROUP GLOBAL MARKETS	3,466.000	69.043		
	HALLIBURTON CO		07/31/2018	Various		5,286		h
	HAMMERSON	B	12/06/2018	CITIGROUP GLOBAL MARKETS	26,954.000	126,702		
	HANESBRANDS, INC		12/06/2018	CITIGROUP GLOBAL MARKETS	5,095.000	79,992		r
	HARRIS CORP.		10/23/2018	Various	40.000	6,233		
	HARTFORD FINANCIAL SVCS GRP		09/30/2018	Various Various		3,735 12.527		
	HE IDELBERGCEMENT	В	12/04/2018	CITIGROUP GLOBAL MARKETS	5,633.000	350,211		1
	HELMERICH & PAYNE, INC.		12/04/2018	Various	84.000	5,090		
	HENNES & MAURITZ SEKO.25'B'	B	12/06/2018	Various	15,351.000	268,363		
	HENRY JACK & ASSOCIATES		12/04/2018	Various	44.000	6,804		
	HERNES INTERNATIONAL HESS CORP	В	12/06/2018	CITIGROUP GLOBAL MARKETS	199.000 3,377.000	107,900 180,230		
	HEVILETT PACKARD ENTERPRISE		12/00/2018	Various		9.607		
	HILTON WORLDWIDE HOLDINGS INC		07/31/2018	Various		4.309		L
J20454-12-0	HITACHI	B	12/06/2018	CITIGROUP GLOBAL MARKETS	3,900.000	110,616		
	HOEGH LNG HOLDINGS LTD.	B	12/07/2018	Various	31, 123.000			r
	HOLCIM	В	12/06/2018	CITIGROUP GLOBAL MARKETS	2,254.000	94,002		
	HOLLYFRONTIER CORP		12/04/2018	Various	109.000	7,231 16,951		,
	HOME PARTNERS OF AMERICA INC		07/06/2018	DIRECT	7,812.500	9,375,001		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/04/2018	Various	161.000	23,943		
	HONG KONG AND CHINA GAS	В	06/08/2018	STOCK DIV.	45,866.700	90,499		
	HORNEL FOODS CORP		12/04/2018	Various		7,301		
	HORNBACH HOLDING AG	в	12/06/2018	CITIGROUP GLOBAL MAPKETS Various		44,828 59,321		
	HP INC		12/04/2018	Various		3,055		
S05405-28-7	HSBC HOLDINGS PLC CMN STK	В	12/06/2018	CITIGROUP GLOBAL MARKETS	218,232.000	1,768,742		
D34902-10-2	HUGO BOSS N AG	B	12/06/2018	CITIGROUP GLOBAL MARKETS	650.000	43,802		***************************************
	HUMANA INC COM		12/04/2018	Various	38.000	10,823		
	HUNT TRANSPORT SVC		12/04/2018	Various	53.000	5,333		
	HUNTINGTON BANCSHARES INC		12/04/2018	Various Various		5,869 5,294		
	HUSKY ENERGY INC	В	12/04/2018	Various Various	17,650.000	208,908		
	IAC/INTERACTIVE CORP		07/31/2018	Various	22.000	3,221		
SB288C-92-0	I BERDROLA	В	07/09/2018	Various	57,021.500	413,261		
	IDEMITSU KOSAN CO. LTD.	В	12/06/2018	CITIGROUP GLOBAL MARKETS	3,200.000	112,569		
	IDEX CORP	n	12/04/2018	Various	17.000	2,326		
	IMERYS	p	12/06/2018	CITIGROUP GLOBAL MARKETS	3,404.000 9,591,000	181,134 270,477		
	INDITEX SA	B	12/06/2018	CITIGROUP GLOBAL MARKETS	2,556,000	270,477		
	INGERSOLL-RAND PLC		12/00/2018	Various		7.983		
					,	, ,000		

		Shov	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	INVOGY Z VERK	B	11/27/2018 .	EXCHANGE	8,100.000	300,185		
	INPEX CORP	В	12/06/2018 . 12/04/2018 .	CITIGROUP GLOBAL MARKETS Various	18,100.000 323.000	191,175 15.758		
	INTER PIPELINE LTD	R	09/30/2018	MORGAN STANLEY	42,239,000	736.004		
	INTERCONT INENTALEXCHANGE GROUP INC		12/04/2018	BANK OF AMERICA/MERRILL LYNCH	111.000	8,782		
	INTERNATIONAL BUSINESS MACHINES CORP		12/06/2018 .	Various	14,678.000	1,818,751		
	INTERNATIONAL PAPER CO		12/04/2018 .	BANK OF AMERICA/MERRILL LYNCH	133.000	6,110		
	INTERPUBLIC GROUP OF COS INC	D	12/04/201812/06/2018 .	Various		10,834		
	INTUIT INC.	D	12/00/2018	Various		10,991		
	INTUITIVE SURGICAL INC		09/05/2018	Various	2.000	1,023		
	IWESCO LTD		12/06/2018	Various	7,748.000	146,205		
	100F HOLDINGS LTD	B	12/06/2018 .	CITIGROUP GLOBAL MARKETS	6,598.000	34,239		
	I QVIA HOLDINGS INC		12/04/2018 .	Var ious		1,841 6,900		
	JAMES HARDIE INDUSTRIES CDI PLC	B	12/06/2018	CITIGROUP GLOBAL MARKETS	10,611.000	120,857		
	JANUS HENDERSON GROUP PLC	D	12/06/2018 .	CITIGROUP GLOBAL MARKETS	8,683.000	188,421		
	JAPAN PETROLEUM EXPLORATION LTD	В	09/05/2018	JPMORGAN CHASE & CO.	16,300.000	341,764		
	JAPAN PRIME REALTY INVT	B	02/28/2018	MORGAN STANLEY	262.000	902,582		
	JAPAN TOBACCO INC JPY50000	в	12/06/201812/04/2018 .	CITIGROUP GLOBAL MARKETS Various		435,953 5,207		
	JAZZ PMANNACEUTICALS PLC	В	12/04/2018 .	Various	34.362.000	5,207		
S65437-92-3	JFE HOLDINGS INC	В	12/06/2018	CITIGROUP GLOBAL MARKETS	8,700.000	149,370		
478160-10-4	JOHNSON & JOHNSON		12/04/2018	Various	81.000	11,684		
	JOHNSON MATTHEY PLC	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	2,519.000	85, 142		
	JONES LANG LASALLE INC. JP ACQUISITION CORP.		12/04/2018 .	Var i ous		2,502 2,187,500		
	JP MORGAN CHASE & CO		11/20/2018 .	Various	2, 187.500	2, 187,500		
	JULIUS BAER GROUP CAIN STK	B	12/04/2018	CITIGROUP GLOBAL MARKETS	6,286.000	236,406		
	JUNIPER NETWORKS INC		12/04/2018	Various	348.000	9,598		
	JUPITER FUND MANAGEMENT PLC	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	39,888.000	153, 193		
	JXTG HOLDINGS INC	B	02/28/2018	MORGAN STANLEY	132,200.000	812,738		
	JYSKE BANK	B	12/06/2018 .	CITIGROUP GLOBAL MARKETS	6,288.000 3,285.000	240,449 58,789		
	KAJIMA CORP	B	12/06/2018	CITIGROUP GLOBAL MARKETS		153.990		
	KELLOGG CO.		12/06/2018	Various	2,329.000	143,447		
	KERING SA	B	12/06/2018 .	CITIGROUP GLOBAL MARKETS	198.000	87,777		
	KIMBERLY-CLARK CORP		10/23/2018 .	Various	5,570.000	607,856		
	KINDER MORGAN INC DEL	D	04/03/201812/06/2018 .	Various		1,218,467 146.807		
	KINROSS GOLD CORP COM	R	12/06/2018 .	CITIGROUP GLOBAL MARKETS	27.337.000			
	KNIGHT-SWIFT TRANSPORTATION HOLDIN		07/31/2018 .	Various	128.000	4,536		
500255-10-4	KOHLS CORP		12/04/2018 .	Various	111.000	7,859		
	KONINKLIJKE AHOLD DELHAIZE NV	B	12/06/2018 .	CITIGROUP GLOBAL MARKETS	8,273.000	206,413		
	KONINKLIJKE VOLKER WESSELS NV KRAFT HEINZ ORD	в	12/07/201812/06/2018 .	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS		113,192 570,916		
	KROGER CO		12/06/2018 .	Various				
502413-10-7	L3 TECHNOLOGIES INC		12/00/2018	Various		2,850		
	LABORATORY CORP AMER HLDGS		12/04/2018	Various	19.000	2,952		
	LAM RESEARCH CORP.		12/06/2018 .	Various	1, 155.000	170,240		
	LANKESS AG	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	1,702.000			
	LAURENTIAN BANK OF CANADA	D	12/06/2018 . 12/04/2018 .	Various		202,207 2,862		
	LEIDOS HOLDINGS INC		12/04/2018	Various	112.000			
526107-10-7	LENNOX INTERNATIONAL INC		12/04/2018	Various	24.000	5,169		
	LEONI N AG	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	4,398.000	134,321		
	LI & FUNG LTD CNN STK	B	12/06/2018	CITIGROUP GLOBAL MARKETS	140,000.000	26,707		
	LIBERTY GLOBAL PLC SERIES C	υ	12/06/2018 .	CITIGROUP GLOBAL MARKETS	5,760.000 28.000	135,994 1,162		
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		12/04/2018 .	Various Various		1,288		
53278L-10-7	LINAMAR CORP	В	12/06/2018	CITIGROUP GLOBAL MARKETS	4,283.000	149,722		
G5494J-10-3	LINDE PLC	D	12/05/2018 .	Various	16,849.000	2,796,837		
	LIPPO MALLS INDONESIA RETAIL UNITS	В	12/07/2018 .	CITIGROUP GLOBAL MARKETS	40,800.000	5,940		
	LLOYDS BANKING GROUP PLC	В	12/06/2018 .	Various	1,319,539.000	919,065		
539830-10-9	LOCKHEED MARTIN CORP		12/04/2018	Various	40.000	11,863		

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	LOEWS CORP		12/04/2018	Various	27.000	1,277		
	LUNDIN MINING CORP COM NPV	B	12/06/2018	CITIGROUP GLOBAL MARKETS	25,383.000	113,444		
	LYONDELLBASELL INDUSTRIES CLASS A		12/04/2018	Various	78.000	8,161		
	M & T BANK CORP		12/04/2018		41.000	6,605		
	MACYS INC	D	12/06/2018	Various	2,047.000 3.049.000			
	MALVERN BANCORP INC	D	12/00/2018	SANDLER, ONE ILL & PARTNERS, L.P.	2,600.000	54,600		
	MARATHON OIL CORP		12/06/2018	Various	9,810.000	159,321		
	MARATHON PETROLEUM CORP		12/06/2018	Various	1,960.000	126,886		
571748-10-2	MARSH + MCLENNAN COS INC		12/04/2018	Various	99.000	8,591		
	MARTINREA INTERNATIONAL INC	B	12/06/2018	CITIGROUP GLOBAL MARKETS	8,731.000	68,212		
	MASTERCARD INC CLASS A		12/04/2018	Various	32.000	6,491		
	MATTEL INC COM		12/06/2018	CITIGROUP GLOBAL MARKETS	4,951.000	68, 175		
	MAXAR TECHNOLOGIES LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	3,902.000 15,300.000	57,113 165,455		
	MCCARTHY AND STONE PLC	D	09/05/2018	JPMORGAN CHASE & CO.	42,119.000	60,978		
	MCCORMICK & CO.	·	12/04/2018	Various Chase & CO.	42,119.000	6.914		
	MCDONALDS CORP		12/04/2018	Various	51.000	8.532		
	MCKESSON CORP		12/06/2018	Various	2,582.000	326,365		
T6688Q-10-7	MEDIASET	В	09/05/2018	JPMORGAN CHASE & CO.	20,742.000	59,746		
G5960L-10-3	MEDTRONIC PLC		12/04/2018	Various	157.000	14,549		
	MERCK & CO. INC.		12/04/2018	Various	47,823.000	2,598,839		
	METHANEX CORP	В	12/06/2018	CITIGROUP GLOBAL MARKETS	1,844.000	98,882		
	METRO AG	В	12/06/2018	CITIGROUP GLOBAL MARKETS	32,033.000	136,559		
	MICHAEL KORS HOLDINGS LTD. MICROCHIP TECHNOLOGY INC	D	12/06/2018	Various Various	3,220.000 51.000	140 , 175 4 , 665		
	MICRON TEC HNOLOGY INC COM		12/04/2018	Various Various	103.000	4,449		
	MICROSOFT CORP		12/04/2018	Various	627.000	65,922		
	MICROSTRATEGY INC CL A		06/22/2018	CREDIT SUISSE	10,241.000	1,350,313		
	MITSUBISHI ESTATE CO	B	12/06/2018	Various	17,300.000	281,476		
	MITSUBISHI GAS CHEMICAL INC	B	12/06/2018	CITIGROUP GLOBAL MARKETS	5,500.000			
	MITSUI FUDOSAN CO JPY50	B	12/06/2018	Various	7,900.000	188,912		
	MIZUHO FINANCIAL GROUP	B	12/06/2018	CITIGROUP GLOBAL MARKETS	420,800.000	682,861		
	MOHAWK INDUSTRIES INC		12/06/2018	Various	1,271.000	156,607		
	MORGAN STANLEY MORINAGA MILK INDUSTRY LTD	n	07/31/2018	JPMORGAN CHASE & CO.	84.000 4,900.000	4,392 131,438		
	MOTA-ENGIL SGPS S/A	D	12/06/2018	CITIGROUP GLOBAL MARKETS	4,900.000			
	MSCI INC A	D	12/00/2018	Various	12.000	1.919		
625284-10-4	MULLEN GROUP LTD	В	12/06/2018	CITIGROUP GLOBAL MARKETS	9,418.000			
	NASDAQ OMX GROUP		12/04/2018	Various		6,254		
	NATIONAL GRID PLC	B	12/06/2018	Various	154,657.000	1,585,385		
	NATIONAL RETAIL PROPERTIES		12/04/2018	Various	105.000	5,214		
	NATIXIS	B	12/06/2018	CITIGROUP GLOBAL MARKETS	63,231.000	323,844		
	NATL AUSTRALIA BK COMMON STOCK	R	12/06/2018	VariousCITIGROUP GLOBAL MARKETS	49,083.000 1.375.000	854,083 111,122		
	NESTENETAPP INC	D	07/31/2018	Various	1,3/5.000			
	NETFLIX INC		12/04/2018	Various				
	NEWFIELD EXPLORATION CORP		12/06/2018	CITIGROUP GLOBAL MARKETS	8.101.000	136,178		
65249B-10-9	NEWS CORP CLASS A		12/04/2018	Various	139.000	1,948		
S32089-86-4	NEXT_ORD_GBP0.10	B	12/06/2018	CITIGROUP GLOBAL MARKETS	1,714.000	102,595		
	NIELSEN HOLDINGS PLC		12/06/2018	Various	4,236.000	115,219		
	NIKE INC CL B		12/04/2018	Various	231.000	17, 132		
	NISSAN MOTOR CO CMN STK	В	12/06/2018	CITIGROUP GLOBAL MARKETS	40,800.000	351,059		
	NITTETSU MINING LTD	p	09/05/2018		1,200.000	54,364		
	NITTO DENKO CORP	D	12/06/2018	Various MARKETS	4,200.000 5.661.000	217,729		
	NOKIA OYJ EURO .06	B	12/00/2018	Various Various	14,773.000	82,782		
	NOMURA HOLDINGS INC	В	12/06/2018	Various	79,600.000	332,007		
SBYZF9-J9-8	NORDEA BANK	В	12/06/2018	CITIGROUP GLOBAL MARKETS	56,210.000	483,631		
655664-10-0	NORDSTROM INC		12/04/2018	BANK OF AMERICA/MERRILL LYNCH	97.000	4,930		
	NORFOLK SOUTHERN CORP		12/04/2018	Various	60.000	10,408		
	NORSK HYDRO ASA COMMON STOCK	B	12/06/2018	CITIGROUP GLOBAL MARKETS	26,031.000	121,025		
	NORWEGIAN CRUISE LINE		11/01/2018	Various	79.000	4,409		
	NOVARTIS AG-REG CMN STK	p	03/29/2018	MORGAN STANLEY	18,733.000	1,517,608		
S66415-44-9	NSK LTD	D	12/00/2018	CITIGROUP GLOBAL MARKETS	15,300.000	137,800		

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CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	NUCCR CORP. NUTRIEN LTD	D	12/04/2018	Various	117.000	7,379		
	NVIDIA CORP	В	12/06/2018 12/04/2018	Various Various	41.000	8.463		
	NXP SEMICONDUCTORS N.V.	D	12/06/2018	CITIGROUP GLOBAL MARKETS	3.858.000			
SBDHLT-Z4-3	OBSIDIAN ENERGY LTD	B	12/07/2018	CITIGROUP GLOBAL MARKETS	67,020.000	33,750		
	OCCIDENTAL PETROLEUM CORP		12/06/2018	Various	8,712.000	582,351		
	OLYMPUS CORP	В	12/06/2018	CITIGROUP GLOBAL MARKETS	4,300.000	118,389		
	ONNICOM GROUP ON SENICONDUCTOR CORP		12/04/2018	Var ious		5,440 5,212		
	ORACLE CORP COM		12/04/2018	Various		2,169		
	OREILLY AUTOMOTIVE INC		07/31/2018	Various	457.000	111,976		
	ORKLA ASA	B	12/06/2018	CITIGROUP GLOBAL MARKETS	8,622.000	69,397		
	OUTOKUMPU	В	12/07/2018	CITIGROUP GLOBAL MARKETS	31,995.000	132,776		
	P G & E CORP		12/06/2018	Var ious	9,259.000 36.000	241,168 2,267		
699320-20-6	PARAMOUNT RESOURCE LTD	В	12/04/2018	CITIGROUP GLOBAL MARKETS				
704326-10-7	PAYCHEX INC		12/04/2018	Various	95.000	6,243		
704551-10-0	PEABODY ENERGY CORP		12/06/2018	CITIGROUP GLOBAL MARKETS	1,666.000	51,096		
	PEARSON	B	12/06/2018	CITIGROUP GLOBAL MARKETS	6,042.000	70,792		
	PEPSICO INC.		11/01/2018	Various	219.000	24,687 5,216		
	PERRIGO PLC	R	12/04/2018	Various		5,216		
	PERSPECTA INC	J	06/01/2018	DISTRIBUTION	3,507.010			
G70278-10-9	PETRA DIAMONDS LTD	В	09/06/2018	JPMORGAN CHASE & CO.	600,773.000			
	PETS AT HOME PLC	B	12/06/2018	CITIGROUP GLOBAL MARKETS	38,889.000	60,076		
	PEUGEOT SA EUR1	B	12/06/2018	CITIGROUP GLOBAL MARKETS	7,963.000	163,548		
	PFIZER INC		12/04/2018	Various	352.000 25,983.000	14,556		
	PHILLIPS 66		12/06/2018	Various	25,983.000	2,216,862 4,596		
	PHOENIX GROUP HOLDINGS	R	12/20/2018	EXCHANGE	11.120.000	72.781		
	PINNACLE WEST CAPITAL CORP		09/30/2018	Various		5,223		
	PNC FINL SVCS GROUP INC		12/04/2018	Various	32.000	4,282		
	PRAIRIESKY ROYALTY LTD	В	12/06/2018	CITIGROUP GLOBAL MARKETS	24,267.000	305,278		
	PREMIER OIL PLC PROCTER & GAMBLE CO	В	12/06/2018	CITIGROUP GLOBAL MARKETS		33,610 3,775,950		
	PROGRESSIVE CORP		12/06/2018	Various Various		3,732		
	PROSIEBENSAT1 MEDIA AG	В	12/06/2018	CITIGROUP GLOBAL MARKETS	8.529.000	160.471		
744320-10-2	PRUDENTIAL FINL INC		07/31/2018	Various		7,927		
	PUBLIC STORAGE		12/04/2018	Various	36.000	7,625		
	PUBLIC SVC ENTERPRISE GROUP		10/23/2018	Various	67.000	3,471		
	PULTE GROUP INC	R	12/04/2018	Var i ous		1,680 47.743		
	OORVO INC	υ	12/04/2018	BANK OF AMERICA/MERRILL LYNCH	80.000	47,743		
747525-10-3	QUALCOMM INC		12/06/2018	Various	23,304.000	1,330,891		
74834L-10-0	QUEST DIAGNOSTICS INC		12/04/2018	Various	17.000	1,546		
	QURATE RETAIL INC QVC GROUP		12/04/2018	Various	138.000	3,078		
	RALLYE SA	В	09/06/2018	JPMORGAN CHASE & CO.				
	RANGE RESOURCES CORP		12/04/2018	VariousCITIGROUP GLOBAL MARKETS	3,843.000	53.379		
	RAYTHEON COMPANY		12/00/2018	Various		4.317		
756109-10-4	REALTY INCOME CORP		12/04/2018	BANK OF AMERICA/MERRILL LYNCH	97.000	6,212		
	RECKITT BENCKISER GROUP PLC	В	12/06/2018	CITIGROUP GLOBAL MARKETS	1,710.000	135,348		
756577-10-2	RED HAT INC.		12/06/2018	Various	2,833.000	504,982		
	REGENCY CENTERS CORPORATION		12/04/2018	Various		5,429 277,489		
	REGIONS FINANCIAL CORP		12/06/2018	Various	389.000	6.533		
	REINSURANCE GROUP AMERICA INC		12/04/2018	Various	20.000	2,836		
G74570-12-1	RELX PLC	В	12/06/2018	CITIGROUP GLOBAL MARKETS	16,971.000	342,681		
F77098-10-5	RENAULT SA COMMON STOCK	В	12/06/2018	CITIGROUP GLOBAL MARKETS	5,544.000	360,837		
	RENESAS ELECTRONICS CORP	B	12/06/2018	CITIGROUP GLOBAL MARKETS	17,500.000	83,834		
	REPSOL YPF SA EUR1	R	06/18/2018	Various	3,957.970	68,373		
	REPUBLIC S VCS INC COM		12/04/2018	Var ious		2,377 48.479		
	RESIDED INC.		12/04/2018	Various Various	2,000.330	6.827		
	RESTAURANTS BRANDS INTERNATIONAL I	В		CITIGROUP GLOBAL MARKETS	2,382.000	135,489		

		Shov	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
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								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	RIGHTMOVE PLC	В	09/12/2018 .	EXCHANGE	50,490.000	265,053		
	RIO TINTO CMN STK	B	10/18/2018 .	Various	527.000	24,313		
	RIO TINTO LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS	3,945.000	207,057		
	ROBERT HALF INTL INC	n	12/04/2018 .	Various		6,057 2,876,181		
	ROPER TECHNOLOGIES INC	В	12/04/2018	Various	25.000			
	ROSS STORES, INC.		12/04/2018	Various	126.000	10,272		
	ROYAL BANK OF SCOTLAND GROUP PLC	В	12/06/2018	CITIGROUP GLOBAL MARKETS	101,456.000	273,924		
	ROYAL CARIBBEAN CRUISES LTD		12/06/2018 .	Various	1,455.000	160,399		
	S&P GLOBAL INC		12/04/2018 .	Various	19.000	3,537		
	SAFILO GROUP S.P.A.	B	12/06/2018	Various	10,281.000	18,516		
	SAGA PLC	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS		45,793 1,472		
	SALESFORCE. COM INC	D	12/04/2018 .	Various	19.017.000	1,4/2		
	SALZGITTER AG	B	12/06/2018	CITIGROUP GLOBAL MARKETS	2,850.000			
	SANOFI S.A.	B	05/31/2018	JPMORGAN CHASE & CO.	25,819.000	1,977,991		
\$67769-07-5	SAPPORO HOLDINGS	В	09/05/2018 .	JPMORGAN CHASE & CO.	24,400.000	501,896		
	SARAS S.P.A.	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	21,872.000	42,069		
	SCENTRE GROUP UNITS LTD	В	02/28/2018 .	MORGAN STANLEY	45, 195.000	135,238		
	SCHLUMBERGER LTD		12/06/2018	Various	28,014.000	1,185,552		
	SEALED AIR CORP	R	07/31/2018 .	Various	105.000 8.700.000	4,799 127.186		
	SELECT BANCORP INC	٠	08/28/2018 .	FIG Partners LLC	13,000.000			
	SEVEN & I HOLDINGS NPV	В	12/06/2018	Various	5.300.000	226.025		
G80661-10-4	SHANKS GROUP PLC	B	12/07/2018	CITIGROUP GLOBAL MARKETS	45,776.000			
	SHIRE PLC COM		03/06/2018 .	MORGAN STANLEY	21,154.000	911,471		
	SHOWA SHELL SEKTYU K.K.	B	12/06/2018 .	CITIGROUP GLOBAL MARKETS	3,700.000	55,202		
	SIGNUND INTERNATIONAL S.A.	B	05/17/2018	DIRECT	110,476,475.000	8,844,001		
	SIMON PPTY GROUP INC	n	12/04/2018 .	Various	9,735.000	1,495,285		
	SKANSKA B	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	4,553.000 1,974.000	69,318		
	SLEEP COUNTRY CANADA HOLDINGS INC	B	12/06/2018	CITIGROUP GLOBAL MARKETS	4.983.000	83.841		
	SMUCKER J M CO COM NEW	J	12/06/2018	Various	676.000			
	SNAP ON IN C COM		12/04/2018	Various	37.000	6,129		
	SOCIETE GENERALE COMMON STOCK	B	12/06/2018 .	CITIGROUP GLOBAL MARKETS	17,081.000	591,898		
	SOCO INTERNATIONAL PLC	B	09/30/2018 .	JPMORGAN CHASE & CO.	167,260.000	199,596		
	SODEXO	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	1,020.000 5,278.000	101,589		
G8255T-10-4 B82095-11-6	SOLGOLD PLC SOLVAY SA COMMON STOCK	В	09/05/201812/06/2018 .	CITIGROUP GLOBAL MARKETS	1,104.000	1,708		
	SOUTH32 LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS	63.016.000	142.906		
	SOUTHERN CO		09/30/2018	Various	138.000	6.164		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		12/04/2018 .	Various	65.000	5, 195		
	SQUARE INC CLASS A		12/06/2018 .	CITIGROUP GLOBAL MARKETS	1,661.000	109,111		
	SSE PLC	B	12/06/2018 .	Various		107,499		
	STANDARD LIFE ABERDEEN PLC	R	12/06/2018	CITIGROUP GLOBAL MARKETS	63,642.000	192,983		
	STARBUCKS CORP		12/06/2018 .	Var i ous	17,242.000	1,146,707 5,015		
	STEEL DYNAMICS INC		12/04/2018	Various Various	172.000			
	STORA ENSO OYJ	В	12/07/2018	CITIGROUP GLOBAL MARKETS	5,546.000	68,178		
J14406-13-6	SUBARU CORP	B	12/06/2018	CITIGROUP GLOBAL MARKETS	15,100.000			
	SUBSEA SA	В	12/06/2018	CITIGROUP GLOBAL MARKETS	8,833.000	91,218		
	SUEZ ENVIRONNEMENT S.A.	В	03/06/2018 .	MORGAN STANLEY	33,077.000	456,281		
J77153-12-0	SUMITOMO CHEMICAL CO	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	20,400.000	108,879		
\$68588-49-0 867914-10-3	SUNITONO METAL MINING LTD	R	12/06/2018 .	CITIGROUP GLOBAL MARKETS	3,500.000			
	SUPERDRY PLC	B	12/04/2018 .	Various		8,541		,
	SUZUKI MOTOR CORP JPY50	В	12/06/2018	CITIGROUP GLOBAL MARKETS	5,600.000	267,972		
784860-10-1	SVB_FINANCIAL_GROUP		12/06/2018	CITIGROUP GLOBAL MARKETS	452.000			
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	25,049.000	266,900		
	SWATCH GROUP NAM	B	12/06/2018 .	CITIGROUP GLOBAL MARKETS	4,117.000	235,239		
	SWEDBANK AB	В	12/06/2018	CITIGROUP GLOBAL MARKETS	139.000	3,109		
	SYDBANK A/S	В	12/06/2018 .	CITIGROUP GLOBAL MARKETS	7, 161.000	172,398		
	SYMANTEC CORP. SYNCHONY FINANCIAL		12/06/2018 .	CITIGROUP GLOBAL MARKETS	2,220.000 7.503.000	49,528 188.625		
	T. ROWE PRICE GROUP		12/06/2018 .			3,214		
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		Shov	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
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								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	TAIHO KOGYO LTD	B	09/05/2018	JPMORGAN CHASE & CO.	1,600.000	16,647		
	TAISEI CORP TAKEDA PHARMAGEUTICAL CO LTD	В	12/06/2018 12/06/2018	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	1,800.000 8.000.000	79,229 290,189		
	TARESTRY INC	D	12/06/2018	Various	3,500.000	290, 109		
	TARGET CORP		12/04/2018	Various	51.000	3,728		
	TAYLOR WIMPEY PLC 25P	B	12/06/2018	CITIGROUP GLOBAL MARKETS	119,901.000	203,091		
	TE CONNECTIVITY LTD		12/04/2018	Various	94.000	8,201		
	TECHNICOLOR EUR 0.1	В	12/06/2018		11,367.000 9.285.000	15, 168		
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	В	12/06/2018	Various	6,063.000	129,209		
	TELECOM ITALIA EURO.55	B	12/06/2018	CITIGROUP GLOBAL MARKETS	150,362.000	94,471		
	TELEFONICA DE ESPANA	B	12/06/2018	Various	56,208.000	484,657		
R21882-10-6	TELENOR	В	12/06/2018	CITIGROUP GLOBAL MARKETS	279.000	5,366		
Q8975N-10-5 S75385-15-3	TELSTRA CORP NPV TENARIS SA	B	12/06/2018	Various	90,641.000 11,074.000	200,283 129,232		
	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	02/28/2018	MORGAN STANLEY	11,074.000			
	TEXAS INST RS INC COM		12/04/2018	Various	167.000	17,930		
883203-10-1	TEXTRON IN C COM		12/04/2018	Various		7,064		
	THERMO FIS HER SCIENTIFIC INC COM		12/04/2018	Various	32.000	7,227		
	THOMAS COOK GROUP	В	12/06/2018	CITIGROUP GLOBAL MARKETS	215, 156.000	87,081		
	THONSON REUTERS CORP	B	11/27/2018	EXCHANGE	8,216.000 6,001.000	323,435		
	TIFFANY + CO NEW COM	υ	12/06/2018	Various	1,784.000	157,920		
	TJX COMPANIES INC		12/04/2018	Various	238.000	15,883		
	T-MOBILE US INC		12/04/2018	Various	99.000	6,768		
T93619-10-3	TODS SPA	В	12/06/2018	CITIGROUP GLOBAL MARKETS	1, 103.000	52,806		
\$68955-67-3	TOHO ZINC LTD	B	09/05/2018	JPMORGAN CHASE & CO.	10,300.000	334, 137		
000074 40 4	TOKEN CORP	B	12/06/2018	JPMORGAN CHASE & CO. CITIGROUP GLOBAL MARKETS		46,118 109,666		
SBDV82-P2-1	TORC OIL AND GAS LTD	B	12/00/2018	CITIGROUP GLOBAL MARKETS	42.081.000	142.507		
891027-10-4	TURAY INDUSTRIES TORC OIL AND GAS LTD TORCHMARK INC COM		12/04/2018	Various	23.000	1,946		
SB15C5-57-0	TOTAL SA EUR 2.5	B	03/06/2018	Various	841.000	47,294		
	TOTAL SYSTEM SERVICES INC		12/04/2018		66.000	5,971		
	TOYODA GOSEI LTD	B	12/06/2018	CITIGROUP GLOBAL MARKETS	3,600.000 4,000.000	70,829		
	TRACTOR SUPPLY CO	D	12/06/2018	Various	4,000.000	5,486		
	TRANSCANANDA CORP	В	12/06/2018	CITIGROUP GLOBAL MARKETS	15.349.000	616,933		
Q9194A-10-6	TRANSURBAN GROUP	B	09/13/2018	EXCHANGE	30,904.000	239,859		
G90202-10-5	TRAVIS PERKINS PLC COMMON STOCK	В	12/06/2018	CITIGROUP GLOBAL MARKETS	2,121.000	29,389		
	TREVALI MINING CORP	B	12/07/2018	CITIGROUP GLOBAL MARKETS	75,906.000	24,869		
	TRICAN WELL SERVICE LTD	B	12/07/2018	CITIGROUP GLOBAL MARKETS	146,578.000 9,420.000	142 , 196		
	TWENTY FIRST CENTURY FOX INC CL A	D	12/06/2018	CITIGROUP GLOBAL MARKETS	10.879.000	538.511		
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		02/28/2018	MORGAN STANLEY	19,546.000	711,865		
90184L-10-2	TWITTER INC		12/06/2018	Various	10,710.000	342,314		
	U G I CORP.		12/04/2018	Various	127.000	6,816		
	ULTA BEAUTY INC	D	12/06/2018	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	500.000 2.041.000	146,460		
	UNILEVER NV CVA NLGO. 16	D	03/06/2018	MORGAN STANLEY	2,041.000	116,830		
	UNION PACIFIC CORP		11/01/2018	Various	2,230.000	4.612		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		12/04/2018	Various	67.000	5,857		
	UNITED PARCEL SERVICE INC CLASS B		07/31/2018	Various	36.000	4,407		
911363-10-9	UNITED RENTALS INC		12/06/2018	Various	833.000	87,323		
	UNITED TECHNOLOGIES CORP		12/04/2018	Various	113.000	14,274		
	UNITED ITIERAPEUTICS CORP	B	03/06/2018	Warious	14.000 74.284.000	1,779		
	UNITEDHEALTH GROUP INC		12/04/2018	Various		9,656		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		12/04/2018	Various	95.000	11,177		
SB2PNJ-P5-5	UNIZO HOLDINGS LTD	В	09/05/2018	JPMORGAN CHASE & CO.	6,100.000	114,480		
	US BANCORP		12/04/2018	Various	49.000	2,587		
	VALEO SA VALERO ENERGY CORP	R	12/06/2018	CITIGROUP GLOBAL MARKETS	10,322.000	290,079		
	VALLOUREC S.A.	R	12/04/2018	Various		7,757		
	VALLUONEU S.A. VAN DE VELDE NV	В	12/00/2018	CITIGNOUP GLOBAL MARKETS	643.000	45,405		
	VENTAS INC			CITIGROUP GLOBAL MARKETS	1,081.000	70,719		
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SCHEDULE D - PART 3

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99857-0-0 III.LINIS OS INC	
ST/889-7-6 WIRE/ADD IS SURVEY-RES 709,000 194,128 588967-84-0 WIDO GRUP (JAMP RC 1,276/2018 R. 1,276	
SAUP-8-4-0 NOD GRIF (FIRE IM) FLC SAUP-9 (ROBAL WRITES 1.489.00 1.10.973 1.900228-10-0 NODSIGE FIRE IM 1.897.00 1.4.535 1.900228-10-0 NODSIGE FIRE IM 1.997.00 1.4.535 1.900228-10-0 NODSIGE FIRE IM 1.997.00 1.4.535 1.900228-10-0 NODSIGE FIRE IM 1.997.00 1.4.535 1.900228-10-0 NODSIGE FIRE IM 1.997.00 1.4.535 1.900228-10-0 NODSIGE FIRE IM 1.997.00 1.4.535 1.900228-10-0 NODSIGE FIRE IM 1.997.00 1.4.535 1.900228-10-0 NODSIGE FIRE IM 1.997.00 1.900228-10-0 1.900228-	
12/04/2018 17/	
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981391-0-7 WINN RESRITS LTD CM	
S88919-10-1 XILLIN INC	
\$6789-10-0 POLICISTICS INC 1.243,000 88.526 1.266/2018 1.2166/2018 1.2	
Se8826-64-8 Walf BRADES INC Se7804-90 Se8826-64-8 Walf BRADES INC Se7804-90	
\$8848-10-1 VIUI BRANDS INC 12/04/2018 Various 79,000 7,137 Various 79,000 79,137 Various 79,000 79	
SECURE VID B. 12/06/2018 CIT GRUP BLOBAL MARKETS 20, 651 000 79, 162 CIT GRUP BLOBAL MARKETS 3, 183, 000 19, 187 CIT GRUP BLOBAL MARKETS 3, 183, 000 19, 187 CIT GRUP BLOBAL MARKETS 99, 248, 000 114, 20 CIT GRUP BLOBAL MARKETS 99, 248, 000 CIT GRUP B	
198423-10-2 ZAJATO 198500-10-9 ZAJATA DENERY CORP 19. 1/20/2018 1/	
B88807-10-3 ZAPATA EMERGY CORP B 12/07/2018 CIT (GROUP GLOBAL MARKETS 99,249,000 114,280 103,000 8,620 1023/2018 Various 103,000 8,620 103,000 8,620 103,000 8,620 103,000	·
9999999 Nutrie 100	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) 464326-84-2	
4642F-84-2	
46434G-10-3 ISHARES CORE INSCI EMERGING MARKETS C 12/20/2018 Various 1,493,649,000 75,138,548 464287-20-0 ISHARES ORE SAP 500 ETF 12/20/2018 Various 18,601,000 5,127,552 12,20/2018 Various 18,001,000 18,314,332 12,20/2018 Various 18,001,000 18,314,332 12,20/2018 Various 12/20/2018 Various 12,20/2018 Various Various 12,20/2018 Va	
464287-20-0 ISHARES (ORE S&P 500 ETF 19HARES (NSE) (ANDA ETF 20,005 (ANDA ETF 2	
SHARES INSCI CANADA EFF SHARES RUSSELL 1000 INDEX FUND 12/20/2018 Various 290,065,000 8,314,932 464287-62-2 15448ER RUSSELL 2000 INDEX FUND 292,3481 000 45,922,348	
464287-62-2 ISHARES RUSSELL 1000 INDEX 12/20/2018 Var ious 293, 481.000 A5,922,497 464287-65-5 ISHARES TRUSF RUSSELL 2000 INDEX FUND 12/20/2018 Var ious 968,885.000 16,008,841 11/01/2018 Var ious 232,339.000 16,008,841 232,339.000 232,339.000 278,470,835 XXX 2799999. Subtotal - Common Stocks - Mutual Funds 465,027,076 XXX 2799999. Total - Common Stocks - Part 5 213,062,974 XXX 2799999. Total - Common Stocks - Part 5 233,000,000 XXX 2799999. Total - Common Stocks - Part 5 233,000,000 XXX 2799999. Total - Common Stocks - Part 5 278,000,000 XXX 2799999. Total - Common Stocks - Part 5 278,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 XXX 2799999. Total - Common Stocks - Part 5 279,000,000 27	
464287-65-5 ISHARES TRUST RUSSELL 2000 INDEX FUND 12/20/2018 Var ious 96, 885.000 16, 008, 841 1704/2018 Var ious 220, 339.000 64, 735, 233 230, 239.900 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 339.000 240, 230, 230, 230, 230, 230, 230, 230, 23	
78462F-10-3 SPDR S&P 500 ETF TRUST 232,339.000 64,735,233 XXX 92999999. Subtotal - Common Stocks - Mutual Funds 278,470,835 XXX 9799997. Total - Common Stocks - Part 3 465,027,076 XXX 9799998. Total - Common Stocks - Part 5 213,062,974 XXX 97999999. Total - Common Stocks 678,090,050 XXX	
9299999. Subtotal - Common Stocks - Mutual Funds 278,470,835 XXX 9799997. Total - Common Stocks - Part 3 465,027,076 XXX 9799998. Total - Common Stocks - Part 5 213,062,974 XXX 9799999. Total - Common Stocks 678,090,050 XXX	
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979999. Total - Common Stocks XXX	
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9999999 - Totals 6,350,267,410 XXX	15,273,95

SCHEDULE D - PART 4

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OLI GIA								Prior Year Book/	11 Unrealized	12 Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Total Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	9
CUSIP	_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tr
Identi-	For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)		During	M
fication Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	
S203E-AY-4 GOVT NATL MTG ASSOC I #346623		12/01/2018 .	SCHEDULED REDEMPTION		445	445	508	496		(51)	(51		445					1606.
S203P-CA-9 GOVT NATL MTG ASSOC I #354765		12/01/2018 .	SCHEDULED REDEMPTION		7,301		6,564	6,632		670		670		7,301					1902
6204G-PV-8 GOVT NATL MTG ASSOC I #369536		12/01/2018 .	SCHEDULED REDEMPTION	···	1,472	1,472	1,511	1,512		(40 773		(40		1,472 11,107				78 458	
6204J-5P-7 GOVT NATL MTG ASSOC I #371754 6204R-B7-2 GOVT NATL MTG ASSOC I #377262		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		580	11, 107 580	10,211	596		(16				580				406	3108
6204W-NE-3 GOVT NATE MTG ASSOC I #377202		12/01/2018	SCHEDULED REDEMPTION		1,261	1,261	1,441	1,362		(101		(101		1,261				55 55	550
6205L-JN-1 GOVT NATL MTG ASSOC I #393669		12/01/2018	SCHEDULED REDEMPTION		497	497	514	520		(23		(23		497				28	280
6206F-QA-3 GOVT NATL MTG ASSOC I #410049		12/01/2018 .	SCHEDULED REDEMPTION		2,206	2,206	2,416	2,415		(210		(210		2,206				91	9107
6206H-5L-8 GOVT NATL MTG ASSOC I #412251		12/01/2018 .	SCHEDULED REDEMPTION		10	10	10	11		(1		(1		10					11
6206V-VU-8 GOVT NATL MTG ASSOC I #422827		12/01/2018 .	SCHEDULED REDEMPTION		856	856 32	868	874		(18		(18		856				43	4306 204
6209F-L3-1 GOVT NATL MTG ASSOC I #470246		12/01/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		32	5	4د5	اد		(5	/	(5)	32				4	0
6210W-KC-2 GOVT NATE WITG ASSOC I #493961		12/01/2018 .	SCHEDULED REDEMPTION		53	53		56		(4)	(4)	53	ļ				20
6211D-DV-9 GOVT NATL MTG ASSOC I #509616		04/01/2018 .	SCHEDULED REDEMPTION		1,322	1,322	1,400			(42		(42		1,322				29	290
6211E-SM-1 GOVT NATL MTG ASSOC I #510924		12/01/2018 .	SCHEDULED REDEMPTION		67	67	70	69		(3)	(3)	67				3	.30
6211F-PN-9 GOVT NATL MTG ASSOC I #511729		05/01/2018 _	SCHEDULED REDEMPTION		311	311	329	325		(14		(14		311					.91
6211H-U6-6 GOVT NATL MTG ASSOC I #513705		12/01/2018 .	SCHEDULED REDEMPTION		32	32	34	35		(3		(3		32					2
6211R-FN-4 GOVT NATL MTG ASSOC I #520473 6212S-KZ-8 GOVT NATL MTG ASSOC I #542212		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		296 86	296	318 91	333		(38		(38		296					130
295X-A5-4 GOVT NATE MTG ASSOC I #542212		12/01/2018 .	SCHEDULED REDEMPTION		65,964	65,964	67,036	67,999		(2,035		(2,035		65,964				2,560	
3225A-M7-2 GOVT NATL MTG ASSOC I #780382		1.12/01/2018	SCHEDULED REDEMPTION		1,097	1.097	1.057	1.087		10		10	/	1,097				64	34
225A-M8-0 GOVT NATL MTG ASSOC I #780383		12/01/2018	SCHEDULED REDEMPTION		67	67	66	66						67					.30
S225A-T3-4 GOVT NATL MTG ASSOC I #780570		12/01/2018 .	SCHEDULED REDEMPTION		473	473	542	529		(56		(56		473				20	
6202B-XZ-3 GOVT NATL MTG ASSOC II #001596		12/01/2018 .	SCHEDULED REDEMPTION		693	693	713	704		(12		(12		693				39	
6202B-Z9-9 GOVT NATL MTG ASSOC II #001668		12/01/2018 .	SCHEDULED REDEMPTION		305	305	314	311		(5)	(5)	305			(007)		170
12810-SD-1 TREASURY BOND		11/01/2018 .	GOLDMAN, SACHS & CO BANK OF AMERICA/MERRILL		508,814	550,000	509,781							509,781		(967)	(967)	3,542	20
12828-2S-8 TREASURY NOTE		01/31/2018	LYNCH	-	6,737,227	7,000,000	6,923,438	6,927,427		1,275		1,275		6,928,702		(191,475)	(191,475)	48,39	a1 0
12828-2U-3 TREASURY NOTE		.03/06/2018 .	MORGAN STANLEY		11,268,742	11,900,000	11,732,191	11,738,307		4,054		4,054		11,742,361		(473,619)		115,807	
12828-2W-9 TREASURY NOTE		03/12/2018 .	Various		27,338,217	28,121,800	27,980,442	27,986,296		3,308		3,308		27,989,604		(651,387)	(651,387)	195,902	020
12828-3C-2 TREASURY NOTE					57,901,403	59,320,800	59, 251, 235	59, 253, 019		2,982		2,982		59,256,000		(1,354,597)	(1,354,597)	372,015	
12828-3G-3 TREASURY NOTE		01/31/2018 _	Various		31,112,773	31,500,000	31,432,324	31,435,070		1,446		1,446		31,436,516		(323,743)	(323,743)	107,659	
12828-3H-1 TREASURY NOTE		01/30/2018 . 10/11/2018 .	Various		81,402,688		81,563,008 779,726			2,919		2,919		81,567,395		(164,708)			
12828-4R-8 TREASURY NOTE		10/11/2018 .	Various Various		778,050 98,797	780,000				28 8		28		779,754		(1,704)		4,358	
112828-4S-6 TREASURY NOTE		10/11/2018	Various		4,004,844	4,000,000	4,004,969			(127)	(127)	4,004,841		2	2	22,766	
12828-4V-9 TREASURY NOTE		11/16/2018	GOLDMAN, SACHS & CO		49, 137	50,000	48,842			5		5		48,846		290		375	750
12828-4W-7 TREASURY NOTE			MORGAN STANLEY		4,995,117	5,000,000	4,996,289			309		309		4,996,598		(1,481)		44,837	
12828-4Y-3 TREASURY NOTE		12/03/2018 .			9, 161, 953	9,200,000	9, 168,016			1,849		1,849		9, 169, 865		(7,912)	(7,912)	44,233	.3 0
12828-5K-2 TREASURY NOTE		11/15/2018	BANK OF AMERICA/MERRILL LYNCH	-	24,433,965	24.500.000	24.385.156			949		949		24.386.105	1	47,860	47,860	31, 133	33 1
12828-A7-5 TREASURY NOTE		12/31/2018		-†	40,000,000	40,000,000		39.914.244		85,756		85,756		40,000,000		41,000	41,000	900,000	
12828-M8-0 TREASURY NOTE		07/10/2018 .			22,983,750	23,600,000	23,418,906	23,420,222		10,617		10,617		23,430,839		(447,089)	(447,089)	168,822	
12828-S6-8 TREASURY NOTE		07/31/2018 .	MATURED		5,200,000	5,200,000	5, 203, 859	5, 201, 153		(1,153)	(1, 153)	5,200,000				38,980	300
12828-T8-3 TREASURY NOTE		06/06/2018 .	WELLS FARGO		6,067,832	6,100,000	6,046,625	6,075,777		12,599		12,599		6,088,376		(20,544)	(20,544)	41,737	
12828-V5-6 TREASURY NOTE		08/16/2018 .	Various		9,734,125	9,800,000	9,776,266	9,787,095		3,937		3,937		9,791,032	†	(307, 476)	(56,907)	82,650	
12828-V7-2 TREASURY NOTE		06/28/2018 .	GOLDMAN, SACHS & CO GOLDMAN, SACHS & CO		20,961,430	21,400,000	21,346,625 9,933,984	21,355,520 9,944,535		3,385		3,385		21,358,905		(397, 476)	(397,476)	277,905 154,89	
IZUZU IIU U INLAUUNI NUIL			BANK OF AMERICA/MERRILL		ا 101, د کی							0,249		84 ، , ۵۵۷ و		(220,003)	(220,003)	104,89	
12828-W8-9 TREASURY NOTE		01/31/2018 .	LYNCH		6,350,195	6,500,000	6,530,039	6,525,899	L	(501)	(501)	6,525,398	L	(175,203)	(175,203)	41,518	180
12828-X4-7 TREASURY NOTE			GOLDMAN, SACHS & CO		4,853,711	5,000,000	4,984,961	4,986,823		1,434		1,434	,	4,988,257		(134,546)	(134,546)	61,906	
			BANK OF AMERICA/MERRILL	-											1				
12828-XR-6 TREASURY NOTE		01/31/2018 _			9,848,275	10 , 150 , 000	10, 139, 691	10,140,746		172		172		10,140,918		(292,643)	(292,643)	30,743	.30
HOOOD VIII E TOEAGUDV NOTE		03/08/2018	BANK OF AMERICA/MERRILL	-	0 004 000	40,000,000	0.051.050	0.050.507		4 704		4 704		0.050.000	1	(004 040)	(004.040)	100 07/	,, ,
112828-XW-5 TREASURY NOTE			LYNCH		9,664,063	10,000,000	9,951,953	9,956,587		1,721		1,721		9,958,308		(294,246)	(294,246)	120,373	J U
12828-XY-1 TREASURY NOTE		10/11/2018			497,246	500,000	499,434			74		74		499.507	1	(2,261)	(2,261)	3,635	35 n
12828_Y4_6 TREASURY NOTE		10/31/2018			19 999 414					195		195		19.990.038		9 376		30 316	

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD.	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
		_						-		11	12	13	14	15			_			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
912828-Y7-9	TREASURY NOTE	O.g.i	09/05/2018 .		Otook	8.025.938		7.994.375	Value	Decircase	39	riccognizca	39	Value	7.994.414	Вюрова	31.524	31.524		07/31/2025
012020 17 0 ::	TIETOOTTI TOTE		1.30/00/2010	BANK OF AMERICA/MERRILL		, 020,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									D1,0E4			
912828-3D-0	WI TREASURY NOTE		01/08/2018	LYNCH			8,750,000	8,742,822	8,742,985		21		21		8,743,006		(74,696)	(74,696)	38,070	10/31/2024
74046B-AA-4	PREMIER AIRCRAFT LEASING		11/06/2018	SCHEDULED REDEMPTION		273,493	273,493	284,536	282,351		(8,858)	(8,858)		273,493					02/06/2022
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2018 .	SCHEDULED REDEMPTION		430,567	430,567	430,567	430,567						430,567				9,584	
797224-AC-6	. SAN CLEMENTE LEASING LLC		11/22/2018 .	SCHEDULED REDEMPTION		1, 104, 986	1,104,986	1, 104, 986	1, 104, 986						1,104,986				27,256	
805649-AB-6 899768-AF-2	SAYARRA LTD		10/29/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		888,818									888,818 883,880				18,627	04/14/2022
899768-AF-2 899768-AE-5	TUNISIA A.I.D. 8.97% GOVI GID NIS				-	300.000			305,324		(5.324	\	(5.324)		300.000				27,870	
	Subtotal - Bonds - U.S. Governments	<u>- </u>	.4.03/01/2010 .	SUILDOLLU HLULIIIFTTUN		446.350.078	452,750,881	451.098.139	378,949,875		128.136	,	128 . 136		451,554,266		(5, 204, 188)	(5.204.188)	3,347,076	
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	In .	04/08/2018 .	MATUREN	1		833,333	833,333	833,333		120, 130		120, 130		833,333		(3,204,100)	(3,204,100)		04/08/2018
u 1300#-AA-9	ONTHINN TOLANDO J. JOJO OLA A INTO			BANK OF AMERICA/MERRILL		, 500, 500	,000,000													
23371D-AE-4	DAE FUNDING LLC	C	11/09/2018	LYNCH	1	2,036,610	2,052,000	2,052,000		L		L	L		2,052,000		(15,390)	(15,390)		11/15/2023
105756-BH-2	FED REPUBLIC OF BRAZIL	D	01/15/2018			361,111	361,111	394,111	361,567		(457)	(457)		361, 111				14,444	01/15/2018
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	D	07/01/2018 .	SCHEDULED REDEMPTION		1,604,822		1,604,822	1,604,822						1,604,822					01/01/2023
71654Q-BC-5	PETROLEOS MEXICANOS	D	12/20/2018 .	SCHEDULED REDEMPTION		1, 100, 000	1,100,000	1, 100,000	1, 100,000						1,100,000					12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	D	12/20/2018	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,500	12/20/2022
740440 45 0	PROVINCE OF OURDED		00 (00 (0040	BANK MONTREAL / NESBITT		44 000 000	45 000 000	44 040 000	44 077 050		0.000		0.000		44 004 004		(07.004)	(07.004)	440.075	00 (05 (0004
748149-AF-8 74733W-AB-4	PROVINCE OF QUEBEC	. A	08/29/2018 .	JPMORGAN CHASE & CO.		14,883,900 10,304,500	15,000,000	14,943,000	14,977,253 9,999,057		3,982		3,982		14,981,234 9,999,283		(97,334)	(97,334)305,217		08/25/2021
1413311-AD-4		. D	00/20/2010 .	BANK OF AMERICA/MERRILL		10,304,300	10,000,000	9,990,900	9,999,007		220		220		9,999,200					01/21/2020
168863-AW-8	REPUBLIC OF CHILE	D	.08/20/2018	LYNCH		4,997,250	5,000,000	4,956,550	4,982,211		2,926		2,926		4,985,137		12, 113	12,113	152 569	09/14/2021
100000 //// 0 11	- NE		20, 20, 20 10	CITIGROUP GLOBAL		,00,,200	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,002,211						,000,101					
698299-AV-6	REPUBLIC OF PANAMA	_ D	08/20/2018 .	MARKETS		3,601,200	3,000,000	3,396,000	3,246,217		(15,651))	(15,651)		3,230,566		370,634	370,634	227,406	01/29/2026
				SANTANDER INVESTMENT																
715638-AS-1	REPUBLIC OF PERU	. D	08/29/2018 .	SECURITIES INC		6, 175,500	5,000,000	5,780,000	5, 469, 150		(33,769		(33,769)		5,435,382		740 , 118	740,118		07/21/2025
731011-AR-3	REPUBLIC OF POLAND	. D	08/20/2018 .	GOLDMAN, SACHS & CO		12,384,720	12,000,000	13,293,750	12,248,437		(101,456)	(101,456)		12,146,980		237,740	237,740		07/15/2019
857524-AA-0	REPUBLIC OF POLAND	. D	08/20/2018 _	JPMORGAN CHASE & CO SMBC Nikko Securities		5,250,250	5,000,000	4,941,550	4,977,239		4, 119		4, 119		4,981,357		268,893	268,893	214,253	04/21/2021
74727P-AK-7	STATE OF QATAR	n	08/20/2018	America, Inc		7,206,500	7,000,000	7,901,250	7,245,559		(74.948	\	(74,948)		7, 170, 611		35.889	35.889	400 167	01/20/2020
141211 AK 1	OTATE OF WATAIT	. 0		CITIGROUP GLOBAL		,200,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(14,540	,	(14,540)		, , 170,011					01/20/2020
87164K-AG-9	SYNGENTA FINANCE NV	D	04/24/2018	MARKETS		1,487,835	1,500,000	1,500,000							1,500,000		(12, 165)	(12, 165)	408	04/24/2025
				UNION BANK OF																
87164K-AH-7	SYNGENTA FINANCE NV	D	04/19/2018 .	SWITZERLAND		1,501,530	1,500,000	1,500,000							1,500,000		1,530	1,530		04/24/2023
				CITIGROUP GLOBAL			.=													
91086Q-BA-5	UNITED MEXICAN STATES	D	08/20/2018 _	MARKETS		15,018,000	, ,	14,892,200	14,950,577		7,051		7,051		14,957,628		60,372	60,372		03/15/2022
	Subtotal - Bonds - All Other Governm	nents	T		1	89,747,061		90,085,466	82,995,422		(207,977		(207,977)		87,839,445		1,907,616	1,907,616	3,892,943	
398892-JL-4	GROSSE ILE TWP MICH SCH DIST		09/25/2018 .			161,604		164,451			(2,658		(2,658)		161,793		(189)	(189)	4,521	
419792-VT-0 594610-3R-6	HAWAII ST	·	08/29/2018		-	663,808 9,175,000	600,000 9,175,000	670,920 9.140.502	9. 168.934		(8,298		(8,298)	}	662,622 9,172,632		1, 186 2, 368	1,186 2,368		11/01/2022
71915P-BT-5	PHOENIX TALENT SCH DIST NO 004	1	06/27/2018 .		-	9, 175,000	9, 175,000	9, 140,502						t	9, 172,632		4, 135	4, 135		06/15/2032
833068-MY-2	SNOHOMISH & ISLAND CNTYS WASH	1	12/27/2018	UMB BANK		104,285	100,000	103,766					(67)		103,699		586		144	
	Subtotal - Bonds - U.S. States, Territ	ories :				10.166.356		10.136.541	9.168.934		(6.703		(6.703)		10.158.270		8.086	8.086	647.208	
111746-AK-9	BROCKTON MA G 0 2005	1		CALLED @ 100.000		1,570,000	1,570,000	1,582,796	1,572,167		(735		(735)		1,571,432		(1,432)	(1,432)		08/01/2020
249174-SN-4	DENVER COLO CITY & CNTY SCH DI		11/21/2018			1,017,640	905,000	1,030,614			(11,230		(11,230)		1,019,384		(1,744)	(1,744)		12/01/2032
386448-EB-6	GRAND RIVER HOSP DIST COLO		05/09/2018	UMB BANK		229,704	200,000	232,010			(1,284		(1,284)		230,726		(1,022)	(1,022)	2,986	
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B		01/11/2018 .			36,000,000	36,000,000	36,000,000	36,000,000						36,000,000				821,470	
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007		06/20/2018 _			6,440,000	6,440,000	6,440,000	6,440,000	ļ		. }		ļ	6,440,000			l	338,789	
567373-E2-7	MARICOPA CNTY ARIZ UNI SCH DIS		07/31/2018 .			21,914	20,000	22,039	}		(219		(219)	}	21,820	 	94	94 .	361	07/01/2021
590621-KX-5 60534W-SN-9	MESA CNTY COLO VY SCH DIST NO		12/06/2018 .		-		775,000				(8,395		(8,395)	}	924,628 360,318		5,704 (614)	5,704 (614)	24, 199	12/01/2033
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A	-	06/30/2018			5,015,000	5,015,000	4,651,820	4,970,110		44,890		(293)		5,015,000		(014)	(014)	807	03/01/2024
721799-F8-2	PIMA CNTY ARIZ UNI SCH DIST NO	-			-	1.165.390	1.000.000	1.196.630	1, 196, 430		(7.215		(7,215)		1.189.215		(23,825)	(23,825)	15 278	07/01/2025
721799-F9-0	PIMA CNTY ARIZ UNI SCH DIST NO		04/16/2018 .			1, 180, 750	1,000,000	1,213,590	1,213,401		(6,819		(6,819)		1,206,582		(25,832)	(25,832)		07/01/2026
825434-4Y-6	SHREVEPORT LA		09/13/2018	UMB BANK		573,094	500,000	573,225	573, 140		(6,217)	(6,217)		566,923		6, 171	6, 171	15,306	08/01/2024
825434-4Z-3	SHREVEPORT LA		04/16/2018 .			577,776	500,000	578,820	578,742		(2,622)		(2,622)		576, 120		1,656	1,656		08/01/2025 _
825434-5A-7	SHREVEPORT LA	1	10/10/2018	LUMB BANK		294.341	250.000	291.320	291.285	ĺ	(1.516))	(1.516)	1	289.769	1	4.572	4.572	4 514	08/01/2026

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Lingadinad					Carrying	Exchange			Dividends	Con-
CUSIP					Number of					Unrealized	Year's	Than-	Adjusted	Book/			Dealized	Tatal Cain		
		l	D:	NI	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	5	For-		Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
825434-5B-5	SHREVEPORT LA		10/12/2018 _			330,822	280,000	327,384	327,349		(1, 187)		(1, 187)		326 , 162		4,661	4,661	3,968	
86476P-WN-4	SUFFOLK CNTY N Y		11/07/2018 _	UMB BANK		1,808,793	1,600,000	1,843,472	1,843,143		(27,936)		(27,936)		1,815,207		(6,414)	(6,414)	56,917	10/15/2023
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP			CALLED @ 78.422		721,478	920,000	350,621	710,597		10,876		10,876		721,473		5	5		04/01/2022
	<u> Subtotal - Bonds - U.S. Political Subd</u>	divisior			ssessions	58,236,737	57,305,000	57,627,975	55,716,364		(19,902))	(19,902)		58,274,759		(38,021)	(38,021)	1,425,299	
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		03/01/2018 .			1,740,647	2,495,000		1,708,466		15, 109		15, 109		1,723,575		17,072	17,072		03/01/2025
02554C-AE-9	. AMERICAN EAGLE NW LLC WA MILITARY 05B		12/15/2018 .			610,000	610,000	610,000	610,000						610,000				23,847	
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2018 _	CALLED @ 100.000		500,000	500,000	493,970	499,455		26		26		499,481		519	519		02/01/2021
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B	-	11/01/2018 _	CALLED @ 100.000		2, 185,000	2, 185,000	2,313,041	2, 190, 572		(4,559)		(4,559)	}	2, 186, 013		(1,013)	(1,013)		11/01/2019
161045-MJ-5 196632-H7-1	CHARLOTTE N C WTR & SWR SYS RE		10/03/2018 .	UMB BANK	-	113,516	100,000	115, 106			(1,659)	}	(1,659)	}	113,447		69	69		07/01/2023
196632-H/-1 19668Q-JV-8	COLORADO SPRINGS COLO UTILS RE	1	11/09/2018 _	UMB BANK		169,758	150,000 175,000	171,807 183,656			(1,330)		(1,330)		170,477		(719)	(719).		11/15/2023
19668Q-JX-4	COLORADO ST BLDG EXCELLENT SCH	1	10/30/2018 _	UMB BANK		328,371	300,000	330,846			(715)		(715)	·	330, 131		(1,760)	(1,760)	1,045	
196696-QG-6	COLORADO ST BEDG EXCELLENT SCH		01/08/2018	UMB BANK		121,245	115,000	120,142	120, 131		(32)		(32)		120,098		1,146	1,146		11/01/2021
196696-QL-5	COLORADO ST BRD CMNTY COLLEGES		1.11/20/2018	UMB BANK		306.470	295.000	313.659	313.640		(1.976)		(1,976)		311.665		(5, 195)	(5, 195)		11/01/2025
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A	1	06/01/2018	CALLED @ 100.000		1,450,000	1,450,000	1,524,342	1,450,000		(1,070)	'	1,070)		1,450,000					06/01/2022
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2018	SCHEDULED REDEMPTION		26	26	25	24		2		2		26				2	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2018	SCHEDULED REDEMPTION		175	175	203	195		(19)		(19)		175				11	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		12/01/2018 .	SCHEDULED REDEMPTION		72	72	83	76		(4))	(4)		72				5	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		12/01/2018 _	SCHEDULED REDEMPTION		24	24	28	27		(2)		(2)		24				2	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		12/01/2018 _	SCHEDULED REDEMPTION		62,352	62,352	66,210	65,026		(2,674)		(2,674)		62,352				1,809	
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		12/01/2018 _	SCHEDULED REDEMPTION		18,235	18,235	19,358	19,084		(848)		(848)		18,235				523	
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2018 .	SCHEDULED REDEMPTION		698	698	738	714		(16)		(16)		698				36	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		12/01/2018 .	SCHEDULED REDEMPTION	-	3,260	3,260	3, 158	3, 179		82		82		3,260				81	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		12/01/2018 .	SCHEDULED REDEMPTION		2,414	2,414	2,390	2,393		20		20		2,414				88	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		17,491	17,491 580	16,942	17,012 579		480		480		17,491				535	03/01/2035 01/01/2019
312964-LA-5 312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2018 . 12/01/2018 .	SCHEDULED REDEMPTION		580 4,723	4,723	559 4,556	5/9 4,706		10									
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2018	SCHEDULED REDEMPTION		4,723	4,723	4,536	4,700		10		10		214					05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2018	SCHEDULED REDEMPTION		1,783	1,783	1,723	1,776		7		7		1,783				43	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2018	SCHEDULED REDEMPTION		1,458	1,458	1.407	1,452		6		6		1,458				36	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		12/01/2018	SCHEDULED REDEMPTION		4.874	4.874	4.704	4.854		21		21		4.874				119	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2018	SCHEDULED REDEMPTION		1,216	1,216	1,468	1,242		(27)		(27)		1,216				68	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2018 _	SCHEDULED REDEMPTION		859	859	908	893		(34)		(34)		859				48	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2018 .	SCHEDULED REDEMPTION		236	236	245	259		(24)		(24)	ļ	236				11	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2018 .	SCHEDULED REDEMPTION	-	404	404	416	431		(27)		(27)		404					01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #CO1108		12/01/2018 .	SCHEDULED REDEMPTION	-	188	188	196	211		(22)		(22)		188				10	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273	-	12/01/2018 .	SCHEDULED REDEMPTION	-	28	28	29	30		(2)		(2)	·	28				1	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342	-	12/01/2018	SCHEDULED REDEMPTION		150		154	162	·	(12)		(12)	}	150			 	10	02/01/2032
31293Y-C3-8 31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C32790	1	12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		89 45	89	92 47	96 50		(8)		(8)	}	89 45				4	10/01/2029
31294E-PM-5 31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2018 .	SCHEDULED REDEMPTION	-	45	45 971	1.012	1.070		(5)		(5)		971				2	04/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2018	SCHEDULED REDEMPTION	-	182	182	1,012	188		(99)		(6)	}	182				/د ۱۱	03/01/2030
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391	1	12/01/2018 .	SCHEDULED REDEMPTION	-	1,676	1,676	1.897	1.905		(228)		(228)		1,676				58	03/01/2026
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376	1	1.04/01/2018	Various		615	615	593	614		(220)		(220)		615				5	04/01/2018
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097	1	12/01/2018	SCHEDULED REDEMPTION		1,388	1,388	1,430	1,489		(101)		(101)		1,388				59	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2018	SCHEDULED REDEMPTION		40	40	41	44		(4)		(4)		40				2	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2018 .	SCHEDULED REDEMPTION	.	1,454	1,454	1,490	1,570	ļ	(116)		(116)	ļļ	1,454	L		L	70	
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2018 _	SCHEDULED REDEMPTION	-	53,650	53,650	55, 190	56,284		(2,634)		(2,634)		53,650				1,655	
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2018 _	SCHEDULED REDEMPTION	-	9,601	9,601	9,513	9,521		80		80		9,601				283	
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255	-	12/01/2018 _	SCHEDULED REDEMPTION		16,803	16,803	17,286	17,634	ļ	(831)		(831)	}	16,803			ļ	505	
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2018 .	SCHEDULED REDEMPTION		79,047	79,047	81,873	81,091		(2,043)		(2,043)	}	79,047					09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2018 .	SCHEDULED REDEMPTION		31,378	31,378	32,499	32,326		(949)		(949)	·	31,378					04/01/2023
3128MB-5M-5 3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13352	-	12/01/2018	SCHEDULED REDEMPTION	-	106,718	106,718	110,532	110,442		(3,724)		(3,724)	}	106,718					12/01/2023
3128MC-C5-2 3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13492	-	12/01/2018 _ 12/01/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		205,880	205,880	213,238 75,500	212,538		(6,659)		(6,659)	}	205,880 72,894					02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501	1	12/01/2018 .	SCHEDULED REDEMPTION	-		72,894 84,279		75,678 87,401	<u> </u>	(2,784)		(2,784)	t				·		01/01/2024 04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229	1	1.12/01/2018	SCHEDULED REDEMPTION	-	32.679	32.679		33.651		(972)		(972)		32.679					01/01/2023

	_						Sonds and Sto													
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign					Bond	
									Prior Year Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/ Adjusted	Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2018 .	SCHEDULED REDEMPTION		19,830	19,830	20,539	20,434		(604		(604)		19,830					02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2018	SCHEDULED REDEMPTION		33,791	33,791	34,999	34,781		(990		(990)		33,791					06/01/2023
3128MM-KY-8 3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #G18310 FED HOME LOAN MTG CORP GOLD #J07567		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		24,041 27,546	24,041 27,546	24,900 28,530	24,689		(648)		(648)		24,041 27,546					205/01/2024 304/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2018 .	SCHEDULED REDEMPTION		47,824	47,824	49,534	49,370		(1,546		(1,546)		47,824				1,205	
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2018	SCHEDULED REDEMPTION	-	5,888	5,888	6,023	5,953		(65		(65)		5,888				277	
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2018	SCHEDULED REDEMPTION		95, 197	95, 197	93,635	94,216		981		981		95, 197				2, 124	08/01/2028
313614-Y3-7	FED NATL MTG ASSOC #050230		12/01/2018	SCHEDULED REDEMPTION		119	119	115	119						119				6	09/01/2019
313615-GJ-9 313628-FD-6	FED NATL MTG ASSOC #050601		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	1,244	1,244	1,366	1,324		(80)	/	(80)		1,244				68	07/01/2022
313628-FE-4	FED NATL MTG ASSOC #081164		06/01/2018	SCHEDULED REDEMPTION		479	479	463	475		5		5		479				14	09/01/2019
31371G-YG-9	FED NATL MTG ASSOC #251911		07/01/2018	SCHEDULED REDEMPTION		1,231	1,231	1,192	1,227	[4		4		1,231				22	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022		10/01/2018 .	Various		593	593	574	590		3		3		593					10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		12/01/2018 .	Various		1,241	1,241	1,201	1,234		7				1,241				33	
31371H-Q2-7 31371H-Q4-3	FED NATL MTG ASSOC #252573 FED NATL MTG ASSOC #252575		12/01/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,873 2,140	1,873 2,140	1,813 2,071	1,859 2,121		14		14		1,873 2,140				b/	06/01/2019 07/01/2019
31371J-L5-1	FED NATE MTG ASSOC #252575		12/01/2018	SCHEDULED REDEMPTION		2, 140	2, 140	2,071	253		(29		(29)		2, 140				۰q	06/01/2019
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2018	SCHEDULED REDEMPTION		302	302	320	346		(44		(44)		302				16	11/01/2030
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2018 .	SCHEDULED REDEMPTION		407	407	431	466		(59		(59)		407				30	01/01/2031
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2018	SCHEDULED REDEMPTION		2,630	2,630	2,546	2,570		59		59		2,630				81	
31371J-5G-5 31371J-6W-9	FED NATL MTG ASSOC #253847		12/01/2018 .	SCHEDULED REDEMPTION		2,330	2,330	2,256	2,285		45		45		2,330				83	
31371J-6W-9 31371K-EQ-0	FED NATL MTG ASSOC #253885		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		350 1,964	350	339	343 1,924		40		40		350					07/01/2021 10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085		12/01/2018	SCHEDULED REDEMPTION		4,001	4,001	3,873	3,921		80		80		4,001				147	
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2018	SCHEDULED REDEMPTION		255	255	270	277		(22)	(22)		255				14	11/01/2031
31371K-KE-0	FED NATL MTG ASSOC #254193		12/01/2018 .	SCHEDULED REDEMPTION		1,833	1,833	1,775	1,796		36		36		1,833				67	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2018 .	SCHEDULED REDEMPTION		3,894	3,894	3,771	3,815		79		79		3,894				132	
31371K-Q3-8 31371K-SH-5	FED NATL MTG ASSOC #254374		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,997 2,299	2,997 2,299	2,901 2,227	2,933 2,252				64 48		2,997 2,299				112 88	206/01/2022 307/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254420		12/01/2018	SCHEDULED REDEMPTION		3,446	3,446	3,336	3,365		81		81		3.446					09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2018	SCHEDULED REDEMPTION		3,730	3,730	3,612	3,647				84		3,730					11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2018	SCHEDULED REDEMPTION		5,863	5,863	5,817	5,816		48		48		5,863					03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701		12/01/2018	SCHEDULED REDEMPTION		457,572	457,572	490,746	484,252		(26,680)		(26,680)		457,572				14,264	
31371M-PC-5 31371N-TS-4	FED NATL MTG ASSOC #256119 FED NATL MTG ASSOC #257161		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		458	458	468 37,740	472 37 , 727		(14)		(14)		458 33,872				1,065	02/01/2036
31371N-15-4 31371N-U9-4	FED NATL MTG ASSOC #257161		12/01/2018	SCHEDULED REDEMPTION	-	12.059	12.059	37,740	37,727		(232		(232)		12.059				327	
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2018	SCHEDULED REDEMPTION		196	196	208	208		(12		(12)		196				10	
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2018 .	SCHEDULED REDEMPTION		31,606	31,606	32,764	31,795		(188		(188)		31,606				1,026	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734		12/01/2018 .	Various		1, 105	1, 105	1,070	1,098		7		7		1, 105				30	12/01/2010
31384V-VZ-2 31384V-YT-3	FED NATL MTG ASSOC #535332		12/01/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		211	211	223	238 659		(27		(27)		211				10	07/01/2030
31384V-Y1-3 31384W-G2-0	FED NATL MTG ASSOC #535422		12/01/2018 .	SCHEDULED REDEMPTION	+	607 502	507	509	520	 	(52		(52)		607 502			 	28	
31385F-LV-6	FED NATL MTG ASSOC #533617		12/01/2018	SCHEDULED REDEMPTION		267		283	308	İ	(41		(41)		267				14	06/01/2030
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2018 .	SCHEDULED REDEMPTION		345	345	365	386		(41		(41)		345				18	06/01/2030
31385X-BX-4	FED NATL MTG ASSOC #555454		01/01/2018	SCHEDULED REDEMPTION	-	ļ	ļ						ļ							03/01/2018
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2018 .	SCHEDULED REDEMPTION		1,710	1,710	1,655	1,673		36		36		1,710			ļ	59	04/01/2021
31387E-RH-2 31387S-AE-6	FED NATL MTG ASSOC #581988 FED NATL MTG ASSOC #592305		12/01/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	2,031	2,031 735	2, 109	2,064		(33)		(33)		2,031 735				102	207/01/2030 306/01/2021
31388C-FF-2	FED NATE MTG ASSOC #592305		12/01/2018	SCHEDULED REDEMPTION	-	/35 5	/35 5	/ 12 5	3		1		1		/35 5				28	08/01/2021
31390J-D9-9	FED NATL MTG ASSOC #647328		12/01/2018	SCHEDULED REDEMPTION		554	554	616	585		(31)	(31)		554				21	07/01/2032
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2018	SCHEDULED REDEMPTION		3,426	3,426	3,402	3,404		23		23		3,426					02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2018	SCHEDULED REDEMPTION		8,743	8,743	9, 153	9,408		(665		(665)		8,743				354	05/01/2033
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2018 .	SCHEDULED REDEMPTION	-	4,647	4,647	4,865	4,931		(284		(284)		4,647				161	
31402Y-SK-1 31403D-J6-7	FED NATL MTG ASSOC #742222		12/01/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9,583	9,583	10,032	9,923 439		(340)		(340)		9,583 436			 	388	09/01/2033
31403D-J6-7 31403D-VZ-9	FED NATL MTG ASSOC #745985		12/01/2018	SCHEDULED REDEMPTION	-	436	436	2,693	2.715		(88)		(3)		2,627				lb 101	11/01/2036
	FED NATL MTG ASSOC #745932		12/01/2018			19,376	19,376	19,862	20,056		(680		(680)		19,376					10/01/2036
	FED NATI MTG ASSOC #749494		11/01/2018			1 939		1 972	1 942		(4		(4)		1 939					11/01/2018

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying		`						Gain (Loss)		During	Maturity
	Dinti						Dan Value	A -41 O4		Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
31403H-4Q-0	FED NATL MTG ASSOC #749731		11/01/2018 .	Various		360	360	378	361		(1)	(1)		360				9 69	11/01/2018
31403N-WC-7 31403V-TZ-2	FED NATL MTG ASSOC #754043		12/01/2018 _ 12/01/2018 _	Various SCHEDULED REDEMPTION		3,147 2,356	3, 147 2, 356	3,201 2,397	3, 153 2, 360		(6		(6)		3, 147 2, 356				9 03	012/01/2018 001/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #759300		12/01/2018 .	SCHEDULED REDEMPTION		2,953	2,953	3,004	2,957		(5		(5)		2,953				ور ۵۵	302/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331		112/01/2018	SCHEDULED REDEMPTION		4,325	4.325	4.469	4.342				(18)		4.325				134	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758		12/01/2018	SCHEDULED REDEMPTION		98	98	101	98			/			98					301/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028		_11/01/2018	SCHEDULED REDEMPTION		2,356	2,356	2,435	2,364		(8)	(8)		2,356				51	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788		12/01/2018 .	SCHEDULED REDEMPTION		358	358	370	359	ļ	(1	,	(1)	ļļ.	358		ļ		12	202/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082		12/01/2018 .	SCHEDULED REDEMPTION		1,232	1,232	1,254	1,234	ļ	(2)	(2)	ļ	1,232				26	01/01/2019
31404K-ZH-8	FED NATL MTG ASSOC #771244		10/01/2018 .	SCHEDULED REDEMPTION		76	76	78	76						76				2	202/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2018 .	SCHEDULED REDEMPTION		3,849	3,849	3,960	3,952		(103		(103)		3,849					604/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2018	SCHEDULED REDEMPTION		8,005	8,005	8,403	8,080	}	(75		(75)		8,005					07/01/2019
31405E-CU-7 31405J-6X-7	FED NATL MTG ASSOC #786783 FED NATL MTG ASSOC #791186		12/01/2018 . 12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7,264 1,578	7,264 1,578	7,522 1,586	7,312 1,587		(48		(48)		7,264 1,578				268	
31405V-JZ-1	FED NATE MTG ASSOC #791186		12/01/2018 .	SCHEDULED REDEMPTION		2,723	2,723	2,771	2,732		(8		(9)		2,723					211/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268		1.12/01/2018	SCHEDULED REDEMPTION		1,577	1,577	1,605	1,581		(4	,	(4)		1,577				46	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #818749		12/01/2018 .	SCHEDULED REDEMPTION		20,630	20.630	20.735	20.737		(107	/	(107)		20.630				553	
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2018 .	SCHEDULED REDEMPTION		3,219	3,219	3,300	3,315		(97		(97)		3,219				160	
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2018 _	SCHEDULED REDEMPTION		8,916	8,916	9,116	9, 138		(222		(222)		8,916				411	
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2018 _	SCHEDULED REDEMPTION		480	480	482	482		(3)	(3)		480				20	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2018 .	SCHEDULED REDEMPTION		1,024	1,024	1,029	1,030		(6		(6)		1,024				34	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2018 _	SCHEDULED REDEMPTION		1,834	1,834	1,843	1,845		(11		(11)		1,834				63	
31409F-QP-6	FED NATL MTG ASSOC #869962		02/01/2018 _	SCHEDULED REDEMPTION		24,697	24,697	24,825	24,863		(165		(165)		24,697				267	
31409U-AW-5	FED NATL MTG ASSOC #878521		12/01/2018 .	SCHEDULED REDEMPTION		255	255	256	257		(2		(2)	 	255				10	
31410D-BG-4 31410G-5Q-2	FED NATL MTG ASSOC #885739 FED NATL MTG ASSOC #889255		04/01/2018 _ 12/01/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		14,714	14,714	15,083	15, 164		(451		(451)		14,714				317 606	
314100-5U-2	FED NATL MTG ASSOC #889255		12/01/2018	SCHEDULED REDEMPTION		4,332	4,332	4.441	4,456		(123		(123)		4,332				104	
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2018	SCHEDULED REDEMPTION		152	152	155	158		(6		(6)		152				7	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2018 .	SCHEDULED REDEMPTION		4,995	4,995	5, 121	5, 143		(148)	(148)		4,995				218	308/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2018 .	SCHEDULED REDEMPTION		2,746	2,746	2,817	2,802		(56		(56)		2,746				54	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2018 _	SCHEDULED REDEMPTION		31,503	31,503	32,658	32,303		(800		(800)		31,503				994	
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2018 _	SCHEDULED REDEMPTION		493	493	505	508		(16		(16)		493				20	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2018 .	SCHEDULED REDEMPTION		921	921	944	946		(25		(25)		921				37	
31411B-ND-1 31411C-E7-2	FED NATL MTG ASSOC #903188 FED NATL MTG ASSOC #903858		12/01/2018 . 12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		76,336 32	76,336	78,254	77,652		(1,316		(1,316)		76,336 32				4,861	I08/01/2036 I10/01/2036
31411F-6K-5	FED NATE MTG ASSOC #903838		12/01/2018 .	SCHEDULED REDEMPTION		1,207	1,207	1,237	1,249		(42		(1)		1,207				ا۔۔۔۔۔۔۔ 49	
31411H-XT-2	FED NATL MTG ASSOC #907274		12/01/2018	SCHEDULED REDEMPTION		897	897	905	906		(42		(9)		897				9	
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2018 .	SCHEDULED REDEMPTION		20,001	20,001	20,734	20,455		(454		(454)		20,001				566	
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2018 _	SCHEDULED REDEMPTION		16,944	16,944	17,337	17,454		(510)	(510)		16,944				616	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2018 _	SCHEDULED REDEMPTION		37 , 168	37, 168	38,530	37,883		(715		(715)		37 , 168					03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2018 _	SCHEDULED REDEMPTION		12,955	12,955	13,430	13,331	ļ	(375		(375)		12,955				373	
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2018 .	SCHEDULED REDEMPTION		32,081	32,081	33,256	32,726		(646		(646)		32,081				932	
31411X-XB-6 31411Y-AD-5	FED NATL MTG ASSOC #917874 FED NATL MTG ASSOC #918104		12/01/2018 .	SCHEDULED REDEMPTION		4,689 45,504	4,689	4,732 47,188	4,760		(71		(71)		4,689 45,504				160 1,530	
31411Y-NN-9	FED NATE MTG ASSOC #918104		12/01/2018 _ 12/01/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		45,504	45,504 16,198	47, 188	46,687 16,618		(1, 183		(1, 183) (421)		45,504				1,530 ــــــــــــــــــــــــــــــــــــ	05/01/2022 05/01/2022
31411Y-3F-8	FED NATL MTG ASSOC #918497		12/01/2018 .	SCHEDULED REDEMPTION	-	1/1	10, 198	14	1/	 	(421	/	(421)		1/1				447	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918890	-1	12/01/2018 .	SCHEDULED REDEMPTION	-	21,352	21,352	22, 134	21,931		(579)	(579)		21,352					
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2018	SCHEDULED REDEMPTION		10,041	10,041	10,293	10,324		(283		(283)		10,041				418	
31412L-LE-8	FED NATL MTG ASSOC #928325		12/01/2018	SCHEDULED REDEMPTION		688	688	705	710		(22		(22)		688				28	
31412L-R8-5	FED NATL MTG ASSOC #928511		12/01/2018 .	SCHEDULED REDEMPTION		8,296		8,504	8,542	ļ	(246)	(246)	ļļ.	8,296				339	
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2018 .	SCHEDULED REDEMPTION	-	312	312	320	322		(10		(10)		312				13	
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2018 _	SCHEDULED REDEMPTION		16,527	16,527	17, 150	17,078		(551		(551)		16,527					01/01/2024
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2018 .	SCHEDULED REDEMPTION	-	5,083	5,083	5,201	5,276		(193		(193)		5,083					06/01/2037
31412X-JU-9 31412X-V4-3	FED NATL MTG ASSOC #937775 FED NATL MTG ASSOC #938135		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		22,925 2,866	22,925 2,866	23,765	23,555 2,953	<u> </u>	(630		(630)		22,925					306/01/2022 307/01/2037
31412X-V4-3	FED NATE MTG ASSOC #938133		12/01/2018 .	SCHEDULED REDEMPTION	-	2,800	2,800	2,938	21,714		(587		(87)		2,866					507/01/2037
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2018 .	SCHEDULED REDEMPTION		687	687	704	707		(20		(20)		687				28	
31413B-H9-5	FED NATL MTG ASSOC #940456	1	1.12/01/2018	SCHEDULED REDEMPTION		3. 190	3.190	3.307	3,276	[(86		(86)	[3. 190					06/01/2022

					Showing All L	∟ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying		`	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Dor Value	Astual Cost		Increase/	tization)/				Disposai				Year	Date
		eign			Stock		Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value		Disposai	on Disposal	Disposal		
31413B-YL-9 31413B-4M-0	FED NATL MTG ASSOC #940915 FED NATL MTG ASSOC #941028		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		216	216	221	219		(3)	(3)		216					07/01/2022
31413H-LU-0	FED NATL MTG ASSOC #941026		12/01/2018 _	SCHEDULED REDEMPTION		12,762 47,227	12,762 47,227	12,879 48,414	12,902 48,762		(1,534		(1,534)		12,762				325	
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2018	SCHEDULED REDEMPTION		892	892	916	908		(16		(16)						24	104/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697		1.12/01/2018	SCHEDULED REDEMPTION		363	363	372	369		(6))	(6)						10	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326		12/01/2018	SCHEDULED REDEMPTION		171	171	175	176		(5	í	(5)		171				5	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387		12/01/2018	SCHEDULED REDEMPTION		22,595	22,595	23,423	23, 127		(532)	(532)		22,595				900	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466	-	12/01/2018 .	. SCHEDULED REDEMPTION		740	740	759	748		(9		(9)	ļ	740	ļ		ļ	21	
31414H-QF-7	FED NATL MTG ASSOC #966754	-	12/01/2018 .	. SCHEDULED REDEMPTION		11,415	11,415	11,833	11,656		(241		(241)		11,415	ļ				201/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2018 .	. SCHEDULED REDEMPTION		27,639	27,639	28,651	28,424		(785		(785)		27,639					01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2018 .	_ SCHEDULED REDEMPTION		51,628	51,628	53,520	52,612		(983		(983)		51,628					01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294	-	12/01/2018	. SCHEDULED REDEMPTION		4,939	4,939	5,054	5, 124	 	(185		(185)	}	4,939	}		·	161	
31414P-7G-8 31414Q-RL-3	FED NATL MTG ASSOC #972595	1	12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,558 7,989	2,558 7,989	2,618 8,175	2,654 8,300		(96	\\ 	(96)		2,558				60 199	
31414Q-KL-3 31414Q-X2-8	FED NATE MTG ASSOC #973091	-	12/01/2018 .	SCHEDULED REDEMPTION		59,088			60.228		(311		(311)						1,458	
31414R-RN-7	FED NATL MTG ASSOC #973297		05/01/2018 _	SCHEDULED REDEMPTION		56.140	56,140	58,197	57,877		(1,737		(1,737)		56,140				1,130	
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2018 .	SCHEDULED REDEMPTION		8.415	8,415	8.610	8.721		(306		(306)		8.415				154	104/01/2038
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2018 .	. SCHEDULED REDEMPTION		164	164	168	168		(4		(4)		164				4	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2018 .	SCHEDULED REDEMPTION		9,254	9,254	9,593	9,573		(319)	(319)		9,254				288	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2018	SCHEDULED REDEMPTION		823	823	844	839		(16		(16)		823				18	
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2018 .	. SCHEDULED REDEMPTION		22, 106	22, 106	22,916	22,813		(707		(707)		22, 106				883	
31415A-W2-3	FED NATL MTG ASSOC #981365		12/01/2018 .	. SCHEDULED REDEMPTION		1,843	1,843	1,890	1,874		(32)		(32)		1,843				52	,,
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2018 .	_ SCHEDULED REDEMPTION		5, 197	5, 197	5,318	5,463		(266		(266)		5, 197				123	
31415L-QX-8 31415L-4E-4	FED NATL MTG ASSOC #983470		12/01/2018 . 12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,829 50,951	3,829 50,951	3,917 56,846	3,994 56.837		(165		(165) (5,887)		3,829					
31415L-4E-4 31415Q-NT-9	FED NATL MTG ASSOC #983821		12/01/2018 .	SCHEDULED REDEMPTION		55,976	55,976	58,027	57,245		(1,270		(1,270)		55,976				2,477	
31415R-6V-1	FED NATL MTG ASSOC #980102		12/01/2018	SCHEDULED REDEMPTION		22.821	22.821	23.657	23.388		(568		(568)		22.821				745	
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2018	SCHEDULED REDEMPTION		25.024	25,024	25.941	25,755		(731		(731)		25.024				775	
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2018	SCHEDULED REDEMPTION		10,979	10,979	11,263	11, 189		(211		(211)		10,979					09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2018 .	. SCHEDULED REDEMPTION		24,834	24,834	25,744	25,471		(637		(637)		24,834				776	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2018 .	. SCHEDULED REDEMPTION		24,461	24,461	25,357	24,887		(426		(426)		24,461					209/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AAO155		12/01/2018 .	. SCHEDULED REDEMPTION		19,325	19,325	20,033	19,968		(642)		(642)		19,325					201/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2018 .	. SCHEDULED REDEMPTION		13,664	13,664	14,018	13,879		(215		(215)		13,664				281	
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		12/01/2018 .	SCHEDULED REDEMPTION		856,503	856,503				(8,346		(8,346)		856,503	}				10/01/2019
31417Y-JL-2 31418A-GL-6	FED NATL MTG ASSOC #MA0266		12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		566,457 27,219	566,457		5/4,354		(7,898		(7,898) (1,084)		566,457				14,368 469	
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		10/01/2018	CALLED @ 100.000		390,000	390,000	380,823	388,909		397	′ 			389,306		694	694	19,227	
45528U-XD-8	INDIANAPOLIS IND LOC PUB IMPT	1	04/17/2018 .	. FIRST TENNESSEE BANK		1.159.660	1,000,000	1, 176,670	1. 176. 477		(7,023)	(7,023)		1 . 169 . 454		(9.794)	(9,794)		01/01/2025
45528U-XE-6	INDIANAPOLIS IND LOC PUB IMPT		04/17/2018 _	PIPER JAFFRAY INC.		1, 171, 790	1,000,000	1, 192,410	1, 192, 229		(6,594		(6,594)		1, 185, 635		(13,845)	(13,845)		01/01/2026
469383-ZY-2	JACKSONVILLE FL EXCISE TAX 2006 C		10/01/2018 .	MATURED		3,010,000	3,010,000	3, 192, 918	3,089,008		(79,008)	(79,008)		3,010,000		., ., .,		156,219	10/01/2018
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B		09/15/2018 _	CALLED @ 100.000		44,000,000	44,000,000	43,701,240	43,807,096		192,904		192,904		44,000,000					09/15/2027
650009-R2-1	. NEW YORK ST TWY AUTH GEN REV	-	10/09/2018 .	UMB BANK		352, 104	320,000	355,571		ļ	(4,092		(4,092)		351,479	ļ	624	624		01/01/2022
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B		06/01/2018 .	PRE-REFUNDING		19,963,076	20,000,000	19,952,600	19,962,403		643		643		19,963,046		30	30		01/01/2039
677522-XG-4	OHIO STOHIO ST		11/14/2018 .	UMB BANK		597,578	550,000	604,060			(5,683		(5,683)		598,377		(799)	(799)		04/01/2021
677522-XH-2 67868V-BR-1	OKLAHOMA CNTY OKLA FIN AUTH LE	-	12/10/2018 .	UMB BANK		547,828 144.028	500,000	560,795 145,789			(11,272)		(11,272) (1,741)		549,523 144.048		(1,695)	(1,695)		
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1	06/01/2018 .	CALLED @ 100.000		3,770,000	3,770,000	3,756,805	3,765,275		(1,741	/	(1,741)		3,765,903	<u> </u>	4,097	4.097	212,289	
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		1.07/01/2018	CALLED @ 100.000		4.850.000	4.850.000	4.850.000	4.850.000						4.850.000		,037	,007		07/01/2019
743759-AN-2	PROVIDENCE HEALTH SYSTEM AK 2005		10/01/2018	CALLED @ 100.000		1,595,000	1,595,000	1,595,000	1,595,000						1,595,000				84,535	
745181-N7-8	PUERTO RICO HWY & TRANS HWY REV 03 AA	.	07/01/2018 .	MATURED		15,000	15,000	16,095	15,093	ļ	(93		(93)	ļ	15,000	ļ	ļ	ļ	825	07/01/2018
83413Q-AL-3	SOLANO CNTY CA TXBL PENSION 2004 A CUR		01/15/2018 .	MATURED		2,865,000	2,865,000	2,955,591	2,868,416		(3,416)	(3,416)		2,865,000					01/15/2018
83740N-AH-3	SOUTH COAST CA AIR QUAL MGMT PENSION 04		08/01/2018 .	MATURED		2,650,000	2,650,000	2,656,784	2,650,000						2,650,000					08/01/2018
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		07/25/2018 .	Various		2,168,400	2,090,000	2,090,000	2,090,000						2,090,000					306/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2018 .	CALLED @ 100.000		220,000	220,000	220,000	220,000		/4 407		/4 407\		220,000	}	449	440		06/01/2028
914733-CX-6 95648X-AM-7	UNIVERSITY NORTHN COLO GREELEY		12/13/2018 .	UMB BANK		1,230,000	100,000	108,090	1,230,000		(1,137)	'	(1,137)		106,953		449	449	2,069 66,051	
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		12/01/2018	SCHEDULED REDEMPTION		129,330	129,330	117,159	1,230,000		4,609		4,609		1,230,000					107/01/2020 106/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS	1		SCHEDULED REDEMPTION		171.888	171.888	159.878	167.685		4,203		4,203		171.888					06/15/2022

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		12/01/2018 _	. SCHEDULED REDEMPTION		102,656	102,656	92,949	99, 143		3,513		3,513		102,656				4,470	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2018 _	SCHEDULED REDEMPTION		69, 127	69, 127	59,926	64,993		4, 135		4, 135		69, 127				2,856	04/15/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		03/01/2018 _	SCHEDULED REDEMPTION		6	6	6	6		4 040		4 040		6					06/25/2018
31358F-PH-6 31358N-TD-4	FED NATL MTG ASSOC 1990-139 X RMBS FED NATL MTG ASSOC 1992-103 Z RMBS		12/01/2018 .	SCHEDULED REDEMPTION	-	36,338	36,338 45,369	26,791 36,757	34,992		1,346 1,751		1,346 1,751		36,338 45,369				1,367	
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		12/01/2018	SCHEDULED REDEMPTION	-	360,945	360,945		352.749		8.196		8. 196		360.945				16.785	
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		12/01/2018	SCHEDULED REDEMPTION		112,219	112,219	84,390	101,682		10,537		10,537		112,219					07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2018 .	SCHEDULED REDEMPTION		11,063	11,063	11,677	11,254	ļ	(191)		(191)		11,063				424	110/15/2023
313398-QA-0	FHR 2335 PZ RMBS	-	12/01/2018 .	. SCHEDULED REDEMPTION		135,490	135,490	127,495	130,579		4,911		4,911		135,490	 				07/15/2031
313399-TE-7 313399-FX-0	FHR 2345 PZ RMBS FHR 2351 AZ RMBS	-	12/01/2018 _ 12/01/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	226,988	226,988	214,294 60,379	219,396 61.505		7,592 1,446		7,592 1,446		226,988 62,951					008/15/2031 108/15/2031
313399-FX-0 31339N-2C-9	FHR 2398 ZP RMBS		12/01/2018	SCHEDULED REDEMPTION	-	524,339	524.339	500.735	511,267		13.072		13,072		524,339				19,890	
31339D-YJ-1	FHR 2412 ZC RMBS		12/01/2018	SCHEDULED REDEMPTION		233,325	233,325	222,821	228 . 194		5.131		5, 131		233.325					302/15/2032
31392K-ZE-9	FHR 2448 TN RMBS		12/01/2018 _	SCHEDULED REDEMPTION		111,899	111,899	116,515	114,587		(2,688)		(2,688)		111,899				3,771	05/15/2032
31393R-VZ-0	FHR 2631 LC RMBS		06/01/2018 _	SCHEDULED REDEMPTION		30,430	30,430	30,988	30,609		(179)		(179)		30,430					06/15/2018
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2018	SCHEDULED REDEMPTION		6,936	6,936	7,230	6,936						6,936				314	05/25/2023
31392G-PN-9 31393B-R5-6	FNR 2002-89 CB RMBS		01/01/2018 _ 05/01/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-		40 87,382		40 87,400		(18)		(18)		40 87,382				714	01/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2018	SCHEDULED REDEMPTION		1,054,387	1,054,387	1,020,614	1,049,733		4,655	'	4,655		1,054,387					309/25/2023
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		12/01/2018	SCHEDULED REDEMPTION		281,563	281,563	260,206	274,719		6.844		6,844		281,563					305/15/2022
3199999. 3	Subtotal - Bonds - U.S. Special Reve	nues			1	106.640.855	106.786.753	105.900.060	103.953.180		44.434		44,434		106.573.333		(10.878)	(10.878)	6.540.505	XXX
	1011778 BC UNLIMITED LIABILITY CO	. A	05/18/2018 .	Various		1,006,380	1,039,000	1,044,293	1,044,179		(287)		(287)		1,043,892		(37,512)	(37,512)		110/15/2025
88579Y-AP-6	. 3M CO		08/07/2018 _	MATURED		15,000,000	15,000,000	14,973,300	14,994,571		5, 429		5,429		15,000,000					08/07/2018
002824-BJ-8	ABBOTT LABORATORIES		09/15/2018 .	. MATURED		15,000,000	15,000,000	14,982,019	14,972,918		27,082		27,082		15,000,000				300,000	09/15/2018
000004 BV 5	ADDOTT I ADODATODICO		04 (00 (0040	RBC DOMINION SECURITIES		4 755 004	4 740 000	4 745 000	4 744 045		45		45		4 744 000		44 554	44.554	45 500	00 (45 (0000
002824-BK-5 00287Y-AK-5	ABBOTT LABORATORIESABBVIE INC		01/08/2018 _ 11/06/2018 _	MATURED	+	1,755,881	1,743,000 5,000,000	1,745,229 4,976,796	1,741,315 4,996,072		15		15		1,741,330		14,551	14,551		09/15/2020 11/06/2018
00287Y-BD-0	ABBVIE INC			BNP CAPITAL MARKETS		742,039		778,681	4, 930, 072						778,694		(36,655)	(36,655)	4,050	
024747-AC-1	ABC SUPPLY CO INC		05/31/2018 _	CALLED @ 101.406		4,415,217	4,354,000	4,273,690	4,315,043		4,529		4,529		4,319,572		34,428	34,428		04/15/2021
00404A-AJ-8	ACADIA HEALTHCARE CO INC		01/16/2018 .			153,000	150,000	146,613	147,441		20		20		147,461		5,539	5,539		02/15/2023
00404A-AM-1	ACADIA HEALTHCARE CO INC		08/02/2018 .			165,543	160,000	160,000	160,000						160,000		5,543	5,543	7,753	03/01/2024
00404A-AE-9	ACADIA HEALTHCARE COMPANY INC		10/16/2018 _	BAIRD (ROBERT W.) & CO.		552,063	550,000	564.500	557.445	1	(4,877)		(4,877)		552,568		(506)	(506)	26 776	303/15/2021
JUHUHA-AE-9	, AVADIA HEREHIVANE COMPANT INC	-	1-10/10/2018	RBC DOMINION SECURITIES	<u> </u>				, 100, 440	İ	(4,0//)	'				 	(506)	(006)		
02529L-AG-6	ACAR 17-2 ABS	.]	05/01/2018 .	Jominion GLOGIII I LO		2,499,023	2,500,000	2,499,726	2,499,775		29		29		2,499,804	<u> </u>	(781)	(781)	36.131	111/12/2023
02527T-AG-1	_ ACAR_17-3 ABS		01/30/2018 _	JPMORGAN CHASE & CO		3,874,243	3,875,000	3,874,295	3,874,365		19		19		3,874,383		(140)	(140)	18,829	10/10/2023
00435Q-AA-5	ACC 18-1 A ABS		12/20/2018 _	. SCHEDULED REDEMPTION	-	1, 128, 491	1, 128, 491	1, 128, 473			18		18		1, 128, 491					212/21/2020
00434N-AB-1 004403-AG-6	ACCESS MIDSTREAM PARTNERS LP	-		_ CALLED @ 104.570		10, 195, 600	9,750,000	9,757,500	9,754,352	}	(226)	' 	(226)	}	9,754,126	}	(4, 126)	(4, 126)		10/15/2024
004403-AG-6 00440E-AT-4	ACE INA HOLDINGS INC	-	12/03/2018 .	CREDIT SUISSE	+	333, 128	314,000	309,290	309,321	 	418		418		309,739	 	22,668	22,668		312/15/2022 111/03/2020
00507V-AE-9	ACTIVISION BLIZZARD INC		08/16/2018	CALLED @ 103.313		9,990,388	9,670,000	10,431,250	10,017,800		(77, 397)		(77,397)		9,940,403		(270,403)	(270,403)		109/15/2020
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		02/09/2018 _	BARCLAYS		390,000	400,000	401,313	401,134		(17)		(17)		401, 117		(11, 117)	(11,117)	9,642	208/15/2026
00101J-AF-3	ADT CORP	-		CREDIT SUISSE		2,353,125	2,500,000	2,112,050	2,278,693		24,497		24,497		2,303,190		49,935	49,935		07/15/2022
00101J-AH-9	ADT CORP		06/22/2018 .	BARCLAYS	-	700,308	746,000		744,918				87		745,005		(44,698)	(44,698)	16,327	06/15/2023
00101J-AM-8 00115A-AA-7	ADT CORP		01/24/2018 _	JPMORGAN CHASE & CO EXCHANGE	-	282,488 705,478	270,000 700,000	285,525 705,824	282,978 705,681		(395)		(395)		282,583 705,474		(95)	(95)		303/15/2020 512/01/2026
00113A-AA-7	AES CORP	·	03/21/2018 .	Various	-	13,715,000	13,000,000	13, 127, 813		ļ	(3,517)		(207)		13,070,905	 	254,095	254,095		703/15/2024
00130H-BW-4	AES CORP		11/16/2018	Various		313,759	304,000	304,220	304,476		(3,317)		(347)		304, 129		4,140	4, 140		104/15/2025
				JEFFERIES & COMPANY,			,	, i					(0.17)							
00130H-BY-0	AES CORP VA		01/16/2018 _	INC		105,750	100,000	100,000	100,000	ļ	ļ				100,000		5,750	5,750		09/01/2027
001110-AA-2	AES HAWAII (HEPCO)	-		SCHEDULED REDEMPTION		1,793,400	1,793,400	1,793,400	1,793,400	}	} <u>-</u> :		ļ <u>-</u> -:	ļ	1,793,400	 		(407.655)		206/30/2022
05377R-CU-6 00817Y-AS-7	AESOP_17-2 ABS	-	11/07/2018 .	Various HSBC SECURITIES, INC	-	3,891,816	4,000,000 5,000,000	3,999,150 4,996,000	3,999,158 4,999,120		51		51		3,999,209 5,031,941		(107,392)	(107,392)		303/20/2024 506/07/2018
00817Y-AS-7 009089-AB-9	AIR CANADA					5,025,900	5,000,000	4,996,000	4,999,120		32,822	284			5,031,941		(0,041)	(0,041))11/15/2022
009089-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS]^		SCHEDULED REDEMPTION			76,868	75,907	76.868			204			76.868					909/15/2024
009363-AN-2	AIRGAS INC	1	02/15/2018 .			10.000.000			9.998.495		1.505		1.505		10.000.000	[[82 500	02/15/2018

SCHEDULE D - PART 4

					Showing All L	<u>-ong-rerm</u> E	sonus anu Si	OCKS SOLD, I	REDEEMED	or Otherwis	se DISPUS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-				Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Ear	Disposal	Name	Shares of	Con-			Carrying			Temporary	Carrying	Adjusted	Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Description	For-					DV-l	A -41 O4		Increase/	tization)/	Impairment	Value	Carrying						
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
040000 50 0	ALADAMA DOWED COMPANY		00 (05 (0040	BANK OF AMERICA/MERRILL		4 007 470	4 000 000	992.470							992.470		44 700	44 700		07/15/2048
010392-FS-2 013093-AB-5	ALABAMA POWER COMPANY		06/25/2018 .	LYNCH Various		1,007,170 6,416,120	1,000,000 6,800,000		7,076,195		(23,529)		(23,529)		7,052,666		14,700	14,700 (636,546)	210 762	206/15/2024
0 13030-AD-3	ALBERTOONS COMPANIES LEC		1.00/01/2010	OPPENHEIMER & CO., INC.		9,410,120	0,000,000				(20, 329	/	(20,329)				(000,040)	(000,040)	210,702	00/ 13/ 2024
013093-AD-1	ALBERTSONS COMPANIES LLC		.05/30/2018	OTTENHETIMEN & CO., THO.		576.400	655.000	655.000	655.000						655.000		(78,600)	(78,600)	26 782	03/15/2025
01609W-AT-9	ALIBABA GROUP HOLDING LTD	D	05/29/2018	Various		1,839,516	1,900,000	1,888,524	1,888,591		202		202		1,888,794		(49,278)	(49,278)		112/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING LTD	D	01/17/2018 .	GOLDMAN, SACHS & CO		678,513	665,000	664,089	664,091		2		2		664,093		14,420	14,420	3, 177	12/06/2037
01609W-AV-4	ALIBABA GROUP HOLDING LTD	D	01/30/2018	BNP CAPITAL MARKETS		756,116	760,000	758,716	758,717		2	ļ	2		758,719	ļ	(2,603)	(2,603)	4,877	12/06/2047
01639#-AA-1	ALISAL WATER CORPORATION	-		SCHEDULED REDEMPTION	-	430,000	430,000	430,000	430,000						430,000					01/01/2027
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2018 .			3,039,640	3,039,640	3,039,640	3,039,640		(4.5		(4.05		3,039,640		/40 555	/ 40 505		06/15/2025
68557N-AA-1 019736-AD-9	ALLIANT TECHSYSTEMS INC ALLISON TRANSMISSION INC	-		CALLED @ 102.625		6,947,713	6,770,000	6,804,333 998.991	6,785,143 997.874		(4,621)		(4,621)		6,780,522 997.533		(10,522) 7.802	(10,522) 7.802		10/01/2021
0 19/30-AD-9	ALLIBUN IMANOMISSIUN INC		02/26/2018	CITIGROUP GLOBAL	 	1,005,335	989,000	998,991	997,874		(341)	'}	(341)		997,533	<u> </u>		/,802	13	10/01/2024
02005N-AT-7	ALLY FINANCIAL INC		01/16/2018			151, 125	150,000	153,000	151,688		(73	N.	(73)		151,615	1	(490)	(490)	NON C	01/27/2019
02005N-AV-0	ALLY FINANCIAL INC	1	01/16/2018	GOLDMAN, SACHS & CO		101,127	100,000	100,099	100.049		(1		(1)		100.048		1,079	1.079	494 625	11/18/2019
02079K-AC-1	ALPHABET INC			U.S. BANCORP		2,934,210	3,235,000	3,167,680	3,176,182		1,743		1,743		3, 177, 925		(243,715)	(243,715)		208/15/2026
02155F-AA-3	ALTICE US FIN I CORP		10/31/2018 .	Various		759,602	750,000		766,028		(2, 143		(2, 143)		763,885		(4,283)	(4,283)	38,572	07/15/2023
02155F-AC-9	ALTICE US FINANCE I CORP		10/31/2018			4, 178, 540	4, 170,000	4, 179, 750	4, 179, 628		(1,088)	(1,088)		4, 178, 540					05/15/2026
02209S-AN-3	ALTRIA GROUP INC		11/29/2018 .	Various		16,423,142	17,026,000	17,691,259	17,520,812		(95, 188		(95, 188)		17,425,624		(1,002,482)	(1,002,482)		08/09/2022 .
023135-AX-4	AMAZON.COM INC		06/11/2018	EXCHANGE		698,376	700,000	698, 187	698,272		106		106		698,377		(1)	(1)		08/22/2024
023135-BA-3	- AMAZON.COM INC		06/11/2018			11,979,997	12,000,000	11,978,520	11,979,180		828		828		11,980,008		(10)	(10)		08/22/2027 .
02315Q-AA-6	AMBAC LSNI LLC		12/30/2018 .	SCHEDULED REDEMPTION		6,944	6,944	040.000	040.000		6,944		6,944		6,944		(44.050)	(44.050)		02/12/2023 .
00164V-AE-3 023771-R9-1	AMC NETWORKS INC			GOLDMAN, SACHS & CO SCHEDULED REDEMPTION		304, 150 37, 660	316,000	316,000 35,325	316,000 37,660						316,000 37,660		(11,850)	(11,850)		308/01/2025 004/15/2030
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS AMERICAN AIRLINES 2016-3 PASS THRO ABS		10/15/2018			45,791	45,791	43,226	45,791						45,791 ـــــــ					304/15/2030 . 304/15/2030 .
02378W-AA-7	AMERICAN AIRLINES 2010-3 PASS THAU ADS		08/15/2018			45,791	45,938	45,938	45,791						45,791					108/15/2026
023766-AD-0	AMERICAN AIRLINES INC ABS	-	07/15/2018	SCHEDULED REDEMPTION		53,596	53,596	53,596	53,596						53.596					07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2018	SCHEDULED REDEMPTION		607,129	607, 129	607, 129	607, 129						607, 129				33,999	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS	.	07/15/2018 .	SCHEDULED REDEMPTION		461,399	461,399	461,399	461,399						461,399				18,456	301/15/2027
02377B-AC-0	AMERICAN AIRLINES INC ABS			SCHEDULED REDEMPTION		98,796	98,796	98,353	98,796											03/22/2025 .
02377U-AB-0	AMERICAN AIRLINES INC ABS			SCHEDULED REDEMPTION		630,812	630,812	630,812	630,812						630,812					07/15/2024 .
02406P-AL-4	AMERICAN AXLE & MFG INC	-		CALLED @ 103.313		332,668	322,000	320,390	320,777		91		91		320,868		1, 132	1, 132		110/15/2022 .
02406P-AS-9	AMERICAN AXLE AND MANUFACTURING IN		02/06/2018		-	3,000,000	3,000,000	3,000,000	3,000,000	}	ļ	 	 	ļ	3,000,000	}	1.513	1.540		05/15/2027
024747-AE-7 025816-BH-1	AMERICAN BUILDERS & CONTRACTORS SU				-	796,513	795,000		2,090,303		697		697		795,000		1,513	1,513		205/15/2026
025816-BH-1	AMERICAN EXPRESS CU		07/27/2018		-		7,000,000	6,992,720	2,090,303		874				7,000,000					07/27/2018
02666Q-D7-5	AMERICAN HONDA FINANCE	C	10/01/2018			500,000	500,000	552,605	521,715		(21.715)	(21,715)		500,000	·				510/01/2018
02687Q-DG-0	AMERICAN INTL GROUP	1	01/16/2018			3.500.000	3,500,000	3.480.715	3,499,896		104		104		3,500,000	L				01/16/2018
		1	T	CITIGROUP GLOBAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,,						,,,					
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		01/16/2018 .	MARKETS		103,500	100,000	102,375	102,351		(34		(34)		102,317		1, 183	1, 183		12/15/2021 .
030955-AM-0	AMERITECH CAPITAL FUNDNG	-	01/15/2018			5,555,000	5,555,000	6,011,565	5,556,858		(1,858)	(1,858)		5,555,000			ļ	179, 149	01/15/2018
1		1		MIZUHO SECURITIES USA									1							
031162-CL-2	AMGEN INC	-	05/09/2018 .		-	2, 105, 170	2,100,000	2,100,000	2,100,000						2,100,000		5, 170	5, 170		05/10/2019
031162-CN-8	AMGEN INC					2,811,508	2,800,000	2,800,000	2,800,000		/070		(070)		2,800,000		11,508	11,508		05/11/2020
031652-BE-9 031652-BG-4	AMKOR TECHNOLOGIES INC		08/23/201802/26/2018 .		 	256,071 287,700	254,000	264, 160	254,801 279,773		(370)		(370) 144		254,431 279,917	·	1,641	1,641		06/01/2021
US 1002-BU-4	ANINON TECHNOLOGY TING			BANK OF AMERICA/MERRILL	·	287 , 700	280,000	278,431	219,773		144		144		2/9,91/	l		7,783		10/01/2022
03349M-AA-3	ANDEAVOR	1	01/29/2018	LYNCH		1,692,387	1,710,000	1,707,486	1,707,492		17		17		1,707,509		(15, 122)	(15, 122)	7 220	04/01/2028
03349M-AB-1	ANDEAVOR	1	01/29/2018			1,160,714	1,140,000	1,123,744	1,123,751		21		21		1,123,771		36,942	36,942		04/01/2048
03350W-AB-5	ANDEAVOR LOGISTICS LP]		STIFEL CAPITAL MARKETS		937,204					3		3		884,062		53,142	53,142		212/01/2047
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	. C	04/23/2018 .	CALLED @ 100.000		5,000,000	5,000,000	5,010,750	5,006,182		(1,765		(1,765)		5,004,417		(4,417)	(4,417)	69, 139	02/01/2019
035242-AJ-5	. ANHEUSER-BUSCH INBEV FINANCE INC	. C	11/06/2018	Various		21,499,768	21,875,000	22,463,509	22,260,778		(77,735		(77,735)		22, 183, 042		(683,275)	(683,275)	625,998	02/01/2021
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	. C	11/29/2018 .			14,981,164	15,000,000	15, 143,550	15, 130, 430		(12,974)		(12,974)		15,117,456		(136,292)	(136,292)		02/01/2026
03674X-AC-0	ANTERO RESOURCES CORP	.		STIFEL CAPITAL MARKETS		462,713	457,000	445,693	447,831	ļ	269		269	ļ	448,099	ļ	14,613	14,613		12/01/2022
00203Q-AC-1	. AP MOELLER - MAERSK A/S	. D		CALLED @ 100.000	-	5,000,000	5,000,000	4,995,850	4,997,652		807		807		4,998,459		1,541	1,541	176,094	09/28/2020 .
037411-AV-7	APACHE CORP		09/15/2018 .	MATURED	-	5,000,000	5,000,000	5,400,985	5, 160, 017		(160,017		(160,017)		5,000,000		/F 0073	/F 007		09/15/2018 .
03789X-AA-6	APPIHP 14-1 ABS	. 1	12/U5/2018 .	various	1	3.990.095	4,035,040	3,979,678	3,985,097	L	10,994	L	10,994	L	3,996,091	L	(5,997)	(5,997)	141.268	09/06/2044

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1	2	3	4	5	б	/	8	J 9	10			ook/Adjusted			16	17	18	19	20	21
									Prior Year	11	12 Current	Current Year's Other-	Total Change in Book/	15 Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				UNION BANK OF																
037833-BS-8	APPLE INC		04/10/2018 .	SWITZERLAND		34,529,000	35,000,000	35,527,100	35,342,965		(29,601))	(29,601)		35,313,364		(784,364)	(784,364)	499,688	02/23/2021
	1001 5 1110		00/00/00/0	MIZUHO SECURITIES USA		0 505 405	0.500.000		0 500 000						0.500.000		05 405	05.405	45.054	05 /44 /0000
037833-CP-3	APPLE INC		02/06/2018 .	INC			3,500,000	3,500,000	3,500,000						3,500,000		25, 165	25, 165	15,254	05/11/2022
037833-CT-5	APPLE INC		06/05/2018	INC.		1,401,022	1,400,000	1,400,000	1,400,000						1,400,000		1,022	1,022	1/ /10	05/11/2020
007000 01 3	ALL THO		1.00/03/2010	BANK OF AMERICA/MERRILL				, ,400,000												03/11/2020
037833-DC-1	APPLE INC		04/10/2018	LYNCH		14,449,500	15,000,000	14,982,300	14,983,322		950		950		14,984,271		(534,771)	(534,771)	183.750	09/12/2022
03837P-AA-5	AQFIT_17-A ABS		12/15/2018 .	SCHEDULED REDEMPTION		1,026,106	1,026,106	1,025,979	1,025,982		123		123		1,026,106		,		21,458	11/15/2035
210571-A#-2	. AQUA AMERICA / AQUA ILLINOIS		12/01/2018 .			6,000,000	6,000,000	6,000,000	6,012,653		(12,653		(12,653)		6,000,000					12/01/2018
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2018 .			300,000	300,000	300,000	299,791		209		209	ļ	300,000					07/15/2020
718031-F*-3	AQUA AMERICA / AQUA PENNSYLVANIA		_06/01/2018			5,000,000		5,000,000	5,000,000	}	(0.070		(0.070	. }	5,000,000		(40.004)	(10,004)		06/01/2018
038522-AK-4 03938L-AP-9	ARCELORMITTAL		08/22/2018	GOLDMAN, SACHS & CO Various		2,693,906 350,340		2,724,102	2,707,967 321,789		(3,376		(3,376		2,704,590		(10,684)	(10,684).		01/15/2024
03938L-AS-3	ARCELORMITTAL	D	08/22/2018			350,540		333,500	332,822		(421		(421		332,401		(4,338)	(4,338)		03/01/2041
03939P-AA-2	ARCH MERGER SUB INC		04/06/2018	Various		921,578		972,471	972,577		54	/	54		972,632		(51,054)	(51,054)		09/15/2025
			T	BANK OF AMERICA/MERRILL	_												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	03/22/2018 .	LYNCH		211,050	210,000	215,250			(128)	(128		215, 122		(4,072)	(4,072)	7,735	02/15/2025
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	03/23/2018 .			679,363	685,000	693,585	692,310		(496))	(496)		691,813		(12,451)	(12,451)		09/15/2022
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011			SCHEDULED REDEMPTION		1,125,000		1, 125,000	1, 125,000						1, 125, 000					12/30/2030
007036-UQ-7	ARMT_05-11 RMBS					691,615			354,764		336 , 851		336,851		691,615					04/25/2057
2254W0-MM-4	ARMT_05-12 RMBS		12/26/2018 .	SCHEDULED REDEMPTION		548,431	548,431	247,308	266,056		282,374		282,374		548,431				9,000	07/25/2056
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		11/16/2018	BANK OF AMERICA/MERRILL LYNCH	-	229, 295	242,000	240, 151			19		19		240 . 170		(10,875)	(10,875)	1 025	11/01/2026
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS LE		10/11/2018			46,200	42,000	45,098			(437		(437		44.660		(2,660)	(2,660)		04/01/2022
045054-AC-7	ASHTEAD CAPITAL INC	C	09/12/2018			388 . 125	375.000	387.272			(1,210		(1,210		382.854		5.271	5.271		10/01/2024
046353-AH-1	ASTRAZENECA PLC	D	11/16/2018			20,000,000		20,000,000	20,000,000		(1,210	/			20,000,000					11/16/2018
				MIZUHO SECURITIES USA																
046353-AP-3	ASTRAZENECA PLC	. D				2,815,652		2,800,000	2,800,000						2,800,000		15,652	15,652		06/10/2022
00206R-EK-4	AT&T INC					1,222,017	1,222,000	1,221,804	1,221,818		6		6		1,221,823		(355)	(355)		02/14/2023
00206R-EL-2 00206R-EM-0	AT&T INC			CALLED @ 101.000		707,000		698,824	698,884		60 40		60		698,944		1,056	1,056		08/14/2024
00206R-EN-0	AT&T INC		05/23/2018 .	CALLED @ 101.000		707,000 2,116,185		698,789	698,829		40		40		698,869		1, 131	1,131 . 11,454 .		08/14/2027
00206R-EP-3	AT&T INC	1			-†	1, 117, 545	1,120,000	1, 117, 525	1, 117, 537	<u> </u>	R		24 R		1,117,545		1 1,404	1 ,454 .		02/14/2050
00206R-EQ-1	AT&T INC	1	05/03/2018	Various		142,082	140,000		139,673						139.673		2.408	2.408		08/14/2058
00206R-ES-7	AT&T INC		11/27/2018 .	EXCHANGE		439,838	438,000	439,962	439,952		(114)	(114		439,838				18,625	02/15/2030
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS			SCHEDULED REDEMPTION		3,119,448		3, 119, 448	3, 119, 448						3, 119, 448			ļ		05/15/2025
05329W-AJ-1	AUTONATION INC		04/15/2018 .			6,300,000			6,302,391	ļ	(2,391)		(2,391)		6,300,000			 		04/15/2018
053332-AJ-1	AUTOZONE INC	-	08/01/2018	MATURED		5,000,000	5,000,000	4,977,500	4,998,210		1,790		1,790		5,000,000				356, 250	08/01/2018
054561-AA-3	AXA EQUITABLE HOLDINGS INC		06/14/2018	BANK OF AMERICA/MERRILL	-	793,248	800,000	798.816			35		35		798,851		(5,603)	(5,603)	E 007	04/20/2023
059500-AG-3	BACM 2006-3 AJ CMBS	1		SCHEDULED REDEMPTION	-†	/93,248	2,909,276		238,226	l	(238, 226		(238, 226	.	198,851		(5,003)	(5,003)		04/20/2023
059497-BA-4	BACM 07-1 CMBS	1	11/01/2018			2,302,882	2,302,882	2,035,172	2,270,701	<u> </u>				'	2,302,882			<u> </u>		01/10/2044
05952C-AG-5	BACM 07-5 CMBS		03/01/2018			770,851	770,851	737,759							770,851					02/10/2051
059523-BB-5	BAFC 2007-5 7A5 RMBS		12/01/2018	SCHEDULED REDEMPTION		5,115	674,248	220,093	313,468		(308,353)	(308,353	· [5, 115					02/25/2052
05723K-AB-6	BAKER HUGHES A GE CO		02/02/2018 .	EXCHANGE	.	5,000,000	5,000,000	5,000,000	5,000,000	ļ					5,000,000		ļ	ļ[23,637	12/15/2027
057224-BC-0	BAKER HUGHES INC		11/09/2018 .		-	3,672,294	3,711,000	3,703,430	3,707,974		695		695		3,708,669		(36,375)	(36,375)		08/15/2021
058498-AT-3	BALL CORP	-		GOLDMAN, SACHS & CO		5,200,000	5,000,000	5,000,000	5,000,000						5,000,000		200,000	200,000 .	202,708	07/01/2025
05964H-AG-0	BANCO SANTANDER SA	. D	04/10/2018		-	1,603,760	1,600,000	1,600,000		}				}	1,600,000		3,760	3,760		04/12/2023
06051G-FZ-7	BANK OF AMERICA CORP		07/24/2018	BANK OF AMERICA/MERRILL	-	1,434,195	1 500 000	1,500,000	1 500 000						1,500,000		(65,805)	(65,805)	00 600	10/21/2022
/-Z1-bi coo	DANK OF AMERICA CORP	-	U1/24/2018 .	MIZUHO SECURITIES USA		1,434,195	1,500,000		1,500,000						1,500,000		(65,805)	(60,805)	28,680	10/21/2022
06051G-GN-3	BANK OF AMERICA CORP		_07/18/2018			2,815,596	2,800,000	2,800,000	2,800,000						2.800.000		15,596	15.596	52 016	07/21/2021
06050T-ME-9	BANK OF AMERICA NA		I_07/18/2018	Various		16,482,870		16,500,000	16,500,000						16,500,000		(17, 130)	(17, 130)		12/07/2018
06406F-AB-9	BANK OF NEW YORK MELLON CORP		04/05/2018	U.S. BANCORP		4,857,750	5,000,000	4,997,650	4,998,405		126		126		4,998,531		(140,781)	(140,781)	44,417	05/03/2021
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE			WELLS FARGO		1,493,970	1,500,000		1,505,111		(1,475)	(1,475		1,503,636		(9,666)	(9,666)	17,417	05/15/2019
	BARCLAYS BANK PLC	. D	05/11/2018 .			808,099									800,000		8,099	8,099		05/16/2029
06739FI.I-1	BARCLAYS BANK PLC	I D	11/16/2018	.IPMORGAN CHASE & CO	1	1 458 855	1 500 000	1 498 545	1	1	405	1	405		1 498 950		(40, 095)	(40, 095)	34 119	01/11/2021

					Showing All I												1			
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total					Б	
												Current	Total	Foreign	D 1/				Bond	
									D: 1/			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
OLICID					Ni				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	D!	T-4-1 O-1-	Dividends	Con-
CUSIP		Fa.,	Diamagal	Nama	Number of	Com			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Description	For-		Name	Shares of	Con-	DV-l	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity Date
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	
05526D-AS-4	BAT CAPITAL CORP		11/13/2018 .	Various		2,104,831	2, 100,000	2,100,000	2,100,000						2, 100, 000		4,831	4,831	49,593	308/14/2020
05526D-AW-5	BAT CAPITAL CORP	C	_02/06/2018	INC.		2,128,497	2,100,000	2,100,000	2,100,000						2,100,000		28,497	28,497	11,384	408/15/2022
05526D-AY-1	BAT CAPITAL CORP	C	11/27/2018	EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				413,490	
05526D-BA-2	BAT CAPITAL CORP	C	11/27/2018 .	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					108/15/2027
05530Q-AG-5	BAT INTERNATIONAL FINANCE PLC	D	10/24/2018 .	Various		2,351,497	2,376,000	2,355,711	7 004 040		4,368	8,394	(4,026)		2,360,079		(8,582)	(8,582)		06/15/2020
07177M-AD-5 07177M-AG-8	BAXALTA INCBAXALTA INC		09/11/2018 _	Various Various		7,007,339 4,499,760	7,023,000 4,500,000	7,021,158 4,498,202	7,021,846 4,499,574		316		316 (242)		7,022,162 4,499,332		(225,513)	(225,513) 428		306/23/2020 006/22/2018
07177M-AG-8 07274N-AQ-6	BAYER US FINANCE II LLC	C	07/13/2018 .	SOCIETE GENERALE	1	1,002,797	960,000	4,498,202		<u> </u>		,			4,499,332	<u> </u>	46,096	46,096		006/25/2048
073685-AD-1	BEACON ROOFING SUPPLY INC.		12/17/2018 .	Various		558,060	612,000		612,000						612,000		(53,940)	(53,940)	33,774	111/01/2025
075887-AT-6	BECTON DICKINSON		04/15/2018 .	MATURED		25,000,000	25,000,000	24,910,250	24,997,595		2,405		2,405		25,000,000				612,500	04/15/2018
075887-BZ-1	BECTON DICKINSON AND COMPANY		05/02/2018			4,988,763	5,000,000	4,987,432	4, 987, 453	ļ	1,310		1,310	}	4,988,763	ļ		ļ		701/15/2021
075887-CB-3	BECTON DICKINSON AND COMPANY		03/06/2018 .	TENDER OFFER		8,080,000	8,000,000	7,998,768	7,998,769		24		24		7,998,792		81,208 18,522	81,208 18,522		705/15/2026
084659-AQ-4 084664-CQ-2	BERKSHIRE HATHAWAY ENERGY CO		07/30/2018 _	Various MORGAN STANLEY		1,468,058 746,805	1,450,000 750,000	1,449,536 746,198			۵		۵		1,449,536 746,206			18,522	1,075 4,288	501/15/2049 308/15/2048
084670-BL-1	BERKSHIRE HATHAWAY INC		05/09/2018	WELLS FARGO		994,240	1,000,000	1,015,750	1,006,966		(1,538)	(1,538)		1,005,428		(11, 188)	(11, 188)		508/14/2019
08576P-AA-9	BERRY GLOBAL INC		12/03/2018			595.590	632.000	632.000			(1,000	/	(1,000)		632.000		(36,410)	(36,410)		002/15/2026
093662-AF-1	BLOCK FINANCIAL LLC		06/15/2018 .	CANTOR FITZGERALD		1,009,870	1,000,000		998 , 125		303		303		998,429		11,441	11,441	29,563	310/01/2020
095370-AB-8	BLUE CUBE SPINCO INC		05/17/2018 .			212,056	185,000	196,668	194,381		(761))	(761)		193,620		18,436	18,436	10,823	310/15/2023
	DID DIDIDIO OL	_	00 (00 (00 40	UNION BANK OF		4 550 400	4 575 000	4 500 550			75		75		4 500 000		(44.504)	(44.504)	7 700	00/44/0000
09659W-2F-0 097023-BQ-7	BNP PARIBAS SABOEING CO	. D	09/20/2018 . 05/10/2018 .	SWITZERLAND Various		1,552,100	1,575,000	1,566,558 31,034,115	31, 134, 755		75		75		1,566,633		(14,534)	(14,534)		008/14/2028 306/15/2023
09/023-bQ-/	BUE ING CU		1.00/10/2016 .	CITIGROUP GLOBAL	-	29,404,023					21,739		21,739		31, 130, 314		(1,732,409)	(1,752,409).	220,090	00/ 13/2023
097751-BJ-9	BOMBARDIER INC	Α	11/21/2018	MARKETS		3,290,000	3,500,000	3,474,375	3,482,255		2.920		2,920		3,485,176		(195, 176)	(195, 176)	233.917	710/15/2022
				BANK OF AMERICA/MERRILL							,		,							
097751-BM-2	BOMBARDIER INC	A	01/24/2018 .	LYNCH		1,268,960	1,232,000	1,232,000	1,232,000						1,232,000		36,960	36,960		303/15/2025
097751-BR-1	BOMBARDIER INC	A	05/11/2018 .	Various		386,053	372,000	372,000	372,000		(07.505)		(07.505)		372,000		14,053	14,053		212/01/2024
09776@-AB-7 05565Q-DG-0	BON SECOURS HEALTH SYSTEM INC ABS		12/15/2018 _ 12/26/2018 _	SCHEDULED REDEMPTION Various		1,042,128 3,729,425	1,042,128	1, 194,779 3,750,000	1,079,633		(37,505)	(37,505)		1,042,128 3,750,000		(20,576)	(20,576)		009/15/2021 211/28/2023
05565Q-DL-9	BP CAPITAL MARKETS PLC	D	12/26/2018 .	EXCHANGE		1, 199, 945	1,200,000	1, 199, 928	1, 199, 936		9		q		1, 199, 945		(20,576)	(20,370)		504/14/2024
05565Q-DM-7	BP CAPITAL MARKETS PLC	D	12/26/2018	EXCHANGE		9,990,684	10,000,000	9,989,000	9,989,750		934		934		9,990,684					004/14/2027
11042A-AA-2	BRITISH AIRWAYS PLC ABS	D	12/20/2018			113,946	113,946	113,946	113,946						113,946					312/20/2025
111013-AG-3	BRITISH SKY BROADCASTING	D	02/15/2018 .			8,500,000	8,500,000	9,037,965	8,510,961		(10,961)		(10,961)		8,500,000					002/15/2018
11134L-AA-7	BROADCOM CORPORATION		02/23/2018 .			1,497,823	1,500,000	1,496,610	1,497,661		162		162		1,497,823					301/15/2020
11134L-AC-3 11134L-AE-9	BROADCOM CORPORATION		02/23/2018 _	EXCHANGE		1, 120, 361	1, 124,000 12, 100,000	1, 119, 414 12, 087, 416	1, 120, 234 12, 088, 946		127		127 238		1, 120, 361 12, 089, 184					001/15/2022 201/15/2024
11134L-AE-9	BROADCOM CORPORATION		02/23/2018		-	4,979,925	5,000,000	4,977,900	4,979,652	·	273		273		4,979,925	·				201/15/2024 601/15/2027
11134L-AN-9	BROADCOM CORPORATION]	02/23/2018			4, 198, 875	4,200,000	4, 198, 824	4, 198, 854		21		21		4, 198, 875					301/15/2025
				BANK OF AMERICA/MERRILL		, , ,	, ,	, ,								1				
11134L-AP-4	BROADCOM CORPORATION			LYNCH		1,287,608	1,400,000	1,399,625			22		22		1,399,647		(112,039)	(112,039)		401/15/2025
115637-AN-0 07384M-6H-0	BROWN-FORMAN CORPORATION		01/15/2018 _		 	4,504,000	4,504,000	4,503,190	4,503,974 573.520	}	26	 	26	}	4,504,000	}		}		01/15/2018
0/384M-6H-0 118230-AG-6	BSARM_04-12 RMBS BUCKEYE PARTNERS LP		12/01/2018 .	SCHEDULED REDEMPTION MATURED	-		584,871	575,092 7,000,000			11,350		11,350		584,871					505/25/2037 001/15/2018
118230-AG-6	BUCKEYE PARTNERS LP		11/15/2018		1		7,000,000				4,246		4,246						211,750	
118230-AR-2	BUCKEYE PARTNERS LP		05/04/2018	Various		1,326,416	1,400,000	1,393,042	1,393,106		169		169		1,393,275		(66,859)	(66,859)	23,822	
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA	ļ	04/18/2018 .	Various	4	697,213	670,000	691,275	689,206	ļ	(738		(738)	ļ	688,468	ļ	8,744	8,744	18,895	510/15/2025
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2018 .	Various		1,417,410	1,408,591	1,313,793	1,393,438		15 , 153		15, 153		1,408,591					201/15/2021
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2018 _	SCHEDULED REDEMPTION		196,812	196,812	196,812	196,812						196,812				10,320	
90357#-AV-8 90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-S AB BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		203,471	203,471	203,471 123,300	203,471						203,471					304/01/2023 004/01/2023
90357#-AE-6 90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-1 AB		04/01/2018 .	SCHEDULED REDEMPTION		316,449	316,449	316,449	316,449	<u> </u>			<u> </u>		316,449	<u> </u>		 		204/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2018 .	SCHEDULED REDEMPTION		185,005	185,005	185,005	185,005						185,005					004/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2018 _	SCHEDULED REDEMPTION		46,051	46,051	46,051	46,051						46,051				2,427	704/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2018	SCHEDULED REDEMPTION		86,016	86,016	86,016	86,016	ļ	ļ	ļ	ļ		86,016	ļ				404/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2018 .	SCHEDULED REDEMPTION		79,045	79,045	79,045	79,045						79,045					604/01/2020
94978#-AQ-0 12429T-AE-4	BURLINGTON NRTHN/WELLS FARGO ABS		12/01/2018 .	SCHEDULED REDEMPTION CREDIT SUISSE	-	1,088,827 254,610	1,088,827 246,000	1,088,827 253,013	1,088,827 252,443		(273	·	(273)		1,088,827 252,170		2,440	2,440	21,908	308/01/2022 104/15/2025
064229-AG-2	BWSTA_17-1 ABS		03/14/2018	BNP CAPITAL MARKETS	†	1.320.732			1,349,783		11		11		1.349.794		(29,061)	(29,061)		104/15/2025 104/15/2025

							Bonds and Sto													
1	2	3	4	5	6	7	8	9	10			ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
					1			ĺ		11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Ear	Diaposal	Nama	Shares of	Con			Carrying						Disposal	(Loss) on	Gain (Loss)		During	Maturity
	Dinti	For-		Name		Con-	Daw Malura	A -41 O4		Increase/	tization)/	Impairment	Value	Carrying				(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
05607B-AA-9	BXGNT_17-A ABS		12/02/2018 .			601,838	601,838	601,823	601,824		13		13		601,838				10,498	10/04/2032
400700 411 0	04 1440		04/04/0040	BAIRD (ROBERT W.) & CO.		070 540	200 200	070 740	070 700						070 700		(000)	(000)	7 000	
12673P-AH-8 12673P-AJ-4	_ CA INC		04/24/2018 _	INC		279,513 288,856		279,748 285,950	279,782 285,696		14		14		279,796 285,654		(283)	(283)	7,028	808/15/2022 203/15/2027
12673P-AJ-4 22533Y-AE-5	CA INCCAALT 17-2 ABS		08/14/2018 .	Millennium Advisors WELLS FARGO		2,962,617	280,000	285,950	285,696		(42)	(42)		285,654		(37,348)	3,203		906/15/2026
12685J-AA-3	CABLE ONE INC		03/23/2018	Various			552.000		565,825		(1.068	\	(1,068)				2,533	2,533		606/15/2022
126802-DP-9	CABMT 16-1 ABS					11,073,906	11,000,000	11, 120, 313	11,083,853		(20,601		(20,601)		11,063,252		10,654	10.654	97 140	006/15/2022
127055-AJ-0	CABOT CORP		01/15/2018			10,000,000	10,000,000	9,987,200	9,999,904		96		96		10,000,000		10,004		127 500	001/15/2018
12803P-AB-4	CAJUN 17-1 ABS		11/20/2018	Various		199,406	199,406	198,692	163,829		365				199, 165		242	242		608/20/2047
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		05/10/2018			4, 141, 665	3,777,826	3,777,826	3,777,826						3,777,826					205/10/2025
128195-AH-7	CALATLANTIC GROUP INC		02/28/2018 _	EXCHANGE		12,528,903	12,500,000	12,546,656	12,530,165		(1,261		(1,261)		12,528,903				158,420	12/15/2021
128195-AN-4	CALATLANTIC GROUP INC	.	_02/28/2018	EXCHANGE		8,441,822	8,500,000	8,435,000	8,440,945	ļ	878			ļ	8,441,822	ļ	ļ	L	107,844	406/01/2026
128195-AP-9	CALATLANTIC GROUP INC	.	02/28/2018 .			72,000	72,000	72,000	72,000						72,000					006/15/2027
129268-AA-6	. CALEDONIA GENERATING LLC		12/31/2018 .	SCHEDULED REDEMPTION		2,640,568		2,640,568	2,640,568						2,640,568				36 , 190	
131347-CC-8	CALPINE CORP		09/07/2018 _	DEUTSCHE BANK AG		878,540	872,000	879,375	878, 127		(967		(967)		877, 161		1,379	1,379		901/15/2024
131347-CF-1	CALPINE CORP	.	12/12/2018			3,708,820	4,044,000	3,990,585	3,991,885		3,216		3,216		3,995,101		(286,281)	(286,281)		801/15/2025
14149Y-BH-0	. CARDINAL HEALTH INC		12/14/2018 .	BARCLAYS		657,573	700,000	700,000	700,000						700,000		(42,427)	(42,427)		306/15/2024
14149Y-BJ-6 147528-E*-0	. CARDINAL HEALTH INC		12/11/2018 .			4,527,150		5,000,000	5,000,000						5,000,000		(472,850)	(472,850)		306/15/2027
194204-AA-1	CASEY'S GENERAL STORES, INC. SERIES B CASL 17-A ABS		03/30/2018 _			1,350,000 481,666	1,350,000 481,666	1,350,000 486,520	1,350,000 257,358		(4,854		(4,854)		1,350,000 481,666					003/30/2020 211/26/2046
14912L-3U-3	CATERPILLAR FIN SERV CRP		04/15/2018 .	MATURED			8,500,000				(14,711		(4,854)		8.500.000					504/15/2018
12484@-AA-6	CB MEDICAL SOUTH LLC ABS	-	12/15/2018			601,648	601,648		601,648		(14,711	/	(14, / 11)		601,648					808/15/2033
1248MG-AP-9	CBASS 07-CB1 RMBS		12/01/2018	SCHEDULED REDEMPTION		453,676	453,676	254,634	172,635		281.041		281,041		453,676					001/25/2047
17311Y-AE-3	CBASS_07-CB3_RMBS		12/01/2018	SCHEDULED REDEMPTION		1,043,076	1,043,076	591,741	475, 126		567,950		567,950		1,043,076					402/25/2047
	05/100_07 050 711150		1	SUSQUEHANNA FINANCIAL	-															22,20,20,1
12503M-AA-6	CBOE HOLDINGS INC	.]	06/13/2018 _	GROUP LLLP		504,916	524,000	522,737	522,840		50		50		522,890		(17,974)	(17,974)	17.692	201/12/2027
124857-AV-5	CBS CORP		12/19/2018	EXCHANGE		5,906,743	6,000,000	5,898,000	5,898,985		7,758		7,758		5,906,743		,,,,,			06/01/2028
17120C-AG-7	_ CCART_16-A ABS		08/15/2018 _			2,531,738	2,500,000	2,555,762	2,542,149		(12, 152		(12, 152)		2,529,997		1,741	1,741		902/15/2023
17305E-FR-1	CCCIT_14-A5 ABS		08/30/2018 .			4,226,924	4,250,000	4,289,678			(2,280		(2,280)		4,287,397		(60,474)	(60,474)		806/07/2023
16678R-BT-3	. CCMFC 2004-A B1 RMBS					435,363	435,363	304,968	290,930		144, 433		144,433		435,363				6,875	503/25/2035
16678R-FD-4	CCMFC_06-1A RMBS		06/25/2018 .			46,801											46,801	46,801		12/25/2046
16678R-CM-7	_ CCMFCF_04-BA RMBS			SCHEDULED REDEMPTION		1,083,640	1,083,640		604,519		479, 122		479, 122		1,083,640					210/25/2035
1248EP-BR-3	CCO HOLDINGS LLC	-	04/05/2018 .			2,962,500	3,000,000	3,000,000	3,000,000	ļ					3,000,000	}	(37,500)	(37,500)		705/01/2026
1248EP-BT-9		-	03/20/2018 .	JPMORGAN CHASE & CO		94,050	99,000	98,010	98,068		18		18		98,085		(4,035)	(4,035)	1,987	
1248EP-BZ-5 14987K-AA-1	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	-	03/22/2018 _	BARCLAYS		139,563 985,998		145,000 982.094	145,000 981.302		(134		(134)		145,000 981,168		(5,438) 4,830	(5,438) 4,830	2,562 28,420	203/01/2023 008/15/2025
12513X-AH-5	CD_06-CD2 CMBS	1	12/01/2018	Various		1,002,524	1,268,103		1,056,942		(31,356		(54,419)		1,002,524		4,830	4,630		101/15/2046
12513A-AH-3 12508E-AE-1	CDK GLOBAL INC	1	04/16/2018 .		†	4,978,515	4,916,000	4.982.960	4.980.759		(2.162		(34,419)		4.978.598	<u> </u>	(82)	(82)		106/01/2027
12513G-BA-6	CDW LLC		05/02/2018	Various		446,313		430.096	4,980,739		(2, 102		(145)		428,789		17 ,524	17,524		512/01/2024
		1	T	BANK OF AMERICA/MERRILL			120,000		120,004		[´	(143)							51, 2024
12513G-BC-2	CDW LLC	.	_02/07/2018			303,000	300,000	300,000	300,000	L	L				300,000		3,000	3,000	6,583	309/01/2025
1		1		BANK OF AMERICA/MERRILL											. ,				,	1
12513G-BB-4	CDW LLC / CDW FINANCE CORP		02/27/2018 .	LYNCH				85,531	85,300		(15		(15)				777	777		509/01/2023
15135U-AD-1	CENOVUS ENERGY INC	. A	10/29/2018 .			1,261,684	1,230,769	1,229,945	1,230,587		182		182		1,230,769					810/15/2019
15135B-AD-3	CENTENE CORP	.	03/08/2018 _			304,875	300,000	305,250	303,716		(203		(203)		303,513		1,362	1,362	4,631	105/15/2022
156504-AH-5	CENTURY COMMUNITIES INC	-	10/30/2018 .	Various		418,618	457,000	456,383	456,384	ļ	41		41	ļ	456,425	ļ	(37,808)	(37,808)		707/15/2025
165183-AL-8	. CF_17-2 ABS		02/15/2018 .	Various		4,968,750	5,000,000	4,989,063	4,989,204		386		386		4,989,590		(20,840)	(20,840)		205/15/2029
161175-BL-7	. CHARTER COMMUNICATIONS OPERATING L		01/25/2018 .	Various		1,021,451	980,000	969,924	969,936		l8		8		969,944		51,507	51,507		605/01/2047
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L	-	08/09/2018 _	Various		3,864,262	3,833,000	3,828,899	070.004	·	63		63	}	3,828,962	}	35,301	35,301	16,866	
161630-BD-9 163851-AB-4	CHASE 2007-A1 11M1 RMBS	1	12/01/2018 . 06/06/2018 .	SCHEDULED REDEMPTION		971,693 1,035,660	991,174	661,410 1,005,830	679,984	·	291,708		291,708	<u> </u>	971,693 999,724	}	6,416	6,416		103/25/2037 805/15/2023
163851-AB-4 16412X-AC-9	CHEMOURS COMPANY	-	06/06/2018 .	Various Various		1,035,660		1,005,830	1,001,842		(2,118		(2, 118)		999,724					903/31/2025
16412X-AC-9 16412X-AG-0	CHENTERE CORPUS CHRISTI HOLDINGS L	·					301,000				(184		(184)					30,914		606/30/2027
16412X-AG-U	CHENTERE ENERGY PARTNERS LP		1.07/31/2018		+	740,000		740.000	740,000		(4/6	'	(4/0)		740.000	 	(1, 102)	(1,132)		B10/01/2025
16411Q-AC-5	CHENTERE ENERGY PARTNERS LP	1	09/06/2018	CANTOR FITZGERALD		463,733		462,000			ļ				462,000	<u> </u>	1,733	1,733	,110	10/01/2026
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC	1				2,766,563		3,012,980	3,008,358		(2,446)	(2,446)		3,005,912		(239,349)	(239, 349)	125,016	603/31/2023
171232-AR-2	CHUBB CORP	1	05/15/2018			1,500,000		1,486,590	1,499,353		647		647		1,500,000		(200,040)	(200,040)		505/15/2018
171484-AE-8	CHURCHILL DOWNS INCORPORATED		.05/14/2018			925.061			979.008		(55		(55)		978.954		(53.893)	(53,893)		201/15/2028

							onds and Sto													
1	2	3	4	5	6	7	8	9	10	(Change In Bo		Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted Carrying	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
125509-BV-0	CIGNA CORPORATION		09/10/2018 .	WELLS FARGO		4,521,625	5,000,000	4,990,400	4,990,643		577		577		4,991,220		(469,595)	(469,595)		10/15/2027
17275R-BH-4 125581-GS-1	CISCO SYSTEMS INC		05/10/2018 _ _09/20/2018 _	GOLDMAN, SACHS & CO Various		9,455,100 568,739	10,000,000	9,979,400 577,075	9,982,935 571,115		1,014		1,014		9,983,950 566,804		(528,850)	(528,850)(912)	141, 167	709/20/2023 502/19/2019
				CITIGROUP GLOBAL							(4,311	/	(4,311)							
17325F-AG-3	CITIBANK NA		09/06/2018 .	MARKETS		2, 103, 169	2,100,000	2,100,000	2,100,000						2, 100, 000			3, 169		09/18/2019
172967-JW-2 172967-KK-6	CITIGROUP INC		07/30/2018 .	MATURED		10,000,000 4,932,900	10,000,000	9,997,400 4,992,800	9,999,484 4,995,215		516 384		516 384		10,000,000 4,995,599		(62,699)	(62,699)		07/30/2018 03/30/2021
	CITIGROUP INC			BNP CAPITAL MARKETS		900,230	950,000		976,548		(1,968		(1,968)		974,581		(74,351)	(74,351)		207/25/2028
	CITIGROUP INC			WELLS FARGO		4,860,200	5,000,000	4,996,500	4,997,449		186	,	186		4,997,635		(137,435)	(137,435)		308/02/2021
	CITIGROUP INC			WELLS FARGO		1,411,257	1,400,000	1,400,000	1,400,000						1,400,000		11,257	11,257		05/17/2024
174010-AB-7	CITIZENS BANK NA		10/02/2018	CITIGROUP GLOBAL MARKETS		1,489,080	1,500,000	1,484,310	1,492,202		3,025		3,025		1,495,228		(6,148)	(6,148)	30.625	512/04/2019
17453B-AJ-0	CITIZENS COMMUNICATIONS		03/29/2018 .	MORGAN STANLEY		607,500	1,000,000	1,085,000	1,075,644		(798)	(798)		1,074,847		(467,347)	(467,347)	57,000	08/15/2031
174610-AN-5	CITIZENS FINANCIAL GROUP INC		04/05/2018 .	KEYCORP		4,845,150	5,000,000	4,997,400	4,998,110		139		139		4,998,249		(153,099)	(153,099)		07/28/2021
184496-AJ-6 18539U-AA-3	CLEAN HARBORS INC		07/19/2018 _	Various		878,672	876,000	876,000							876,000		(41, 128)	(41, 128)	88,257	08/01/2020
18539U-AA-3 185899-AB-7	CLEARWAY ENERGY OPERATING LLC		09/18/2018 _ 07/20/2018 _	STIFEL CAPITAL MARKETS		133,665 856.778	133,000	133,000 874,254			260		260		133,000		665	665 (17,763)	45.004	10/15/2025
189054-AV-1	CLOROX COMPANY		12/10/2018 .	MORGAN STANLEY		1,410,825	1,500,000	1,499,490	1,499,501		42		42		1,499,543		(17,763)	(17,763)		310/01/2027
125896-BE-9	CMS ENERGY CORP		10/20/2018	CALLED @ 103.775		1,660,400	1,600,000	1,684,000	1,622,701		(8.456		(8,456)		1,614,245		(14,245)	(14,245)		02/01/2020
	CNH INDUSTRIAL NV	D	01/29/2018			2,089,458	2,100,000	2,087,064	2,087,203		66		66		2,087,270		2,188	2,188		11/15/2027
191216-BT-6	COCA-COLA CO		01/23/2018	DEUTSCHE BANK AG		1,974,140	2,000,000	1,991,940	1,995,295		108		108		1,995,403		(21,263)	(21,263)	9, 167	10/27/2020
191216-BW-9	COCA-COLA CO		04/10/2018 .	MORGAN STANLEY		9,414,400	10,000,000	9,998,200	9,998,456		46		46		9,998,502		(584, 102)	(584, 102)		206/01/2026
191216-BA-7	COCA-COLA CO/THE		04/01/2018 .			15,000,000	15,000,000	15,053,550	15,008,368		(8,368)	(8,368)		15,000,000					04/01/2018
19122T-AE-9 19238V-AG-0	COCA-COLA ENTERPRISES		04/12/2018 _ 05/22/2018 _	EXCHANGE		14,902,287	15,000,000 3,195,000	14,736,900 3,215,210	14,893,855 3,201,399		7,737		7,737 (2,101)		14,901,592 3,199,297		695	695 (4,297)		I08/19/2021 I05/01/2020
20030N-AR-2	COMCAST CORPORATION	A	02/15/2018 .	MATURED		5,500,000	5,500,000	5,818,010	5,530,908		(30,908		(30,908)		5, 199, 297		(4,297)	(4,297)		302/15/2018
20030N-CE-9	COMCAST CORPORATION		.09/26/2018	WELLS FARGO		251,076	282,000	244.082	, 300, 300		146	/	146		244,228		6.848	6,848		11/01/2049
			10/23/2018	CITIGROUP GLOBAL MARKETS		2,941,470	3,000,000	2,998,020					0		2,998,023		(56,553)	(56,553)		
20030N-CL-3	COMCAST CORPORATION			CITIGROUP GLOBAL									د							710/15/2038
20030N-CM-1	COMCAST CORPORATION		11/07/2018 .	MARKETS		596,340	600,000	599,508			1		1		599,509		(3, 169)	(3, 169)		10/15/2048
20030N-CN-9	COMCAST CORPORATION		10/26/2018 .			4,735,228	4,750,000	4,745,820			1		1		4,745,821		(10,594)	(10,594)		10/15/2058
20030N-CS-8 14041N-EY-3	COMCAST CORPORATION		10/24/2018 . 07/15/2018 .	WELLS FARGO		3,990,720 9,000,000	4,000,000 9,000,000	3,995,080 9,003,516	9,001,430		(1,430		36		3,995,116		(4,396)	(4,396)		710/15/2025 005/17/2021
201723-AL-7	COMMERCIAL METALS COMPANY		03/06/2018 .						9,001,430		(1,430		(1,430)		849, 137		(2,837)	(2,837)	64,000 29 724	107/15/2027
201723-AM-5	COMMERCIAL METALS COMPANY		10/26/2018	Various		764,380	767,000	767,000			(100	,	(100)		767,000		(2,620)	(2,620)	3,806	04/15/2026
202795-HU-7	COMMONWEALTH EDISON		03/15/2018	MATURED		1,500,000	1,500,000	1,497,120	1,499,923		77		77		1,500,000				43,500	03/15/2018
202795-GX-2	COMMONWLTH EDIS		07/15/2018 .			14,049,000	14,049,000	14,313,262	14,093,867		(44,867))	(44,867)		14,049,000				976,406	07/15/2018
000071/ 11 5	CONTROLOGO INC		00/07/0040	BANK OF AMERICA/MERRILL		000 000	705 000	007 400	007.050		(500)		(500)		007 005		40 474	40 474	7.005	00 /45 /0005
20337Y-AA-5 20826F-AH-9	COMMISCOPE INC		02/07/2018 . 02/07/2018 .	LYNCH	+		785,000 2,025,000	807,499 2,015,043	807,658 2,018,114		(563) 158	/	(563) 158		807,095 2,018,272		16,174 48,423	16, 174 48, 423		506/15/2025 305/15/2022
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE	1	12/31/2018	SCHEDULED REDEMPTION		2,000,695	60.526				130				60.526			90,440		606/30/2022
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		12/01/2018	MATURED		4,500,000	4,500,000	5,024,790	4,732,784		(232,784		(232,784)		4,500,000				320,625	12/01/2018
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW		_04/01/2018 .	MATURED		6,900,000	6,900,000	7,349,535	6,981,170		(81, 170		(81, 170)		6,900,000				201,825	04/01/2018
21036P-AZ-1	CONSTELLATION BRANDS INC		10/23/2018	Various		1,226,002	1,443,000	1,321,918			552		552		1,322,469		(96,468)	(96,468)		02/15/2048
210518-CQ-7	CONSUMERS ENERGY COMPANY		05/18/2018 .	CALLED @ 101.031BANK OF AMERICA/MERRILL		1,010,310	1,000,000	996, 170	999,667		178		178		999,845		155	155	48,448	09/15/2018
210518-DD-5	CONSUMERS ENERGY COMPANY		11/09/2018 .	LYNCH		777,566	785,000	782,001							782,001		(4,435)	(4,435)		04/15/2049
212015-AR-2	CONTINENTAL RESOURCES INC		05/29/2018 _	Various	 	653,080	660,000	660,000	660,000						660,000	ļ	(6,920)	(6,920)		01/15/2028
21079V-AA-1	CONTL AIRLINES 2010-A ABS		.07/12/2018 .	SCHEDULED REDEMPTION		1,072,653	1,072,653	1,068,362	1,070,980		1,673		1,673		1,072,653					07/12/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS			SCHEDULED REDEMPTION OPPENHEIMER & CO., INC.		22,543	22,543	23,445	23,228		(685))	(685)		22,543					04/29/2022
21871N-AA-9	CORECTVIC INC		11/16/2018 .			259,268	302,000	302,000	302,000						302,000		(42,733)	(42,733)		10/15/2027
219350-BA-2	CORNING INC	[05/08/2018 .	MATURED		1,100,000	1,100,000	1,093,597	1,099,077	ļ	923	ļ	923		1,100,000	ļ	ļ	ļ		05/08/2018
219350-BF-1	CORNING INC		01/08/2018 .	MORGAN STANLEY		728,480	734,000	733,721	733,722						733,722		(5,242)	(5,242)	5,084	11/15/2057
12652A-AA-1 225310-AK-7	CRC ESCROW ISSUER LLC		10/24/2018 .	Various		474,700 105,470	502,000	502,000 100,796	502,000 100,550		(7	h	(7)		502,000		(27,300)	(27,300)	15,252	210/15/2025
	CRESTWOOD MIDSTREAM PARTNERS LP		05/17/2018 .	Various		744.039	727,000		709.451		693		693		710.144					304/01/2023

					Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21
	_	-	1							11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools/					
									D: V			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
17310N-AH-1	CRMS1 2006-3. M2 RMBS	- 3	12/01/2018	SCHEDULED REDEMPTION			75.044	27.869	9.102		(9.102		(9, 102)			-1		-	2.783	04/25/2037
173109-AH-2	CRMS I 07-1 RMBS		11/01/2018	SCHEDULED REDEMPTION			854,893	229,537	,			<u> </u>							21,081	
17312H-AJ-8			12/01/2018	SCHEDULED REDEMPTION			1,248,170	289,832											41,257	06/25/2037
228187-AA-8	CROWN AMERICAS LLC		07/09/2018 .	Various		71,063	75,000	74,344			25		25		74,369		(3,307)	(3,307)		02/01/2026
				CITIGROUP GLOBAL																
22819K-AB-6	CROWN AMERICAS LLC		01/22/2018 .	MARKETS		491,535	500,000	499,417	499,436		3		3		499,440		(7,905)	(7,905)	6,702	09/30/2026
				BANK OF AMERICA/MERRILL	-															
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP	-	06/13/2018	LYNCH		433, 121	450,000	448, 101	448,243	}	73		73		448,316	}	(15, 196)	(15,196)		03/01/2027
22822R-AR-1	CROWN CASTLE TOWERS LLC ABS		01/15/2018 .			10,541,330	10,000,000	10,000,000	10,000,000						10,000,000		40.000	40.000		01/15/2040
126307-AF-4 225458-6G-8	CSC HOLDINGS LLC CSFB 2005-9 5A9 RMBS		01/16/2018	BARCLAYS		161,250 371,026	150,000	143,039 298.364	145, 108 296, 087		52 74.939		52		145, 160 371,026		16,090	16,090	1,7/2	11/15/2021
225458-6G-8 225470-Q8-9	CSMC 2006-3 5A5 RMBS		12/01/2018 . _06/01/2018	SCHEDULED REDEMPTION		371,026	419,044 23,222	298,364	13,120		10.102				23,222					10/25/2035 04/25/2036
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		1.12/31/2018			463,721	463,721	463,721	463,721		10, 102		10, 102	 	463,721	 		 		04/25/2036
220001-NA-0	OOODIN IN LITTLE TALLET GOOTH LEG	1	1	UNION BANK OF												<u> </u>				
126408-HN-6	CSX CORP		11/09/2018	SWITZERLAND		993.670	1,000,000	990.680							990.680		2.990	2.990		11/15/2048
91375@-AB-0	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		04/12/2018			1,816,009	1,657,800	1,657,800	1,650,765		238		238		1,651,003		6,797	6,797	158.209	_08/01/2019
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP	.]	.03/22/2018			416,098	413,000	413,000	413,000						413,000		3,098	3,098		06/01/2025
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		12/10/2018	SCHEDULED REDEMPTION		301,100	301,100	301,100	301,100						301, 100				13,674	01/10/2024
126650-CH-1	CVS HEALTH CORP		02/26/2018 .	BARCLAYS		15,781,356	15,800,000	15,788,940	15,797,915		596		596		15,798,511		(17, 155)	(17, 155)	181,788	07/20/2018
126650-CW-8	CVS HEALTH CORP		05/22/2018	Various		4,379,105	4,407,000	4,363,855			1,014		1,014		4,364,869		14,236	14,236		03/25/2025
126650-CZ-1	CVS HEALTH CORP	.	11/07/2018 .	Various		597,324	600,000	612,060			(66		(66)	611,994		(14,670)	(14,670)		03/25/2048
126650-BC-3	CVS PASS-THROUGH TRUST ABS		12/10/2018 .	SCHEDULED REDEMPTION		1,264,912	1,264,912	1,264,912	1,365,901		(100 , 989		(100,989)	1,264,912					01/10/2028
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		12/01/2018 .	SCHEDULED REDEMPTION			87,374	84,876	85, 199		2, 175		2, 175		87,374					01/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2018			1,277,677	1,308,672	1, 174, 454	798,431		479,245		479,245		1,277,677					07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS	-	12/01/2018			445,374	544,693	450,280	318,326		127,048		127,048		445,374					05/25/2036
02151N-AB-8 17025A-AF-9	CWALT_07-18CB RMBS		12/25/2018 . 12/01/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		780,973 481,106	817,265 503,831	503,458 363,544	278,672		502,301		502,301		780,973 481,106					08/25/2037
126694-X3-7	CWHL 2006-17 AO NMBS		12/01/2018	SCHEDULED REDEMPTION		523.980	872.841	680.317	581.241		(57, 261		(57,261	١	523.980					05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2018			298,392	395,637	274.607	237,377		61,015		61,015	/	298.392					06/25/2047
12669G-NM-9	CWHL 05-7 RMBS		12/25/2018	SCHEDULED REDEMPTION		35,230	35,230	35, 167	35,611		(381		(381)	35,230					03/25/2035
12543P-AK-9	CWHL 06-21 RMBS		12/01/2018	SCHEDULED REDEMPTION		201,478	222,016	159.763	161,684		39,794		39,794	,	201.478					02/25/2037
12668X-AF-2	CWL 2006-S8, A6 RMBS		12/01/2018	SCHEDULED REDEMPTION		104,864	104,864	104,862	104,863		1		1		104,864					04/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS		12/01/2018	SCHEDULED REDEMPTION		274,466	274,466	274,462	274,465		1		1		274,466	ļ		ļ[8,733	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS		12/01/2018 .	SCHEDULED REDEMPTION		315,561	315,561	157,774	315,561	L					315,561	ļ		L	10,297	05/26/2037
12666R-AF-7	CWL_06-9 RMBS	-	12/01/2018	SCHEDULED REDEMPTION		240,454	310,535	206,862	78,207		162,248		162,248		240,454					08/27/2046
L2287*-AA-5	CYGNUS ISSUANCE ONE	. D	12/31/2018 .	SCHEDULED REDEMPTION		1,009,895	1,009,895	1,009,895	1,009,895						1,009,895					03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A	- D	12/31/2018	SCHEDULED REDEMPTION		340,562	340,562	340,562	340,562	 					340,562	}		}		03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A	-[D	12/31/2018 .			517,598	517,598	517,598	517,598						517,598			 -		03/31/2023
L2287*-AD-9 23283P-AL-8	CYGNUS ISSUANCE S.A.	. I D	12/31/2018 .			526,538 408,284	526,538	526,538 408.825	526,538		(73		/70		526,538 408,284					03/31/2023
23283P-AL-8 23283P-AN-4	CYRUSONE LLC	-	01/10/2018			408,284		408,825	106.328		(13		(73		408,284					03/15/2024
233851-BA-1	DAIMLER FINANCE NA LLC	C	08/01/2018			7,000,000	7,000,000	6,982,640	6,997,867		2, 133		2, 133	'	7,000,000	<u> </u>		 		08/01/2018
233851-BZ-6	DAIMLER FINANCE NA LLC	C	08/03/2018	MATURED		10,000,000	10,000,000	9,979,700	9,995,918		4.082		4,082		10,000,000	<u> </u>				08/03/2018
23422R-AA-0	DAKOTA SUB MERGER INC	1	04/11/2018	Various		877.430	789,000	792.026	791.762		(681		(681) [791.082		86.348	86.348		09/03/2016
235851-AN-2	DANAHER CORP		09/15/2018	MATURED		10,000,000	10,000,000	9.986.600	9,996,790		3.210		3,210	,	10,000,000					09/15/2018
237194-AH-8	DARDEN RESTAURANTS INC		.02/22/2018			1,002,743	750,000	743,835	744,760		18		18		744,778		220,465	220,465		10/15/2037
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		09/20/2018 .	Various		5,638,768	5,929,000	5,911,083	5, 169, 297		(809))	(809)) [5,905,748		(266,980)	(266,980)		05/01/2025
	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		05/24/2018 .	Various		6,389,386	5,905,478	5,905,478	5,905,478						5,905,478			L	660,875	11/30/2023
	DC ARENA LP		05/24/2018 .			11, 194, 749	10,255,936	10,255,936	10,255,936						10,255,936					11/30/2023
242370-AD-6	DEAN FOODS CO	-	05/21/2018 .			1, 181, 050	1,232,000	1,266,108	1,256,333	ļ	(1,837))	(1,837))	1,254,496	ļ	(73,446)	(73,446)	46 , 131	03/15/2023
0.47405 :: -	DEL DILL LEDGEN LIGH DILVIOS TO	1	00 (45 :55 :	BANK OF AMERICA/MERRILL	-									.]						40 /04 /
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		03/15/2018 .	LYNCH		905,673	928,000		933,764		(129)	(129)	933,635		(27,963)	(27,963)		10/01/2025
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2018 .			2,743,736	2,743,736	2,743,736	2,743,736	000 040		-	000 040		2,743,736	}	(000 040)	(000, 040)		01/02/2020
247916-AD-1 247916-AF-6	DENBURY RESOURCES INC	-	01/09/2018 . 05/17/2018 .	PADOLAVO		623, 153 289, 575	850,000	850,000 255.825	581, 188	268,813	1,250		268,813 1,250		850,000 258,465		(226,848)	(226,848)31,110		05/01/2022
	DIAGEO CAPITAL PLC	n	04/29/2018			10,250,000	10,250,000		10,249,735						10,250,000		31,110			04/29/2018
	DIAGEO CAPITAL PLC	In	05/16/2018			2.993.580	3,000,000	2.988.930	10,240,700		203		203		2.988.930		4.650	4.650		05/18/2028

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1	2	3	4	5	6	/	8	9	10				Carrying Value		16	17	18	19	20	21
									Prior Year Book/	11 Unrealized	12 Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	15 Total Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP		_	5		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi- fication	Description	For- eian		Name of Purchaser	Shares of Stock	Con- sideration	Par Value	Actual Cost	Carrying Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized		Carrying Value	Disposal Date		Gain (Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date
		eigii		BANK OF AMERICA/MERRILL						Decrease		Ĭ.	,			Disposai	•			
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		03/23/2018 _			98,555	92,000	101,890	101,313		(709))	(709)		100,604		(2,049)	(2,049)		06/15/2024
25278X-AE-9	DIAMONDBACK ENERGY INC		03/21/2018 _	MORGAN STANLEY	-	206,325	210,000	209,757	209,769		7		7		209,775		(3,450)	(3,450)	3,935	11/01/2024
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC		10/15/2018			983,753	980,000	980,000	980,000						980,000		3,753	3,753	22,854	09/20/2019
256603-AC-5	DOLE FOOD COMPANY INC		09/26/2018 _	Various		278,990	285,000	285,000	285,000		(2,687)	(2,687)		282,313		(3,323)	(3,323)		06/15/2025
256746-AB-4	DOLLAR TREE INC			CALLED @ 104.313		1,043,130	1,000,000	1,011,815	1,008,456		(856))	(856)		1,007,600		(7,600)	(7,600)	82, 102	203/01/2023
256746-AG-3	DOLLAR TREE INC		04/18/2018 .	CREDIT SUISSE		796,952	800,000	799, 192							799, 192		(2,240)	(2,240)	89	05/15/2025
25746U-CU-1	DOMINION ENERGY INC		05/31/2018 .	MIZUHO SECURITIES USA INC.		2,106,714	2,100,000	2,100,000	2,100,000						2,100,000		6,714	6,714	2/ 070	306/01/2019
25746U-CA-5	DOMINION RESOURCES INC			CALLED @ 100.000		500.000	500.000	500.000	500.000											512/01/2019
260003-AH-1	DOVER CORP		03/15/2018			3,175,000	3,175,000	3,373,057	3,202,507		(27.507)	(27,507)		3.175.000					03/15/2018
	DPL INC			CALLED @ 105.046		266,817	254,000	267,970	266,745		(2,342		(2,342)		264,403		(10.403)	(10,403)		010/01/2019
26138E-AP-4	DR PEPPER SNAPPLE GROUP			GOLDMAN, SACHS & CO		1,978,860	2,000,000	2,091,100	2,054,295	[(8,913		(8,913)	[2,045,381		(66,521)	(66,521)		11/15/2021
			09/12/2018	CITIGROUP GLOBAL							312						, , ,			
	DR PEPPER SNAPPLE GROUP INC					1,312,740	1,500,000	1,495,140	1,495,700		312		312		1,496,013		(183, 273)	(183,273)		09/15/2026
26138E-AV-1	DR PEPPER SNAPPLE GROUP INC			JPMORGAN CHASE & CO BANK OF AMERICA/MERRILL		1,449,548	1,500,000	1,499,400	1,499,522		/9		/9		1,499,601		(50,053)	(50,053)	30,096	11/15/2021
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC		09/26/2018 _	LYNCH		9,215,500	10,000,000	9,995,600	9,995,972		271		271		9,996,243		(780,743)	(780,743)	269,636	06/15/2027
25272X-AA-3	DROT_17-1 ABS		08/15/2018 _			4,590,774	4,606,815	4,605,655	4,605,712		433		433		4,606,145		(15,371)	(15,371)	83,708	03/20/2024
	DRSLF_2014-34A CLO LOANS CLO		06/07/2018 .			5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					10/15/2026
23343C-AG-6	DTAOT 18-3A D ABS			WELLS FARGO		2,502,734	2,500,000	2,499,636							2,499,636		3,098	3,098		07/15/2024
	DTE ENERGY CNTR		10/31/2018 .	SCHEDULED REDEMPTION		1,828,750	1,828,750	1,887,616	1,852,412		(23,662))	(23,662)		1,828,750				136,388	04/30/2024
	DUKE ENERGY CAROLINAS LLC		11/06/2018 .	GOLDMAN, SACHS & CO		783,446	785,000								782, 103		1,342	1,342		11/15/2028
	DUPONT EI NEMOUR		11/29/2018 .	Various		12,602,900	10,000,000	10,582,800	10,347,526		(23,722)	(23,722)		10,323,804		1,979,096	1,979,096		101/15/2028
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		01/29/2018 .	Market Axess CITIGROUP GLOBAL		275,859	280,000	280,000	280,000						280,000		(4, 141)	(4, 141)	5,259	08/01/2027
26817R-AP-3	DYNEGY INC		03/19/2018 _			324,000	300,000	280,875	282,866		413		413		283,279		40,721	40,721	8,896	11/01/2024
26817R-AS-7	DYNEGY INC		08/22/2018 .			582, 148	525,000	515,688	516,522		132		132		516,655		50,253	50,253	47,426	01/15/2025
263534-CL-1	E I DU PONT DE NEMOURS AND CO		08/14/2018	BANK OF AMERICA/MERRILL LYNCH		3,455,760	3,500,000	3, 496, 150	3,496,982		794		794		3,497,775		(42,015)	(42,015)	60,958	305/01/2020
				MIZUHO SECURITIES USA																
	E I DU PONT DE NEMOURS AND CO		07/09/2018 .			4,931,556	4,900,000	4,900,000	4,900,000						4,900,000		31,556	31,556		05/01/2020
	. E.I. DU PONT DE NEMOURS		07/15/2018 .	MATURED		15,115,000	15, 115,000	16,428,062	15,471,051		(356,051		(356,051)		15, 115, 000					07/15/2018
	EASTMAN CHEMICAL			CALLED @ 102.305		5, 115, 248	5,000,000	4,994,900	4,998,827		556		556		4,999,383		617	617		11/15/2019
	EASTMAN CHEMICAL CO			CALLED @ 100.000		4,074,000	4,074,000	4,065,777	4,070,186		1,679		1,679		4,071,865		2, 135	2, 135		01/15/2020
278062-AG-9 278642-AP-8	EATON CORPORATION			GOLDMAN, SACHS & CO CREDIT SUISSE		11,148,720 2,252,363	12,000,000		12,000,000		72		72		12,000,000		(851,280) 2.513	(851,280) 2,513		109/15/2027 303/09/2018
	EBAY INC			Market Axess			1,400,000	1,400,000	1,400,000		12		12							303/09/2018
281020-AM-9	EDISON INTERNATIONAL		03/19/2018	MORGAN STANLEY		241,037	240,000	239.628	1,400,000						239,628		1,408	1,408		303/15/2028
26835P-AF-7	EDP FINANCE BV	D	05/22/2018	GOLDMAN, SACHS & CO.		676.942	700.000	697.060	697.248		149		149		697.397		(20,455)	(20, 455)		07/15/2024
	EI DU PONT DE NEMOUR & C		11/29/2018	Various		15,783,890	15,500,000	15, 478, 445	15,505,771		1.632		1,632		15,507,403		(173,513)	(173,513)		01/15/2020
	ELANCO ANIMAL HEALTH INCORPORATED		10/10/2018			2,000,980	2,000,000	2,000,000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,		2,000,000		980	980		08/28/2028
28470R-AF-9	ELDORADO RESORTS INC		11/01/2018 .	Various		1,427,604	1,400,000	1,435,938	1,434,472		(1,099)		(1,099)		1,433,373		(5,769)	(5,769)		04/01/2025
	ELECTRICITY SUPPLY BOARD SER D, DUE 2018	. D	12/15/2018	MATURED		7,000,000	7,000,000	6,582,390	6,949,230		50,770		50,770		7,000,000					12/15/2018
	ELI LILLY & CO		03/15/2018 .			2,000,000	2,000,000	2,073,366	2,011,779		(11,779		(11,779)		2,000,000					03/15/2018
	ELI LILLY AND COMPANY			GOLDMAN, SACHS & CO		3,846,400	4,000,000	3,998,600	3,998,678		115		115		3,998,793		(152,393)	(152,393)		05/15/2027
	EMC CORP			MORGAN STANLEY		843,536	844,000				5,321		5,321		843,495		41	41		06/01/2018
268648-AQ-5	ENC CORP	-	03/21/2018 _	Various CITIGROUP GLOBAL		634,202	655,000	633,713	639,457		1,240		1,240		640,696		(6,494)	(6,494)	4,922	206/01/2020
26867L-AC-4	EMD FINANCE LLC	_ C	01/23/2018 .	MARKETS		6,749,663	6,750,000	6,749,920	6,750,032		(10)	(10)	· [6,750,022		(360)	(360)		03/19/2018
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D		SCHEDULED REDEMPTION		1,285,032	1,285,032	1,285,032	1,285,032						1,285,032				60,671	05/25/2025
	ENABLE MIDSTREAM PARTNERS LP		06/28/2018 _			4,918,667	4,950,000	4,448,322	4,711,333		83,097		83,097		4,794,430		124,236	124,236		05/15/2019
	ENABLE MIDSTREAM PARTNERS LP	-	12/03/2018	Various		3,216,915	3,300,000	3,273,501	ļ	ļ	1,062	ļ	1,062	ļ	3,274,563	ļ	(57,648)	(57,648)		105/15/2028
	ENBRIDGE ENERGY PARTNERS		04/15/2018 .			10,000,000	10,000,000	9,946,600	9,997,943		2,057		2,057		10,000,000					04/15/2018
29250N-AW-5	ENBRIDGE INC	. A	11/13/2018 .	Various BANK OF AMERICA/MERRILL		1,258,868	1,280,000	1,280,000							1,280,000		(21, 133)	(21, 133)	21,262	203/01/2078
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		02/20/2018		- [211 050	210 000	210 000	210 000						210 000		1 050	1 050	2 406	01/30/2026

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1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of												Doolined	Total Cain		
		_	D: 1			_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		05/02/2018 .			211,110	210,000	210,000	210,000						210,000		1,110	1,110		101/30/2028 .
29271L-AA-2	ENDO FINANCE CO		05/30/2018 .	BARCLAYS		4,941,250	5,900,000	5,869,500	5,864,544		934		934		5,865,478		(924,228)	(924,228)		301/15/2022 .
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/16/2018 .	JPMORGAN CHASE & CO		693,638	795,000	789,748	769,026		(500		(500)		768,526		(74,889)	(74,889)		201/15/2022 _
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		02/22/2018	DEUTSCHE BANK AG		228,000	300,000	297,750	298,351		44		44		298,395		(70,395)	(70,395)		901/15/2023 .
29278G-AB-4	. ENEL FINANCE INTERNATIONAL NV	D		Various		2,016,924	2,100,000	2,093,700	2,094,409		492		492		2,094,901		(77,977)	(77,977)	30,858	305/25/2022 .
000700 40 0	ENEL FINANCE INTERNATIONAL NV	D	04/04/0040	BANK OF AMERICA/MERRILL		528.279	400,000	E04 000	524, 100		/44	,	(44)		524.089		4 100	4 100	0.700	05 (05 (00 47
29278G-AC-2 29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	01/04/2018 .	LYNCHBNP CAPITAL MARKETS		6,748,980		524,236 6,975,920	6,976,883		(11		(11)		6,977,994		4, 190	4, 190 (229, 014)		005/25/2047 . 404/06/2023 .
29278G-AD-U	ENEL FINANCE INTERNATIONAL NV	υ	04/05/2018 .			4,000,000	4,000,000	4,002,435	4,000,158		1 , 111		1, 111	ļ	4,000,000		(229,014)	(229,014)		006/15/2018
29273R-BL-2	ENERGY_TRANSFER_PARTNERS_LP			STIFEL CAPITAL MARKETS .		305,415		4,002,435	4,000,158		(138	,	(158)		4,000,000		6,858	6,858		304/15/2047
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP			MORGAN STANLEY		167,001	165,000	150.926			17		17		296,337		15,853	15.853		104/01/2045
29357K-AF-0	ENOVA INTERNATIONAL INC	-	12/18/2018			538, 153		613,000			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		613,000		(74,848)	(74,848)		09/15/2025
29365P-AN-2	ENTERGY GULF STATES LA	-	05/01/2018			1,750,000		1,734,180	1,749,305		695		695		1,750,000		(74,040)	(77,540)		005/01/2018
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY	1	07/12/2018 .	Various	I	493, 125		485,000							485,000	L				07/15/2024
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC	1	.09/14/2018	Various		1,361,195	1,401,000	1,399,109			8		8		1,399,117		(37,922)	(37,922)	15.042	202/15/2048
29413X-AB-3	ENVIVA PARTNERS LP		11/26/2018			2,648,130	2,559,000	2,666,908	2,654,796		(22,317)	(22,317)		2,632,479		15,651	15,651		11/01/2021
26884L-AF-6	EQT CORP		02/06/2018 .			2,330,091	2,380,000		2,378,087		13		13		2,378,100		(48,009)	(48,009)	29,848	310/01/2027 .
				BANK OF AMERICA/MERRILL																
29444U-AM-8	EQUINIX INC			LYNCH		213,938		217,207	214,304		(293		(293)		214,011		(73)	(73)		304/01/2023 .
26884T-AQ-5	ERAC USA FINANCE LLC			BARCLAYS		7,321,725	7,500,000	7,489,650	7,492,497		<u>4</u> 97		497		7,492,995		(171,270)	(171,270)		312/01/2021 _
26907Y-AA-2	ESH HOSPITALITY INC		10/29/2018 .	Various		859,613					(71)	(71)		898,685		(39,073)	(39,073)		105/01/2025 .
28108P-AA-4	ESLFT 2012-A AP ABS		10/01/2018 .	SCHEDULED REDEMPTION		79,977	79,977	79,977	79,977						79,977					310/01/2025 .
28108P-AB-2	ESLFT 2012-A AT ABS		10/01/2018 .	SCHEDULED REDEMPTION		96,264		96,264	96,264						96,264					10/01/2025 .
29736R-AH-3	ESTEE LAUDER COMPANIES INC		06/05/2018 .	Market Axess		1,444,755	1,500,000	1,499,640	1,499,755		31		31		1,499,786		(55,031)	(55,031)		305/10/2021 _
26924X-AF-2	ETRVM_04-1 ABS		05/07/2018 .	SCHEDULED REDEMPTION		493,209	493,209	487,965	493,209						493,209				5, 158	
26924X-AG-0	ETRVM_04-1 ABS		12/07/2018 .	SCHEDULED REDEMPTION		1,390,144	1,390,144	1,374,122	1,390,144		504				1,390,144		(70,007)	(70,007)		11/07/2031 .
30040W-AA-6 30162A-AC-2	EVERSOURCE ENERGY		04/05/2018 _	U.S. BANCORP		4,917,400 16,089,547	5,000,000 15,000,000	4,989,450	4,993,103 14,984,313		564 1.813		564 1.813		4,993,667 14,986,126		(76,267) 13,874	(76,267). 13,874		303/15/2021 . 010/01/2021 .
31428X-BQ-8	FEDEX CORP		04/27/2018 .	Various			400,000	14,964,300	14,984,313				1,813		14,986,126		(16,974)	(16,974)		002/15/2048 .
315292-AM-4	FERRELLGAS LP		11/29/2018	Various		1,827,430	2, 133, 000	2, 122, 823	2, 118, 942		(2,648	\	(2,648)		2,116,295		(288,865)	(288,865)		205/01/2021 .
315292-AR-3	FERRELLGAS LP		11/13/2018	Various		106.875	114,000	103,241	105,032		15		15		105,046		1,829	1,829		306/15/2023 .
315786-AA-1	FIDELITY & GUARANTY LIFE			CALLED @ 101.594		9.692.068	9,540,000	9,970,075	9,562,408		(10.861		(10,861)		9.551.547		(11.547)	(11.547)		704/01/2021 .
31620M-AN-6	FIDELITY NATIONAL INFORMATION SERV		01/23/2018			1,005,080		1,003,335	1,000,949		(80		(80)		1,000,869		4,211	4,211		710/15/2018
J. 525 /III V		1	T	BANK OF AMERICA/MERRILL		[1,000,000	[1,000,040		[<u></u>	[[, = 11	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , 517	
31677Q-BG-3	FIFTH THIRD BANK (OHIO)		04/05/2018 _	LYNCH		4,868,250	5,000,000	4,996,250	4,997,366		201		201		4,997,566		(129, 316)	(129, 316)	35,938	06/14/2021
31740L-AC-7	FINANCIAL & RISK US HOLDINGS INC		11/28/2018	Various		359,068		363,000							363,000		(3,933)	(3,933)		11/15/2026
32008D-AA-4	FIRST DATA CORP		05/17/2018	Various	<u> </u>	277,360	277,000	289, 119	288,085	L	(1,613)	(1,613)	ļ[286,472	ļ	(9, 112)	(9, 112)		301/15/2024
335934-AP-0	FIRST QUANTUM MINERALS LTD	A		. STIFEL CAPITAL MARKETS .		399,500	400,000	400,000							400,000		(500)	(500)		03/01/2024
33632*-UK-1	FIRST SEC BK UTAH N A ABS		01/15/2018 .	SCHEDULED REDEMPTION		915,918	915,918	915,918	915,048		870		870		915,918					07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS			SCHEDULED REDEMPTION		552,342		552,342	552,295		47		47		552,342					201/15/2020
33766J-AF-0	FIRSTENERGY SOLUTIONS CO			CREDIT SUISSE	4	2,237,940		1, 180, 130	1, 187, 693		67 , 189		67, 189	-	1,254,882	ļ	983,058	983,058		08/15/2039
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		04/13/2018 .	Various		2,445,748		2,441,075	2,440,807		(1,570)	(1,570)		2,439,237		6,511	6,511		111/15/2025 .
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		11/15/2018 .	MORGAN STANLEY		155, 115		162,000							162,000		(6,885)	(6,885).		107/15/2026 .
338906-AE-0	FLEXI-VAN LEASING INC		11/15/2018	Various		379,020	408,000	385,221	F 040 050		1, 133		1, 133		386,354		(7,334)	(7,334)		02/15/2023 .
341081-FM-4 341099-CK-3	FLORIDA POWER & LIGHT COFLORIDA POWER CORP		12/11/2018 _ 06/15/2018 _	DEUTSCHE BANK AG		4,901,300	5,000,000	5,055,215 1,494,585	5,049,350 1,499,682		(5,733		(5,733)	}	5,043,617 1.500.000	·	(142,317)	(142,317)	161,458	
			1.06/15/2018 .														(44, 400)	(44,400)		06/15/2018
34407D-AC-3 87854X-AC-5	FLY LEASING LTDFMC TECHNOLOGIES INC.	υ n	03/08/2018 . 05/25/2018	Various		1,211,748 4,993,947	1,220,000 5,000,000	1,227,000	1, 226, 614 4, 993, 435		(375		(375)		1,226,240 4.993.947		(14,492)	(14,492)		510/15/2024 . 010/01/2022 .
07 004A-AU-0	TIMO ILGINOLOGIES INC.			UNION BANK OF		4,390,947		4, 991, 488	4,390,430		2ا د		312		4,980,947				112, 100	10/01/2022
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/20/2018	SWITZERLAND		269.650	270.000	270.000	270,000				1		270.000	1	(350)	(350)	/ 507	705/15/2022 .
34417M-AA-5	FOCUS 17-1 ABS	υ	03/20/2018 .	BARCLAYS	-	2,517,428	2,487,500	2,487,500	2,487,500		ļ		†		2,487,500	·	29,928	29,928		504/30/2047 .
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC	-	11/20/2018			1.396.980	1,500,000	1,500,000	2,407,500						1,500,000		(103,020)	(103,020)		06/09/2025
34531E-AE-6	FORDO 17-A ABS		09/20/2018			6,850,703	7,000,000	6,851,797			9,727		9,727		6,861,524		(10,821)	(10,821)		004/15/2022
34531F-AC-7	FORDR 2017-1C ABS	-		CREDIT SUISSE		3,798,271	3.838.000	3,836,249	3.836.521		41		41		3.836.562		(38,291)	(38,291)		408/15/2028 .
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL	1	04/15/2018 .		I	1,252,709	1,238,095	1,263,941	1,241,370	[(2,509		(2,509)		1,238,861	[(766)	(766)		510/15/2018 .
34959J-AE-8	FORTIVE CORP		09/13/2018			1,062,061	1,061,000	1,060,239	1,060,439		268		268		1,060,707		(51,696)	(51,696)		706/15/2019
34959J-AF-5	FORTIVE CORP			U.S. BANCORP		4,862,900	5,000,000	5,021,323	5,018,605		(1,417		(1,417)		5,017,188		(154, 288)	(154,288)		306/15/2021 _
30190Q-AA-7	FOUNDATION BUILDING MATERIALS LLC		1.08/15/2018								(2.593		(2.593)				213			108/15/2021 .

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1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
OLICID					Ni								Adjusted				Destined	T-4-1 O-1-		
CUSIP		I_	D: 1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
354613-AG-6	FRANKLIN RESOURCES INC		05/21/2018			7,754,175	7,500,000	7,675,040	7,624,239		(19,745		(19,745)		7,604,494		(104,494)	(104,494)		05/20/2020 .
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/21/2018	JPMORGAN CHASE & CO		349,680	376,000	346,010	346,302		111		111		346,414		3,266	3,266		03/15/2043 .
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/15/2018	MATURED		140,000	140,000	121,100	137,932		2,068		2,068		140,000					03/15/2018 .
35671D-BJ-3	FREEPORT-MCMORAN INC		12/03/2018	Various		478,250	500,000	430,500	432,817		684		684		433,502		44,748	44,748	11,850	
35671D-CA-1	FREEPORT-MCMORAN INC		04/04/2018	CALLED @ 103.375		806,325	780,000	744,468	747,668		1,692		1,692		749,360		30,640	30,640	61,864	
35906A-AK-4 35906A-AM-0	FRONTIER COMMUNICATIONS		11/28/2018	GOLDMAN, SACHS & CO Various		110,625	150,000 574.000	142,313 467,790	143,583 474,114		1, 152 1,820		1, 152 1,820		144,735 475,934		(34,110)	(34, 110)		04/15/2022
35906A-AN-8	FRONTIER COMMUNICATIONS		03/29/2018			196,563	295,000	251,488	256, 164		561		561		256,724		(82,874)	(60, 162)	24, 108	01/15/2023 .
35906A-AN-8	FRONTIER COMMUNICATIONS CORP	-	03/29/2018	Various Various	†	201.960	198,000	251,488	256, 164	 	(479		(479)	ļ	256,724	ļ	(60, 162)	(10, 162)		04/15/2024
35906A-AL-2	FRONTIER COMMUNICATIONS CORP		03/20/2018			14,600	130,000	200,070			(4/9	,	(4/9)		202, 520		(10,000)	(10,000)		07/01/2021
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		03/21/2018	JPMORGAN CHASE & CO		477.855	492,000	492,000							492.000		(14,145)	(14, 145)		04/01/2026
33848J-AE-5	FSTAR 2007-1A AF5 RMBS			SCHEDULED REDEMPTION		147	147		147						147			, 140/	3	01/25/2035
302941-AM-1	FTI CONSULTING INC		11/15/2018			11,067,000	10,850,000	11,168,862	10,994,496		(41,574)[(41,574)		10,952,922		(102,922)	(102,922)	868.000	11/15/2022
14844R-AA-9	GARDN 05-1A CD0 - CF - LOANS		12/01/2018	SCHEDULED REDEMPTION		57,996	57,996	1,328	59, 156	5,239	(6,399		(1, 160)				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			10/27/2020
G37585-AC-3	GASLOG LTD	D	08/02/2018	STIFEL CAPITAL MARKETS		548, 138	526,000	526,000	526,000				,		526,000		22, 138	22, 138	35,495	03/22/2022 _
36255G-AC-4	GCAR 18-1 B ABS		.02/09/2018	Various		2,495,000	2,500,000	2,499,785			1		1		2,499,785		(4,785)	(4,785)	2,396	08/15/2023
20173M-AG-5	GCCFC_06-GG7 CMBS		12/01/2018			577, 102	577, 102	548,269	577 , 102						577, 102					07/10/2038 .
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING C		09/14/2018	MORGAN STANLEY		29, 127, 909	29,617,000	27,028,617	27,843,102		186,810		186,810		28,029,912		1,097,997	1,097,997		11/15/2020 .
36828Q-SC-1	GECMC_06-C1 CMBS			SCHEDULED REDEMPTION			23,802	11,819	9,550		(9,550		(9,550)							03/10/2044 .
369550-AW-8	GENERAL DYNAMICS CORPORATION		06/13/2018	CANTOR FITZGERALD		18,577,400	20,000,000	19,863,200	19,888,787		8,562		8,562		19,897,349		(1,319,949)	(1,319,949)	312,500	08/15/2023 .
				CITIGROUP GLOBAL																
36962G-4D-3	GENERAL ELEC CAP CORP		11/13/2018			354,876	350,000	400,253	372, 159		(12,000		(12,000)		360,159		(5,284)	(5,284)		08/07/2019 .
36962G-4J-0 36962G-5J-9	GENERAL ELEC CAP CORP		11/15/2018	JPMORGAN CHASE & CO BARCLAYS		2,884,277	2,864,000	2,854,205	2,861,569		1,032		1,032		2,862,601		21,676	21,676		01/08/2020 .
36962G-5J-9 369604-BD-4	GENERAL ELEC CAP CORP		11/13/2018			7, 108,028 14,720,764	7, 159,000 15, 195,000	7,427,734 15,777,880	7,328,175 15,632,680		(37, 189		(37, 189)		7,290,986 15,569,926		(182,958)	(182,958)		10/17/2021 .
370334-CE-2	GENERAL MILLS INC		05/29/2018		-	14,720,764	1,600,000	1,596,528	13,032,080		(62,754	/	(62,754)		1,596,593		(849, 162)			10/09/2022
3/0334-0E-2	JULINERAL WILLS INC			RBC DOMINION SECURITIES		1,390,920	1,000,000	1, 390, 320			03		03						0,742	10/1//2023 .
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		_04/10/2018	TIDO DOMINITON OLOOTITILO		4.950.750	5,000,000	4.990.850	4,993,421		500		500		4.993.921		(43, 171)	(43, 171)	122 667	07/06/2021
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		.01/18/2018	Various		1,427,398	1,400,000	1,397,620	1,397,835		14		14		1,397,849		29,549	29,549		04/13/2024
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC		11/29/2018			2,265,472	2,282,000	2,281,110			78				2,281,188		(15,716)	(15,716)		04/09/2021 .
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC			U.S. BANCORP		157,331	161,000	160,762			16		16		160,778		(3,447)	(3,447)		06/19/2023
37045X-AB-2	GENERAL MOTORS FINL CO		06/01/2018	MATURED		1,400,000	1,400,000	1,411,813	1,400,860		(860)	(860)		1,400,000				47,250	06/01/2018
				CITIGROUP GLOBAL																
37185L-AK-8	GENESIS ENERGY LP	-	01/05/2018			574,275	570,000	570,000	570,000						570,000		4,275	4,275		05/15/2026 .
37186*-AA-6	GENESIS SOLAR FUNDING LLC		09/05/2018	SCHEDULED REDEMPTION		1,597,765	1,597,765	1,597,765	1,597,765						1,597,765					09/05/2038 .
373334-JR-3	GEORGIA POWER COMPANY		05/22/2018	Various		10,299,256	8,800,000	8,741,832	8,749,122		<u>4</u> 63		463		8,749,585		1,109,671	1,109,671		06/01/2040
44485H-AA-2	GFL ENVIRONMENTAL INC	A	08/09/2018	Various	+	546,304	574,000	574,000	4 000 5	}		 	} <u>-</u>	}	574,000	ļ	(27,696)	(27,696)		06/01/2026
375558-BB-8	GILEAD SCIENCES INC			TD SECURITIES	+	2,007,500	2,000,000	1,996,400	1,998,009	}	48	·	48		10,000,000		9,443	9,443		09/01/2020
375558-BE-2	GILEAD SCIENCES INC		09/04/2018	CITIGROUP GLOBAL		10,000,000	10,000,000	9,998,900	9,999,745		255		255		10,000,000				185,000	09/04/2018
375558-BP-7	GILEAD SCIENCES INC		03/01/2018	MARKETS		2,803,293	2,800,000	2,800,000	2,800,000]					2,800,000	I	3,293	3,293	10 765	03/20/2019
375558-BQ-5	GILEAD SCIENCES INC		03/01/2018		†	3.504.095	3,500,000	3,500,000	3.500.000	<u> </u>			<u> </u>		3.500,000		4.095	4.095		09/20/2019 .
377372-AD-9	. GLAXOSMITHKLINE CAPITAL	c	05/15/2018			4,750,000	4,750,000	4,918,955	4,793,783		(43.783)	(43,783)		4,750,000		,,093			05/15/2018
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	. Ic.	05/11/2018			1,005,690	1,000,000	999.920	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(10,700	,	(40,700)		999,920		5.770	5,770		05/15/2028
377372-AM-9	GLAXOSMITHKLINE CAPITAL PLC	_ C	10/24/2018			4,471,290	4,500,000	4,469,760			1,705		1,705		4,471,465		(175)	(175)	72.802	05/15/2025
361841-AB-5	GLP CAPITAL LP	.	05/21/2018	TENDER OFFER		876,564	900,000	900,000							873,000		3,564	3,564		11/01/2018
361841-AD-1	GLP CAPITAL LP		01/16/2018	MORGAN STANLEY		494,000	475,000	475,000	475,000						475,000		19,000	19,000	4,953	11/01/2020 .
361841-AG-4	GLP CAPITAL LP FIN II		04/18/2018	Various		268,801	267,000	275,629	275, 180		(677		(677)		274,503		(5,701)	(5,701)	5,614	04/15/2021 .
361841-AH-2	GLP CAPITAL LP FIN II		06/29/2018	Various		232,485	234,000	237,360	138,000		(116		(116)		237,244		(4,759)	(4,759)		04/15/2026
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		12/01/2018			304,645	318,392	220,906	228,593		76,052		76,052		304,645					11/19/2035 .
38012T-AC-6	GMACM_06-HE3 RMBS		12/01/2018			1, 131, 435	1, 137, 554	831,981	132,244		999 , 190		999, 190		1, 131, 435				39,960	12/25/2040 .
36250Q-AE-3	GMALT_15-3 ABS			SCHEDULED REDEMPTION		4,000,000	4,000,000	4,005,000	4,002,353		(2,353		(2,353)		4,000,000					11/20/2019
380355-AB-3	GOEASY LTD	A		WELLS FARGO		595,760	572,000	588,600	240,000		(1,948		(1,948)		586,652		9, 108	9, 108		11/01/2022
38113Y-AE-9	GOLDEN NUGGET INC	-	03/22/2018		+	657,365	650,000		664,375	}	(686		(686)	}	663,690	 	(6,325)	(6,325)		10/15/2024 .
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2018			281,091	281,091	263,965 1,047,081	272,443				8,648		281,091		(6.107)	(6, 107)		05/06/2025 .
38141G-VT-8 38141G-VP-6	GOLDMAN SACHS & CU			TD SECURITIES DEUTSCHE BANK AG		1,043,070 1,865,468	1,050,000 1,898,000	1,047,081	1,048,697 1,903,136		(1,715		480 (1,715)		1,049,177 1,901,420		(6, 107)	(6, 107)		04/25/2019 .
38141G-VP-6	GOLDMAN SACHS GROUP INC	-		GOLDMAN, SACHS & CO		1,865,468	1,898,000		1,903,136		(1,/15	' 	(1,715)		1,901,420		(35,952)			07/24/2023 .
130 14 IU-WM-2	LOULDWAN SHUTS URDUE TING/THE		12/13/2018	LUJULLIMININ. OHUTO & UU.	1			1.400.000	1.400.000			1	1	1	1.400.000	•	. (01.110)	(01.110)		

		-					Bonds and Sto													
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (Carrying Value	9	16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign					Bond	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Year's Other- Than- Temporary	Change in Book/ Adjusted Carrying	Exchange Change in Book/ Adjusted	Book/ Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Interest/ Stock Dividends Received	Stated Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE		11/30/2018 .			725,220	750,000	749,633			58		58		749,691		(24,471)	(24,471)	20,733	
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE		09/20/2018 .	Various		1,954,000	2,000,000	2,000,000							2,000,000		(46,000)	(46,000)	23,770	004/23/2039
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE		12/13/2018	NOMURA SECURITIES INTERNATIONAL INC		1,396,260	1,500,000	1,496,115	1, 496, 488		330		330		1,496,817		(100,557)	(100,557)	57,021	111/16/2026
389284-AA-8	GRAY ESCROW INC		11/02/2018	Various		488.333	485.000		1,490,400						485.000		3.333			05/15/2027
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2018	SCHEDULED REDEMPTION		875,000	875,000	875,000					7,260		875,000		,000			
39121J-AH-3	GREAT RIVER ENERGY		07/01/2018	CALLED @ 100.000		504,000	504,000	504,000	504,000						504,000					907/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC			SCHEDULED REDEMPTION		2,068,966	2,068,966	2,068,966	2,068,966						2,068,966					202/10/2024
36245E-AG-3 3622MP-AA-6	GSAMP_06-HE7 RMBS		07/25/201812/01/2018 .			251,235	225, 175	232,763	219, 106		32 , 129				251,235					610/27/2036 301/25/2037
404030-AF-5	H&E EQUIPMENT SERVICES INC		03/28/2018	Various		2,592,455		2,590,590	2,589,499		32, 129				2.588.330		4.125	4.125		B09/01/2025
404030-AI -3 404030-AH-1	H&E EQUIPMENT SERVICES INC			WELLS FARGO		73,535	77,000	78,987	2,000,499		(199		(199)				(5,253)	(5,253)		09/01/2025
40537Q-AN-0	HALCON RESOURCES CORP		02/02/2018 .	EXCHANGE		403,785	390,000	404,625	403,986		(200		(200)		403,785					202/15/2025
40573L-AU-0	HALFMOON PARENT INC		09/14/2018 .	MORGAN STANLEY		1,404,984	1,400,000	1,397,746							1,397,746		7,238	7,238	187	708/15/2038
40573L-AW-6	HALFMOON PARENT INC		11/07/2018			1,548,682	1,600,000	1,596,400			6		6		1,596,406		(47,724)	(47,724)		912/15/2048
44891M-AE-1	HALST_16-A ABS	-		SCHEDULED REDEMPTION		13,000,000	13,000,000	13,023,359	13,010,884		(10,884)	(10,884)		13,000,000					612/16/2019
44929E-AD-7	HALST_16-C ABS			SCHEDULED REDEMPTION CITIGROUP GLOBAL			8,684,381		8,669,162		15,219		15,219		8,684,381				107,754	402/18/2020
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL SERVICES		02/06/2018	MARKETS		4,998,750	5,000,000	4,999,400	4,999,789		21		21		4,999,810		(1,060)	(1,060)	63 438	801/15/2019
413875-AP-0	HARRIS CORP		04/27/2018			20,000,000	20,000,000	20,088,350	20,009,712		(9,712)	(9,712)		20,000,000		(1,000)			04/27/2018
413875-AQ-8	HARRIS CORP			WELLS FARGO		2,722,775		2,746,895	2,748,311		539		539		2,748,850		(26,075)	(26,075)		604/27/2020
438778-AA-0	HATS_16-1A ABS		12/17/2018 .			1,850,639	1,850,639	1,850,601	1,850,620		19		19		1,850,639					011/15/2019
4041A2-AH-7	HBOS PLC	D	05/21/2018 .			6,500,000		6,472,960	6,498,581		1,419		1,419		6,500,000					505/21/2018
404119-BT-5 404119-BV-0	HCA INC		01/16/2018	HSBC SECURITIES, INC Various		291,418	275,000 1,850,000	275,000 1.850.000	275,000 1,850,000						275,000		16,418	16,418 3,302		306/15/2026 706/15/2047
41284A-AE-8	HDMOT 14-1 ABS		05/15/2018	SCHEDULED REDEMPTION		11,750,000	1,750,000	11,750,000	11,750,000						11,750,000					210/15/2021
41204K NE 0 ::			1 2007 107 20 10 .	SUSQUEHANNA FINANCIAL		11,700,000		11,700,000												107 107 202 1
421946-AK-0	HEALTHCARE REALTY TRUST INC		01/29/2018	GROUP LLLP		683,228	700,000	694,071	694,098		41		41		694, 138		(10,910)	(10,910)	3,524	401/15/2028
421924-BN-0	HEALTHSOUTH CORP		05/21/2018	TIDO DOMINITOR GEOGRITITEO		237,938	235,000	237 , 125	237,059		(238)	(238)		236,820		1,117	1, 117	8.297	703/15/2023
421924-BT-7	HEALTHSOUTH CORP		03/19/2018 .	BARCLAYS		397,843	391,000	398,274	397,239		(209)	(209)		397,031		812	812	11,616	609/15/2025
42772G-AB-8	HERO 18-1A ABS			SCHEDULED REDEMPTION		323,591	323,591	331,677			(8,087		(8,087)		323,591				5, 105	509/20/2048
42771L-AB-8	HERO_17-2A ABS	-	02/20/2018			2,620,569		2,626,639	2,626,655		14		14		2,626,669		(6, 100)	(6, 100)		09/20/2048
427866-AV-0 42806D-CA-5	HERSHEY CO HERTZ 18-3A B ABS		08/21/2018 .	MATURED		13,000,000 1,000,391	13,000,000	12,996,620	12,999,267		733		733		13,000,000		659	659		008/21/2018 907/25/2024
42806D-CA-5 42806D-BC-2	HERTZ 16-3A B ABS		06/22/2018	Various		7,373,449	7,550,000	7,449,055	7.455.575		6.012		6.012		7.461.587		(88, 138)	(88, 138)	3,395, ق	107/25/2022
42806D-BG-3	HERTZ_17-2A_ABS		08/13/2018	DEUTSCHE BANK AG		2,448,828	2,500,000	2,498,916	2,498,967		102		102		2,499,069		(50,241)	(50,241)		510/25/2022
42824C-AU-3	HEWLETT PACKARD ENTERPRISE CO		10/05/2018 .	Various		12,014,436	12,000,000	11,993,357	11,997,103		2,558		2,558		11,999,660		4,980	4,980	270,598	
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO			WELLS FARGO		4, 146, 240	4,200,000	4, 199,748	4, 199, 782		62		62		4, 199,844		(53,604)	(53,604)		010/04/2019
05584A-AA-8	HGVGI_17-A ABS		12/25/2018 .			696, 198	696, 198	696,022	696,034		164		164		696, 198					402/25/2027
43283Q-AA-8 43739E-BS-5	HILTON GRAND VACATIONS BORROWER LL		01/19/2018	EXCHANGE		565,409		567,110 1.185.335	565,492	 	(83		(83)	}	565,409	}		 		412/01/2024 910/25/2035
43739E-BS-5 437076-BC-5	HOME DEPOT INC	-	12/26/2018	SCHEDULED REDEMPTION JPMORGAN CHASE & CO	-			1, 185, 335	1, 294, 193				238,981		1,533,174	 	(483,704)	(483.704)		910/25/2035 002/15/2024
438516-BK-1	HONEYWELL INTERNATIONAL INC	1	03/01/2018			1,503,602	1,500,000	1.500.000	1,500,000			/	(113,093)		1.500.000					510/30/2019
44267D-AB-3	HOWARD HUGHES CORP	.]	.04/16/2018			1,069,214	1,068,000	1,080,850	1,079,973		(594)	(594)		1,079,379		(10, 165)	(10,165)		803/15/2025
44266R-AC-1	HOWARD HUGHES MEDICAL IN		12/20/2018 .			5, 144, 306	5,000,000	4,989,650	4,993,753		983		983		4,994,736		5,264	5,264	372,292	209/01/2023
404280-BR-9	HSBC HOLDINGS PLC	D	07/31/2018	MARKETS		1,501,898	1,500,000	1,500,000							1,500,000		1,898	1,898		105/18/2024
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2018 .	SCHEDULED REDEMPTION		1, 105, 496	1, 105, 496	1, 101, 118	1,096,416		9,080		9,080		1, 105, 496				40,296	605/31/2033
444859-BF-8	HUMANA INC			MORGAN STANLEY		380,068	376,000	375,538	375,568	ļ	10	ļ	10	ļ	375,578	 	4,490	4,490		003/15/2027
446413-AK-2	HUNTINGTON INGALLS INDUSTRIES INC		06/18/2018	EXCHANGE		1,425,000	1,425,000	1,425,000	1, 425, 000						1,425,000				27 , 160	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			MARKETS		665,871	713,000	713,000				ļ			713,000		(47, 129)	(47, 129)		312/01/2027
446438-RR-6	HUNTINGTON NATIONAL BANK		11/06/2018		ļ	15,000,000	15,000,000	14,982,300	14,994,884	ļ	5, 116		5, 116		15,000,000		ļ			11/06/2018
41161P-HD-8	HVMLT 2004-8 2A4B RMBS	-	12/19/2018			168,621	274,345	145,963	3,692		164,929		164,929		168,621					511/19/2034
94978#-AJ-6 459200-HK-0	HY-VEE INC / WELLS FARGO ABS		12/05/201802/08/2018 .			5,832,506 5,000,000	5,400,290 5,000,000	5,400,290 4,977,100	5,400,290 4,999,515		485		485		5,400,290 5,000,000					710/05/2021 002/08/2018
459200-HK-0 451102-AX-5	ICAHN ENTERPRISES LP		02/08/2018 .						4,999,515		485		485		5,000,000		2.157	2,157		308/01/2020
						104,140				p	IU	, p	10/	p		p	, IJ/			

			ı		Showing All I											1	T	,		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	I lancation and						Exchange			Dividends	Con-
OL LOID										Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying			T		
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
451102-BB-2	ICAHN ENTERPRISES LP	- 3	01/15/2018 .	CALLED @ 100.000		500.000	500.000	504.685	501,247		(68		(68)		501, 180		(1, 180)	(1, 180)	8. 125	503/15/2019 .
451102-BJ-5	ICAHN ENTERPRISES LP		_03/23/2018	STIFEL CAPITAL MARKETS		322,589	319,000	322,096	321,645		(189		(189)		321,456		1, 133	1, 133	13,070	
45138L-AW-3	IDAHO POWER CORP		04/17/2018			10,354,380	10,000,000	9,981,900	9,995,467		591		591	***************************************	9,996,057		3,943	3,943	636,880	
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		12/15/2018			1,069,029	1,069,029	1,069,029	1,070,977		(1,949		(1,949)		1,069,029				104,444	
45687A-AA-0	INGERSOLL-RAND FIN I		1.03/15/2018	CALLED @ 101.862		5,093,090	5,000,000	4,992,850	4,999,402		195		195		4.999.597		403	403		108/15/2018 .
1000171 7111 0 222	THOUSE THE PARTY OF THE PARTY O		1.30, 10, 2010	CITIGROUP GLOBAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							, 000, 00.					
458140-AX-8	INTEL CORPORATION		09/05/2018	MARKETS		2,926,290	3,000,000	2,990,040	2,990,587		597		597		2,991,184		(64,894)	(64,894)	77 700	05/11/2027
100110 1111 0 111			1.30, 00, 20 10 .	MIZUHO SECURITIES USA		,020,200		2,000,010									(01,001)	(0.,00.)		
458140-BA-7	INTEL CORPORATION		01/19/2018 .	INC		3,504,585	3,500,000	3,500,000	3,500,000	I					3,500,000	l	4,585	4,585	10 595	505/11/2020
		1	1, 10, 2010	MIZUHO SECURITIES USA		3,004,000		,000,000	,000,000								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
458140-BC-3	INTEL CORPORATION		_02/07/2018	INC.		3.530.380	3,500,000	3,500,000	3,500,000	1					3.500.000		30,380	30.380	15 425	505/11/2022
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC	1		WELLS FARGO		1,511,070	1,500,000	1,498,320	1,498,996		22		22		1,499,018		12,052	12,052		812/01/2020
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1	12/06/2018	JPMORGAN CHASE & CO	-	9,456,200	10,000,000	9,979,200	9,979,859		1,700		1.700		9,981,559		(525, 359)	(525, 359)		609/15/2027
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO		04/10/2018	Various	-	24,596,542	25,000,000	24,968,250	24,979,688		1,755		1,755		24,981,444		(384,902)	(384,902)		202/19/2021
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		05/30/2018	Various		161,625	150,000	153,000	152, 138		(25		(25)		152, 113		9,512	9,512	3,984	
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		1.11/13/2018	GOLDMAN, SACHS & CO		754,528	787,000	782,585	102, 100		9	,	Q		782,594		(28,066)	(28,066)	6 375	510/01/2048
46115H-BD-8	INTESA SANPAOLO SPA	n	06/05/2018			3,210,077	3,402,000	3,375,260			408		408		3,375,668		(165,591)	(165,591)		701/12/2028
459902-AR-3	INTL GAME TECHNOLOGY		10/21/2018	CALLED @ 102.838		10,283,821	10,000,000	9,945,300	9,989,308		5,786		5,786		9,995,094		4,906	4,906		106/15/2019
459745-GC-3	INTL LEASE FINANCE CORP		09/01/2018			2,000,000	2,000,000	2,190,000	2,020,223		(20, 223		(20,223)		2,000,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		009/01/2018
460146-CG-6	INTL PAPER CO					2,334,194	2,228,000	2, 226, 195	2,227,168		182		182		2,227,350		650	650		402/15/2022
46284P-AP-9	IRON MOUNTAIN INC		110/25/2018			10,875,788	11,000,000	10,741,250	10,813,220		12.343		12.343		10,825,563		50.225	50.225		008/15/2024
46284P-A0-7	IRON MOUNTAIN INC		10/01/2018			9,526,225	9,260,000	9,427,021	9,358,644		(19,633		(19,633)		9,339,010		187,215	187,215		008/15/2023 .
46284V-AC-5	IRON MOUNTAIN INC		12/13/2018			2,676,233	3,036,000	3,036,000	3,036,000		(19,000	/	(13,000)		3,036,000		(359,768)	(359,768)		209/15/2027 .
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC		09/27/2018			205,465	218,000	215,000	215,360		189		189		215,549		(10,084)	(10,084)		706/01/2026 _
465685-AN-5	ITC HOLDINGS CORP		06/25/2018	EXCHANGE		16,989,039	17,000,000	16,988,440	16,988,568		477		477		16,989,045		(10,004)	(5)		011/15/2027 .
465740-AA-6	TRON INC		03/22/2018	Various		735,773	741,000	742,954	742,945		(74		(74)		742,872		(7,099)	(7,099)		101/15/2026 .
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	n	11/28/2018	Various		34.385	46,000	38,468	142,343		140	,	140		38.607		(4,222)	(4,222)		410/01/2027 .
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	D	01/22/2018			318,544	315.000	315.000	315.000		140		140		315.000		3.544	3,544		401/15/2025 .
4/U32F-AA-/	. JANIES HANDIE INTENNATIONAL FINANCE		01/22/2010 .	BANK OF AMERICA/MERRILL		10, 344			313,000						313,000				1,704	01/15/2025
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	D	01/19/2018 .			222,750	220,000	220,000	220,000						220,000		2,750	2,750	1 000	201/15/2028 .
47760Q-AA-1	JIMMY 17-1 ABS		01/19/2018			1,504,199	1,496,250	1,496,250	1,496,250						1,496,250		7,949			307/30/2047
24422E-QR-3	JOHN DEERE CAPITAL CORP		04/03/2018			1,750,000	1,750,000	1,838,422	1,766,990		(16.990	`	(16.990)		1.750.000					304/03/2018
478045-AA-5	JOHN SEVIER COMB CYCLE		04/03/2018	SCHEDULED REDEMPTION		244,258	244,258	248,237	248.098		(3,840				244,258					
478045-AA-5 478160-AU-8	JOHNSON & JOHNSON	-1	07/15/2018 .		-	4,500,000	4,500,000	4,749,030	4,518,468	ļ	(3,840		(3,840)		4,500,000	 		<u> </u>	299 750	901/15/2042 . 007/15/2018 .
478160-AU-4	JOHNSON & JOHNSON		12/04/2018		†	4,996,900	5,000,000	5, 164, 225	5, 120, 621	·	(18,468		(18,468)		5,079,248	 	(82,348)	(82,348)		409/01/2020 .
478160-AW-4	JOHNSON & JOHNSON		09/14/2018	WELLS FARGO		2,030,805	2,100,000	2,099,643	2,099,649		(41,3/3		(41,373)		2,099,682		(62,348)	(68,877)		901/15/2025 .
46628G-AF-6	JPALT RMBS		12/01/2018	SCHEDULED REDEMPTION		1,386,321	1,531,681	1, 165, 643	1,092,907		293,414		293,414		1,386,321		(00,077)	(00,011)	47,008 بنا	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		112/01/2018	SCHEDULED REDEMPTION	·	325,030	325,030	238.989	179.377	ļ	145.653		145.653			t		<u> </u>		912/25/2050
46630L-AJ-3	JPMAC_07-CH1 RMBS		12/01/2018		-	20,030	472,976	25,885	118,377		140,003		140,000		323,030	·				311/25/2036
46630M-AG-7	JPMAC 07-CH1 RMBS	-	12/01/2018	SCHEDULED REDEMPTION		1,049,490	1,049,490		676,092		373,398		373,398		1,049,490					506/25/2042
46625M-P5-2	JPMCC 2003-CB7, D CMBS	-	01/01/2018	SCHEDULED REDEMPTION		113,256	113,256	113,815	113,256						1,049,490					501/12/2038
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		1.12/01/2018	Various	-	1.848.762	1.848.762	1.634.720	1.789.767			29.405			1.848.762	 		<u> </u>		B05/12/2045
46630D-AG-7	JPMCC 2007-C1 AM CMBS		10/01/2018	SCHEDULED REDEMPTION	†					·	45.723		45,723			 		·		502/15/2051
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		12/01/2018			8,986,510	8,986,510	8,356,051	8,940,787		45,723				8,986,510					
46625H-GY-0	JPMORGAN CHASE & CO	-	01/15/2018			18,000,000	18,000,000		18,007,093		(7,093		(7,093)		18,000,000					204/25/2036 . 001/15/2018 .
48125L-RH-7	JPMORGAN CHASE & CUJPMORGAN CHASE BANK NA		05/09/2018	LOOP CAPITAL MARKETS	 	18,000,000	1.500.000	1,500,000	1,500,000		(7,093	/	(7,093)		18,000,000		2.199	2.199		
			02/08/2018 .		†	1,502,199	1,500,000	1,500,000	1,500,000		 				1,500,000					
48125L-RJ-3 48122C-AB-1	JPMORGAN CHASE BANK NA JRMT 2004-A, A2 ABS		12/15/2018	JPMORGAN CHASE & CO SCHEDULED REDEMPTION	-	11,5/5,325	11,500,000	11,500,000			102.518		102,518		11,500,000			75,325	34,001	
48122C-AB-1 485134-BK-5	KANSAS CITY PWR & LT CO		03/01/2018	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000		102,518		102,518		5,000,000					503/01/2018
485134-BK-5 487836-BS-6	KELLOGG COMPANY				+	5,000,000	5,000,000				30		30				(38.895)	/00.005\		
			05/14/2018 .						673,483	·	30		30		673,513	}		(38,895)		612/01/2023
49377P-AA-4	. KEN GARFF AUTOMOTIVE LLC		09/20/2018 .			614,323	606,000		10 007 004		(0.040		(0.040)		606,000					508/15/2023
489170-AD-2	KENNAMETAL INC	-		CALLED @ 100.000		13,000,000	13,000,000	13,025,090	13,007,281		(2,040	/	(2,040)		13,005,242		(5,242)	(5,242)		211/01/2019
49327M-2N-3	KEYBANK NA/CLEVELAND OH		01/23/2018 .		+	750,315	750,000	749,633	749,852	·	8		8		749,860		455	455		703/08/2019
494368-BP-7	KIMBERLY-CLARK CORP		06/05/2018 .		+	1,967,280	2,000,000	1,993,430	1,996,637	 	661		661		1,997,298	}	(30,018)	(30,018)		703/01/2020 .
494550-AY-2	KINDER MORGAN ENER PART		02/15/2018 .		-	1,500,000	1,500,000	1,496,865	1,499,950		50		50		1,500,000				44,625	502/15/2018 .
400000 411 7	KINDOGG COLD CODD		00/00/0040	CITIGROUP GLOBAL		744 550	070 000	004 700	200 000	I			407		000 774	l	47 704	47 704	04 045	00/45/0004
496902-AN-7	KINROSS GOLD CORP	A	03/22/2018 .	MAHKEIS		714,558	673,000	664,720	666,607		167		167		666,774		47,784	47,784		503/15/2024 _
496902-AP-2	KINROSS GOLD CORP	A	07/18/2018	Various	4	3,034,996	3,070,000	3,060,543	3,060,803	L	428	ļ	428	ļ	3,061,231	L	(26,235)	(26,235)	124,665	507/15/2027

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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
									Prior Year	11	12 Current	Current Year's Other-	Total Change in Book/	Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_	D	N.	Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi- fication	Description	For- eign		Name of Purchaser	Shares of Stock	Con- sideration	Par Value	Actual Cost	Carrying Value	Increase/ Decrease	tization)/	Impairment	Value (11+12-13)	Carrying Value	Disposal Date		Gain (Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date
lication	Description	eigii	Date	CITIGROUP GLOBAL	Slock	Sideration	rai value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Disposai	on Disposai	Disposai	real	Date
50076Q-AZ-9	KRAFT FOODS GROUP INC		08/01/2018	MARKETS		4,966,450	5,000,000	4,957,474	4,978,081		2,720		2,720		4,980,801		(14,351)	(14,351)	115,208	306/06/2022
				RBC DOMINION SECURITIES																
50077L-AH-9 50077L-AP-1	KRAFT HEINZ FOODS CO		07/24/2018	GOLDMAN. SACHS & CO	-	2,009,306	2,025,000 1,400,000	2,023,563	2,024,048		211		211		2,024,259 1,400,000		(14,952)	(14,952) 854		007/02/2020 702/10/2021
30077L-AF-1	. KNAFI HEINZ FOODS CO		.1.02/00/2010	MIZUHO SECURITIES USA		1,400,004	1,400,000	1,400,000	1,400,000						1,400,000				1 ,201	02/ 10/ 2021
50077L-AQ-9	KRAFT HEINZ FOODS CO		05/24/2018	INC.		211,995	210,000	210,000	210,000						210,000		1,995	1,995		08/10/2022
50077L-AT-3	KRAFT HEINZ FOODS CO		11/02/2018	Various		2,375,936	2,400,000	2,385,864	47.047.007		223		223		2,386,087		(10,151)	(10,151)		701/30/2029
502413-AY-3 502413-AZ-0	L-3 COMMUNICATIONS CORPL-3 COMMUNICATIONS CORP		07/06/2018	TENDER OFFER		17,520,500 15,884,976	17,000,000	17,005,100	17,017,267		(3,523		(3,523)		17,013,744		19,076	19,076 17,254		710/15/2019 407/15/2020
513075-BB-6	LAMAR MEDIA CORP			CALLED @ 101.958		2,319,545	2,275,000	2,340,188	2,298,420		(2,358		(2,358)		2,296,062		(21,062)	(21,062)		302/01/2022
				BANK OF AMERICA/MERRILL																
513272-AB-0	LAMB WESTON HLD		08/07/2018	LYNCH		4,552,765	4,595,000	4,514,588	4,521,776		4,016		4,016		4,525,791		26,974	26,974	171,884	111/01/2026
52108H-YN-8 52108R-AJ-1	LBUBS 2004-C1, D CMBS		01/11/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		714,304	714,304	419,465	14,290,197		714,304		714,304		714,304					401/15/2036 506/15/2038
52108R-AK-8	LBUBS 2006-C4, D CMBS		01/11/2018	SCHEDULED REDEMPTION		9,000,000	9,000,000	8,978,946	9,000,000						9,000,000					506/15/2038
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		09/20/2018			992,475	2,250,000		956,942		(1,376		(32, 132)		924,810		67,665	67,665		08/26/2024
521615-AA-2	LEA POWER PARTNERS 2033		12/15/2018	SCHEDULED REDEMPTION		245,574	245,574	215, 176			22,762		22,762		245,574					706/15/2033
12495*-AA-5 22538#-AA-9	LEE MEM HEALTH SYS FL ABS LEHIGH VALLEY HOSPITAL PA ABS		12/10/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		208,398	208,398				(30,492)	(30,492)		208,398 383,644					01/10/2034 102/05/2027
526057-CB-8	LENNAR CORPORATION		06/14/2018	Various		1,030,000	1,000,000	1.000.000	1,000,000						1.000.000		30.000	30.000		111/29/2027
52603J-AA-8	LFT 18-2A A ABS		10/29/2018	BARCLAYS		1,501,992	1,500,000	1,499,975							1,499,975		2,017	2,017		504/20/2027
53219L-AQ-2	LIFEPOINT HEALTH INC		11/16/2018	Various		13,618,630	13,500,000	13,521,925	13,519,680		(3, 138		(3, 138)		13,516,542		(62,912)	(62,912)		105/01/2024
532716-AR-8	LIMITED BRANDS INC		02/02/2018	CALLED @ 107.991		2,159,820	2,000,000	2,176,813	2,036,881		(2, 104		(2, 104)		2,034,778		(34,778)	(34,778)		406/15/2019
532716-AS-6 52520M-FB-4	LIMITED BRANDS INCLNT 2006-1 1A5 RMBS		12/01/2018	EXCHANGE	-						182		182		829,205 1,225,892		4	4		505/01/2020 202/25/2036
539830-BJ-7	LOCKHEED MARTIN CORP		11/23/2018	MATURED		15,000,000	15,000,000	14,974,350	14,992,202		7.798		7.798		15.000.000					11/23/2018
546268-AG-8	LOUISIANA LAND & EXPLOR		03/29/2018	Various		275,300	226,000	214,268	220,773		171		171		220,944		47,576	47,576	12,447	712/01/2023
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2018	SCHEDULED REDEMPTION		763,559	837,315	661,091	524,840		238,719		238,719		763,559					11/25/2036
52524M-AX-7 55181X-AA-0	LXS_07-9 RMBS		12/01/2018	SCHEDULED REDEMPTION CALLED @ 103.188		392,905	442,018	358,532			34,615		34,615		392,905 2,362,450		(62,450)	(62,450)		204/25/2037 104/15/2023
55305B-AQ-4	M/I HOMES INC	D	11/28/2018			2,373,324 464.880	500.000	500.000	2,381,811		(19,301	/	(19,301)		500,000		(35, 120)	(35, 120)		208/01/2025
000000 //4 /				SMBC Nikko Securities		,	,	,	,						,		,	(00, 120)		
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		01/29/2018	America, Inc		528,859	525,000				5		5		521,559			7,299		10/03/2047
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST		01/10/2018	Various		2,373,144	2,261,164	2,261,164	2,261,164				35		2,261,164		(28,368)	(28,368)		12/10/2027
570535-AR-5 576433-UF-1	MARKEL CORPORATION		12/01/2018	FIRST TENNESSEE BANK SCHEDULED REDEMPTION		390,768	420,000 702,303	419,089 679,149			35		22,214		419, 136 702, 303		(28,368)	(28,368)		511/01/2027 501/21/2057
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2018			490,321	493.913				(5.710		(31,293)		490.321					708/25/2047
573284-AK-2	MARTIN MARIETTA MATERIAL		04/15/2018	MATURED		1,750,000	1,750,000	1,748,758	1,749,952		48		48		1,750,000					04/15/2018
570004 10 5			10 100 100 10	MIZUHO SECURITIES USA		0.057.005	0.050.000	0.050.000	0.050.000						0.050.000		7 005	7.005	50 540	10 (00 (00 10
573284-AS-5 573284-AU-0	MARTIN MARIETTA MATERIALS INCMARTIN MARIETTA MATERIALS INC			INC		2,857,695 935,893	2,850,000 950.000	2,850,000 946.970	2,850,000 946,971						2,850,000 946,972		7,695 (11,080)	7,695 (11,080))12/20/2019 912/15/2047
3/3204-AU-U				BANK OF AMERICA/MERRILL			930,000	940,970	940,971						940,972		(11,000)	(11,000)	2,018	12/ 13/204/
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		08/22/2018	LYNCH		150,563	150,000	150,000							150,000		563	563		09/15/2026
57629W-CC-2	MASSMUTUAL GLOBAL FUNDING II		06/11/2018	U.S. BANCORP		4,921,450	5,000,000	4,997,250	4,998,355		412		412		4,998,767		(77,317)	(77,317)	52,097	
57636Q-AJ-3	MASTERCARD INC		12/04/2018			4,942,700	5,000,000	4,988,300	007.000		772		772		4,989,072		(46,372)	(46,372)	136 , 111	
57643M-EE-0 577081-AY-8	MASTR 2004-8 1A1 RMBS		12/01/2018	SCHEDULED REDEMPTION CANTOR FITZGERALD		238,261	238,261	235,376	237,808		453 887		453 887		238,261 4.995,637		(795.637)	(795,637)		209/25/2033 303/15/2023
577081-AT-6	MATTEL INC		06/30/2018	CALLED @ 100.000		1,000,000	1,000,000	1,001,860	1,000,749		(274)	(274)		1,000,475		(475)	(475)		505/06/2019
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION		.01/10/2018	CANTOR FITZGERALD		330,688	325,000	325,000	325,000		,				325,000		5,688	5,688	1,706	312/01/2025
58013M-EW-0	MCDONALDS CORPORATION			BANK OF NEW YORK		2,251,148	2,250,000	2,248,898	2,249,649		25		25		2,249,674		1,474	1,474		12/07/2018
58446V-AG-6 58446V-AL-5	MEDIACOM BROADBAND LLC			CALLED @ 103.188 WELLS FARGO	-	2,962,527 187,313	2,871,000 185,000	3,012,038	2,968,051 189,055		(9,741		(9,741)		2,958,310 187,229		(87,310) 84	(87,310)		904/01/2023 304/15/2021
96928*-BA-4	MEDIACOM BROADBAND LLC			SCHEDULED REDEMPTION	-		1, 140, 130	190,088			(1,827		(1,827)		1. 187,229	l	84	84		304/15/2021 304/15/2028
585055-AS-5	MEDTRONIC INC			CALLED @ 103.369		3, 101, 070	3,000,000	3,210,279			(20,409		(20,409)		3, 122, 277		(122,277)	(122,277)		503/15/2020
				MIZUHO SECURITIES USA																
58933Y-AP-0	MERCK & CO INC		02/06/2018	INC.	-	1,389,232	1,380,000				162		162		1,376,778		12,454	12,454		302/10/2020
59001A-AT-9	MERITAGE HOMES CORP	1	I 02/26/2018	CALLED @ 100.000	1	310.000	310.000	310.000	310.000	1	1	1	i	1	310.000	1	I	1	6.781	103/01/2018

			1				Bonds and Sto									1	1	, , , , , , , , , , , , , , , , , , , ,		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												0	T-4-1	Total					Dand	
												Current	Total	Foreign	5				Bond	
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
59001A-AY-8	MERITAGE HOMES CORP	J.3	06/26/2018	Various		303,800	280.000	293,200	293,036	200.0000	(95		(95)		292.942		10.858	10,858		306/01/2025
59217G-AG-4	MET LIFE GLOB FUNDING I		06/14/2018			15,000,000	15,000,000	15, 131, 490	15,044,251		(44,251		(44,251)		15,000,000		10,000			006/14/2018 .
59217G-BS-7	MET LIFE GLOBAL FUNDING I			WELLS FARGO		9,958,500		9,995,300	9,998,332		26		26		9,998,359		(39.859)	(39,859)		09/14/2018
				MIZUHO SECURITIES USA		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
59217G-BT-5	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2018 .	INC.		1,502,595	1,500,000	1,500,000	1,500,000						1,500,000		2,595	2,595	1,754	109/14/2018 .
593171-BK-6	MEZZ_05-C3 CMBS		12/01/2018	SCHEDULED REDEMPTION				17,880											2,244	405/17/2044 .
56846L-AA-1	_ MFIT_17-A ABS		05/10/2018			2,507,812	2,500,000	2,499,507	2,499,737		55		55		2,499,792		8,021	8,021		02/20/2029
55288*-AA-5	MGE POWER LLC ABS			SCHEDULED REDEMPTION		880,580	880,580				(1,625)	(1,625)		880,580	ļ		ļ		09/25/2033
55288*-AB-3	MGE POWER LLC ABS			SCHEDULED REDEMPTION	-	728,999	728,999	728,999	728,999						728,999					10/25/2033 .
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA			CREDIT SUISSE		254,375	250,000	262,778	261,524		(624)	(624)		260,900		(6,525)	(6,525)		105/01/2024 .
55303X-AD-7	MGM GROWTH PROPERTIES OPERATING PA		02/07/2018 .			700,000		700,000	700,000		ļ	ļ			700,000					01/15/2028
552953-CC-3	MGM RESORTS INTERNATIONAL			STIFEL CAPITAL MARKETS		9,450			9,283	 	(12)	(12)	ļ	9,271	ļ	179	179	297	
61913P-AQ-5	MHL_05-1 RMBS		12/25/2018 .			190,511		190,511	190,511						190,511					202/25/2035 .
61913P-AS-1	. MHL_05-1 RMBS		12/25/2018 .	SCHEDULED REDEMPTION		476,278		476,278	473,692		2,587		2,587		476,278				7,700	
61915R-AK-2	. MHL_05-3 RMBS		12/25/2018 _	SCHEDULED REDEMPTION MATURED		1,422,632	1,422,632	1,392,614 14,985,000	1,397,450 14,995,747		25, 182		25, 182		1,422,632					908/25/2035 .
594918-BF-0 59565X-AB-6	MICROSOFT CORP		03/23/2018 .			15,000,000 388.700	15,000,000 368,000				4, 253		4,253		377.335		44.005	11.365		11/03/2018
59748T-AA-7	MIDCONTINENT COMMUNICATIONS INVEST		09/15/2018 .			3,599,500	3,599,500	3,599,500	3,77,931		(596)	(596)		3,599,500		11,365	11,365		208/15/2023 . 003/15/2025 .
59748T-AB-5	MIDLAND COGENERATION VENTURE L.P		09/15/2018 .	SCHEDULED REDEMPTION				437.395												103/15/2025 .
605417-CB-8	MISSISSIPPI POWER COMPANY		03/23/2018			1,601,896			437 ,383						1,595,536		6,360	6,360	22,901	03/13/2023 .
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC	n	10/26/2018			681.720	750.000	750.000							750.000		(68,280)	(68,280)	23 377	709/13/2026 .
606935-AM-6	MLCFC 06-1 CMBS		12/01/2018	SCHEDULED REDEMPTION		3,561,191	3,562,199	2,570,896	2,647,160		914.031		914,031		3,561,191		(00,200)	(00,200)		302/12/2039 .
59020U-SJ-5	MLM1 2005-A2 A2 RMBS		12/01/2018	SCHEDULED REDEMPTION		637,866	637,866	622.941	625,656		12,211		12,211		637,866					402/25/2035 .
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2018	SCHEDULED REDEMPTION		422,338	436,949	325, 159	312,460		109.878		109,878		422,338					209/25/2035 .
60871R-AF-7	MOLSON COORS BREWING CO		.04/05/2018	GOLDMAN, SACHS & CO		7,688,240	8,000,000	7,996,960	7,997,825		162		162		7,997,987		(309.747)	(309,747)		007/15/2021 .
				CITIGROUP GLOBAL		, , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,								,	, , ,		
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE		05/10/2018 .	MARKETS		2,942,490	3,000,000	2,993,520	2,996,020		777		777		2,996,797		(54,307)	(54,307)	26 , 135	10/28/2019 .
				MIZUHO SECURITIES USA																
60920L-AB-0	. MONDELEZ INTERNATIONAL HOLDINGS NE		06/26/2018	INC		3,011,790	3,000,000	3,000,000	3,000,000						3,000,000		11,790	11,790		710/28/2019 .
60920L-AC-8			04/05/2018 .	BNP CAPITAL MARKETS		9,540,000	10,000,000	9,963,100	9,971,436		1,957		1,957		9,973,393		(433,393)	(433,393)	89,444	410/28/2021 .
				MIZUHO SECURITIES USA																
609207-AC-9	. MONDELEZ INTERNATIONAL INC		05/31/2018 .			1,002,354	1,000,000	983,381	994, 166		2,275		2,275		996,440		5,914	5,914		02/01/2019 _
61166W-AE-1	MONSANTO COMPANY		07/27/2018			2,578,091	2,250,000	2,712,938	2,601,647		(23,555		(23,555)		2,578,091					308/15/2025 .
61166W-AT-8	MONSANTO COMPANY		07/27/2018 .	EXCHANGE		559,409		557,262	558,934		475		475		559,409					007/15/2021 .
615369-AL-9	. MOODYS CORPORATION			EXCHANGE		5,939,516		5,935,080	5,937,928		1,587		1,587		5,939,516		F 000	F 600		301/15/2028
61744Y-AR-9	MORGAN STANLEY		07/27/2018 .	JPMORGAN CHASE & CO		2,005,360	2,000,000	2,000,000 9,966,400	9,977,314		1.793		1.793		2,000,000 9,979,108	·	5,360	5,360		304/22/2039 . 704/21/2021 .
61746B-EA-0 61746B-EC-6	MOHGAN STANLEY			CREDIT SUISSE	+	9,798,300 1.539.534	1,500,000		9,977,314		1,793	 	1,793	}	9,979,108	<u> </u>	(180,808)	(180,808)		704/21/2021 . 510/24/2023 .
01/40B-EU-0	- MUNUAN STANLET			WELLS FAHGU	-	1,039,034	1,500,000	1,500,000	1,500,000		†		l		1,500,000	 	9, 534	39,334		10/24/2023
61746B-EE-2	MORGAN STANLEY		06/04/2018 _	INC.		1,522,710	1,500,000	1,500,000	1,500,000						1,500,000]	22.710	22,710	27 612	201/20/2022 _
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC				-			894,000	1,300,000								815	815		301/20/2022 . 301/15/2026 .
61980A-AC-7	MOTIVA ENTERPRISES LLC		1.03/15/2018			7.443.413		7.028.198	7.038.519		335				7.038.854		3.146	3, 146		301/15/2020
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		1.12/15/2018	SCHEDULED REDEMPTION		162,716	162,716	162.716	162.716						162.716		, 140			403/25/2030 .
55342U-AH-7	MPT OPER PARTNERSP/FINL		05/17/2018			506,250		540,000	540,000						540,000		(33,750)	(33,750)		010/15/2027 .
61946E-AA-6	MSAIC_17-1 ABS		05/10/2018	Various		2,788,358	2,748,347	2,747,560	2,747,496		114		114		2,747,610		40,748	40,748		06/20/2042
61946G-AA-1	MSAIC_17-2 ABS		.04/23/2018	Various		1,906,203		1,922,811	1,922,816		24		24		1,922,840		(16,637)	(16,637)		009/20/2042
61750H-AG-1	MSC 2006-HQ10 AJ CMBS		12/01/2018	SCHEDULED REDEMPTION		4,938,976	4,938,976	4,965,918	4,953,638		(14,662		(14,662)		4,938,976			ļ	194,713	311/12/2041 .
61748H-HC-8	MSM_04-11A RMBS		12/25/2018 .	SCHEDULED REDEMPTION		179,967	179,967	179,967	179,967						179,967					107/25/2053 .
61748H-AN-1	MSM_04-5AR RMBS		12/01/2018	SCHEDULED REDEMPTION		138,795	138,795	138,336	138,497		298		298		138,795	L				107/25/2034 _
61748H-VW-8	. MSMT 2006-2 6PT RMBS		12/01/2018 .			705,953	718,863	592,506	536, 187		169,766		169,766		705,953					304/25/2058 .
C5864@-AD-1	MULLEN GROUP SERIES D	B	06/30/2018 .			15,964,119	15,964,119	18,696,581	16,760,445					1,936,136	18,696,581	(2,732,462)		(2,732,462)	459,767	706/30/2018 .
1			1	BANK OF AMERICA/MERRILL							1]]				
626717-AF-9	MURPHY OIL CORP				+	446,063	450,000	399,375	409,694		3,273		3,273		412,968		33,095	33,095		312/01/2022 .
626738-AC-2	MURPHY OIL USA INC		05/17/2018			596,710		610,845	606,480		(4,779		(4,779)	ļ	601,701	ļ	(4,991)	(4,991)		108/15/2023 .
626738-AD-0	MURPHY OIL USA INC			JPMORGAN CHASE & CO		860,363			853,947		(706		(706)		853,241			7,122		105/01/2027 .
628530-BF-3	MYLAN INC		06/15/2018 .		+	500,325			497,425		746				498, 170		1,830	1,830	8,261	
62854A-AJ-3	MYLAN NV		1.04/28/2018 .	CALLED @ 100.359		1, 128, 035			1, 123, 516		163		163		1,123,680		320	320		12/15/2018
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		12/01/2018	various		355.692	355.692	120.747	126.329	L	235.244	5.880	229.364	L	355.692	I	1	1	1.33/	710/25/2051

							onds and Sto													
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
									D: V	11	12	13 Current Year's	Total Change in	Total Foreign Exchange	Book/				Bond Interest/	0
									Prior Year Book/	Unroplized	Current Year's	Other- Than-	Book/	Change in Book/	Adjusted Carrying	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP					Number of				Adjusted	Unrealized Valuation	(Amor-	Temporary	Adjusted Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractua
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturit
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	D	06/30/2018 .	SCHEDULED REDEMPTION		300,800	300,800	294, 120	296,375		4,426		4,426		300,800				18,851	
65478Q-AD-0	_NALT_16-A ABS		08/15/2018 .	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,992,188	9,996,918		3,082		3,082		10,000,000					03/15/201
62927#-AD-8	NATIONAL FOOTBALL LEAGUE		10/15/2018 .			2,762,369	2,762,369	2,762,369	2,762,369						2,762,369					03/31/202
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2018 .	SCHEDULED REDEMPTION		464,427	464,427	464,427	464,427		450		150		464,427			······		03/31/202
754427-AA-0 637432-KT-1			01/15/2018 .	SCHEDULED REDEMPTION MATURED		573,335 1,500,000	573,335	571,443 1,567,583	573, 185		150		(4,854)		573,335 1,500,000					01/15/201
				BANK OF AMERICA/MERRILL										/			***************************************			
63938C-AC-2	NAVIENT CORP		03/23/2018 .	LYNCH		280,508	274,000	288,728	288 , 126		(976		(976)		287, 150		(6,643)	(6,643)		03/25/202
63940G-AA-3	NAVSL_16-7 ABS	-	12/26/2018 .	Various		392,491 5,182,992		401,169 5,203,083			(8,678		(8,678)		5, 199, 842		(16,850)	(16,850).		03/25/206
03939H-AA-2	_ INA VOL_ 17-2 ADO	1	12/20/2018 .	Various JEFFERIES & COMPANY.								' 	(3,240)	·	ວ, 199,842		(00,850)	(00,850)	21,265	12/27/206
63946B-AD-2	NBC UNIVERSAL		08/09/2018		-	776,415	750,000	789,968		ļ	(8,713)	(8,713))	781,254	ļ	(4,839)	(4,839)	30,364	04/30/202
63946C-AG-3	NBCUNIVERSAL ENTERPRISE INC		02/07/2018 .	RBC DOMINION SECURITIES		1,410,010	1,400,000	1,400,000	1,400,000						1,400,000		10,010	10,010	9,384	04/01/202
62886E-AJ-7	NCR CORP		12/07/2018	BANK OF AMERICA/MERRILL LYNCH		1,278,480	1,344,000	1,321,787	1,330,726		2,234		2,234		1,332,960		(54,480)	(54,480)	94,453	07/15/202
				BANK OF AMERICA/MERRILL							,						,	, ,		
62886E-AR-9	NCR CORP		01/16/2018 .			410,880	400,000	422,714	408,894		(207		(207))	408,687		2, 193	2, 193		12/15/202
62886E-AS-7	NCR CORP	-	12/07/2018 .	Various BANK OF AMERICA/MERRILL		1,725,650	1,735,000	1,746,425	1,744,644		(620))	(620))	1,744,024		(18,374)	(18,374)	98,308	12/15/202
64072T-AC-9	NEPTUNE FINCO CORP		03/22/2018	LYNCH		132, 160	128,000	134,545	134,412		(282)	(282))	134, 129		(1,969)	(1,969)	5,912	10/15/202
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/30/2018 .	SCHEDULED REDEMPTION BAIRD (ROBERT W.) & CO.		2,311,822	2,311,822	2,311,822	2,311,822						2,311,822				71,782	06/30/202
641062-AF-1	NESTLE HOLDINGS INC.		09/18/2018 .	INC		9,893,300	10,000,000	9,951,800							9,951,800		(58,500)	(58,500)		09/24/202
641062-AN-4	NESTLE HOLDINGS INC.		09/20/2018 .	JPMORGAN CHASE & CO CITIGROUP GLOBAL		773,306	786,000	775,444							775,444		(2, 138)	(2, 138)		09/24/204
64110L-AN-6	NETFLIX INC		_03/22/2018			90,240	94.000	94.000	94,000						94.000		(3,760)	(3,760)	1 497	11/15/202
64110L-AP-1	NETFLIX INC		11/16/2018			955,593	960,000	953.100	953, 190		37		37		953.228		2,365	2,365		04/15/202
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS			CALLED @ 8.984		29,948	333,333	120, 180	43,500	76,680	(90, 232)	(13,552))	29,948					04/15/202
64090A-AE-4	NEUB_2014-16A_SUB CD0 - CF - LOANS		01/15/2018 .	CALLED @ 46.127		2,306,370	5,000,000	1,797,715	1,589,840		716,529		716,529		2,306,370					04/15/202
641423-BW-7	NEVADA POWER CO		08/01/2018 .			1,500,000	1,500,000	1,495,095	1,499,620		380		380		1,500,000					08/01/201
645370-AB-3	NEW HOME COMPANY INC		05/03/2018 .			388,364	373,000	376,654	376,328		(58		(58))	376,270		12,094	12,094		04/01/202
64952W-CB-7	. NEW YORK LIFE GLOBAL FUNDING	-	11/02/2018 .		+	25,520,000	25,520,000	25,514,087	25,519,388	}	612		612		25,520,000 1,997,367	 	3,353	3,353		11/02/201
651229-AR-7 651290-AP-3	NEWFIELD EXPLORATION CO		01/23/2018 .	Market Axess		2,000,720 214,250	2,000,000	1,989,890 215,250	1,997,126 207,800		241		241				6,532	6.532		10/15/201
		1		OPPENHEIMER & CO., INC.				·	201,000					,			,			
651290-AR-9	NEWFIELD EXPLORATION COMPANY	-	03/21/2018		-	127 , 151	123,000	125,768			(31		(31))	125,737	ļ	1,414	1,414		01/01/202
65157Y-A*-0	NEWMK_13-1 SFN CDO - CF - LOANS	-	10/31/2018 .		-		4,500,000		11,250	144,275	(69,490)	51,443	23,343				<u> </u>	}	94,548	06/02/202
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/05/2018 .	CITIGROUP GLOBAL MARKETS		4,975,700	5,000,000	4.994.950	4,997,854	1	461		461		4.998.315	1	(22,615)	(22,615)	60 056	04/01/201
65342Q-AC-6	NEXTERA ENERGY CAPITAL HOLDINGS IN	1	08/09/2018			1,922,875	1.960.000	1,997,500	1,996,622		(2.991	,	(2.991)		1.993.632		(70.757)	(70,757)		09/15/202
62912X-AE-4	NGPL PIPECO LLC	1		JPMORGAN CHASE & CO		301,500	300,000	300.000	300.000	·		/		' 	300,000		1,500	1,500		08/15/202
65409Q-BB-7	NIELSEN FINANCE LLC		07/30/2018	JPMORGAN CHASE & CO		273,038	277,000	287,388	286,019		(2,387)	(2,387))	283,632		(10,594)	(10,594)		04/15/2022
65473Q-AR-4	NISOURCE FINANCE CORP		06/12/2018 .	TENDER OFFER		29,033,950	27,500,000	27,384,775	27,471,774		4,389		4,389		27,476,162		1,557,788	1,557,788	1, 111,573	09/15/2020
65539B-AA-6	NMRR_10-1RA RMBS		12/01/2018	SCHEDULED REDEMPTION		990,553	990,553	994,887	991,726	ļ	(1, 173)	(1, 173))	990,553				29,252	07/26/203
655044-AN-5	NOBLE ENERGY INC		01/29/2018 .	U.S. BANCORP		767,515	700,000	697,501	697,515	ļ	3	ļ	3		697,518	ļ	69,997	69,997		08/15/204
655844-AZ-1	NORFOLK SOUTHERN CORP		04/01/2018 .			3,000,000	3,000,000	2,991,690	2,999,731		269		269		3,000,000		(4.500)	(4 500)		04/01/2018
655844-CB-2 665789-AV-5	NORFOLK SOUTHERN CORPORATION		09/28/201810/01/2018 .	Millennium Advisors MATURED		148,170 5,000,000	150,000 5,000,000	149,709 4,971,300	4,997,973		2,027		2,027		149,709 5,000,000		(1,539)	(1,539)		08/01/2118
666807-BQ-4	NORTHROP GRUMMAN CORP	1	09/14/2018 .		-	3.862.570	4.000.000	4,971,300	3,999,463	†		†	70		3,999,533		(136,963)	(136,963)		10/01/2010
66977W-AP-4	NOVA CHEMICALS CORP	Α.		CREDIT SUISSE	İ		8,500,000		8,511,966	İ	(470		(470)) [8,511,496		(308, 996)	(308,996)		05/01/202
66977W-AQ-2	NOVA CHEMICALS CORP	Α	10/18/2018	Various		1,059,078	1,100,000	1, 101,860	1, 101,832		(202		(202)		1, 101, 630		(42,552)	(42,552)		06/01/2024
629377-BW-1	NRG ENERGY INC		10/09/2018	Various		1,220,291	1,183,000	1, 195,815	1, 194, 456		(1,547		(1,547))	1,192,909		(1,524)	(1,524)		07/15/202
				BANK OF AMERICA/MERRILL						1						1				
629377-CA-8	NRG ENERGY INC		04/05/2018 .			4,499,688	4,250,000	4,259,572			(296))	(296))	4,258,378		241,309	241,309		05/15/2026
629377-CD-2 67020Y-AD-2	NRG ENERGY INC		11/05/2018 .	Various		1,045,633	1,049,000	1,049,000	1,049,000		/4 004		/4 004		1,049,000		(3,368)	(3,368)		01/15/2020
	NUANCE COMMUNICATIONS	-	09/07/2018 .	Various		317,875 489 301	316,000 488,000				(1,301)		(1,301)	<u> </u>	317,357 489 122		180	518 . 180		08/15/2020 12/15/2020

	0	1 0	1 4				Bonds and Sto								10	47	10	10	00	- 01
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15 Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation					Value at	Gain	Realized	Total Gain	Received	tractual
		Fa#	Diamagal	Nama		Con					(Amor-	Temporary	Carrying	Adjusted						
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on			During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion			Value	Date	Disposal	on Disposal		Year	Date
67054L-AB-3	NUMERICABLE GROUP SA	. D	08/15/2018	Various			8,250,000	8, 285, 873	8,266,019		(4,236)	(4,236))	8,261,783		(11,283))(11,283)	716,700	05/15/2022
		_		CITIGROUP GLOBAL																
67054L-AC-1	NUMERICABLE GROUP SA	. D	09/27/2018	MARKETS		240,950		243,984	244,351		(166		(166))	244, 185		(3,235)	(3,235)		905/15/2024
67059T-AA-3	NUSTAR LOGISTICS		04/15/2018	MATURED		8,750,000	8,750,000		8,749,295		705		705		8,750,000					304/15/2018
62947Q-AN-8	NXP BV/NXP FUNDING LLC	D	04/02/2018	CALLED @ 102.875		4,063,563		4,014,688	3,979,350		(2, 127		(2, 127)		3,977,223		(27,223)	(27,223)		03/15/2023
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2018	SCHEDULED REDEMPTION		685,766	685,766	685,766	725,311		(39,544)	(39,544))	685,766					06/15/2040
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		12/01/2018	SCHEDULED REDEMPTION		633,333	633,333	633,333	633,333						633,333				15,295	512/01/2040
000005 4 1 5	OL IN CORP.		04 (00 (0040	CITIGROUP GLOBAL		04 400	00.000	00.000	00.000						00.000		4 400	4 400	4 004	00/45/0007
680665-AJ-5 680665-AK-2	OLIN CORP		01/09/2018	MARKETS		84,400 425,700	80,000	80,000 473,000	80,000						80,000 473,000		4,400			109/15/2027 502/01/2030
68504L-AA-9	OLIN CORP		04/25/2018			2,576,706		2,632,043	2,631,999		51		51		2,632,050		(55,344)			103/08/2029
68403B-AG-0	OMLT 07-FXD2 RMBS		12/01/2018	Various SCHEDULED REDEMPTION		233,581	233.581	208.101	203.360		30.220		30.220		233.581		(30,344)	(30,344)		103/08/2029
683715-AA-4	OPEN TEXT CORP	Α	08/16/2018			371,660		370,912	366,200		(1,042		(1,042)		365, 157		6,503	6,503		103/25/203/
68389X-BK-0	ORACLE CORPORATION			WELLS FARGO		4,336,110	4,500,000	4,492,170	4,494,329		535			,	4,494,864		(158,754)			009/15/2021
68557N-AC-7	ORBITAL ATK INC		07/19/2018	CALLED @ 104.618		2,876,983	2,750,000	2,901,250	2,864,376		(15,663		(15,663)		2,848,714		(98,714)			310/01/2023
Q7160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS	- n	10/07/2018			10,000,000	10,000,000	10,000,000	10,000,000		(10,000	/	(10,000)	/			(90,714)	(90,714)		310/01/2023
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC		02/26/2018	CANCELLED TRADE		9,410	10,000,000	10,000,000							10,000,000		9,410	9,410		11/30/2016
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		02/12/2018			439,438	425,000	427,796	426.980		(38	`	(38)		426.942		12.495		7 100	301/15/2025
694308-GT-8	PACIFIC GAS & ELECTRIC		11/19/2018			9,475,000	10,000,000	10, 123, 350	10,041,098		(12,879		(12,879)		10,028,218		(553,218)			110/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC					4,770,000	5,000,000	5,311,050	5, 119, 481		(30,272		(30,272)		5,089,209		(319,209)			305/15/2021
694308-HC-4	PACIFIC GAS & ELECTRIC					4,437,500		4,974,650	4, 985, 150		2,257		2,257	/	4,987,407		(549,907)			06/15/2023
034300-110-4	TAOH TO GAS & ELECTRIC		1 1/20/2010	JEFFERIES & COMPANY.													(343,307))(343,307)		
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		11/19/2018	INC.		4,375,000	5,000,000	4,995,050	4,996,750		427		427		4,997,177		(622, 177)	(622, 177)	227 500	02/15/2024
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		11/21/2018	Various		4,231,250	5,000,000	4,986,700	4,988,854		1.090		1.090		4,989,944		(758,694)			303/01/2026
694308-HV-2	PACIFIC GAS AND ELECTRIC CO		05/16/2018			947,299	950,000	947.188	947,209		90		90		947,299		(130,034)	(130,034)		312/01/2027
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY		1.11/19/2018	CREDIT SUISSE		558.600					87		87		663.197		(104.597)	(104,597)		712/01/2027
695114-CT-3	PACIFICORP		07/30/2018			644,079	650,000	648.544			1		1		648.545		(4,467)			101/15/2049
70556M-AA-0	PALS 00-1 ABS		12/27/2018			220,782											220.782			12/25/2015
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		.08/31/2018			1,443,983	1,443,983	1,443,983	1,443,983						1,443,983				49 709	07/31/2029
70109H-AH-8	PARKER-HANNIFIN CORP		.05/15/2018			1,000,000	1,000,000	1,057,597	1,014,835		(14.835)	(14,835))	1,000,000					05/15/2018
701885-AD-7	PARSLEY ENERGY LLC		02/22/2018			182.978	186,000	186.000	186.000			,	(11,000)	,	186,000		(3.023)	(3.023)		701/15/2025
701885-AF-2	PARSLEY ENERGY LLC		02/15/2018			833,075	854,000	854,000	854,000						854,000		(20,925)			308/15/2025
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC	1	10/10/2018				84,000	84,000	84,000						84,000		(1,260)			310/15/2027
, •		1	1	CITIGROUP GLOBAL														,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		.07/18/2018	MARKETS		415,660	398,000	401,980	401,369		(426)	(426)) L	400,943		14,717	14,717	18.806	11/15/2023
69318F-AG-3	PBF HOLDING COMPANY LLC		1.07/12/2018	CREDIT SUISSE		319,960	304,000	320,492	320,350		(1,397		(1,397)	[318,954		1,006			306/15/2025
713448-CU-0	PEPSICO INC		04/30/2018			1,731,000	1,731,000	1,728,511	1,730,654		346		346		1,731,000					04/30/2018
		1		MIZUHO SECURITIES USA				1	1											
713448-DK-1	PEPSICO INC		01/02/2018			3,312,672	3,300,000	3,300,000	3,300,000						3,300,000		12,672	12,672	13,540	10/04/2019
71656L-BP-5	PETROLEOS MEXICANOS	D	03/29/2018			298,705	300,000	298,338	298,634		71		71		298,705					03/13/2022
717081-DX-8	PFIZER INC	.		CREDIT SUISSE		9,770,400	10,000,000	9,985,300	9,989,784		788		788		9,990,572		(220, 172)	(220, 172)		06/03/2021
743873-BX-8	. PFMLT_05-2 RMBS		12/01/2018			228,473	228,473	123,375	130,392		98,081		98,081		228,473			ļ	5,591	107/25/2042
71713U-AQ-5	PHARMĀCIA CORP		12/01/2018			2,132,000	2, 132,000	2,336,290	2,226,419		(94,419)	(94,419)) L	2, 132, 000			ļ		12/01/2018
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC		04/19/2018			4,658,450	5,000,000	4,959,750	4,966,369		1, 147		1, 147		4,967,516		(309,066)	(309,066)	90,903	302/25/2026
			1	MIZUHO SECURITIES USA				1			1					I				
718172-BY-4	PHILIP MORRIS INTERNATIONAL INC		02/13/2018	INC		2,260,778	2,250,000	2,250,000	2,250,000		ļ				2,250,000	ļ	10,778			102/21/2020
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC			BNP CAPITAL MARKETS		6,974,636	7,236,000		7, 163, 530		3,828		3,828		7, 167, 358		(192,722)			311/02/2022
718172-CE-7	. PHILIP MORRIS INTERNATIONAL INC		08/09/2018				9,000,000	8,936,550	8,937,402		3, 120		3, 120		8,940,523		(371,673)	(371,673)	212,934	403/02/2028
			1	MIZUHO SECURITIES USA				1			1					I				1
718546-AM-6	PHILLIPS 66		05/23/2018	INC		980,608	980,000	980,000	980,000			.			980,000		608			04/15/2019
72147K-AC-2	PILGRIMS PRIDE CORP		10/16/2018	Various		2,726,446	2,812,000	2,836,333	2,834,015		(2,297		(2,297))	2,831,718		(105,271)			303/15/2025
72147K-AE-8	PILGRIMS PRIDE CORP		10/12/2018	Various		739,399	780,000	775,960	679,000		161		161		776, 121		(36,722)			409/30/2027
72348Y-AA-3	PINNACLE ENTERTAINMENT INC		10/15/2018			9,455,920		9,013,118	9,012,237		(889		(889)		9,011,348		388,652			05/01/2024
72347Q-AL-7	PINNACLE FOODS FINANCE LLC	-	10/26/2018	CALLED @ 105.056		1,313,200	1,250,000	1,347,946			(15,803)	(15,803))	1,309,368		(59,368)	(59,368)		101/15/2024
724060-AA-6	. PIPELINE FUNDING CO LLC ABS		07/15/2018	SCHEDULED REDEMPTION		82,000	82,000	82,000	82,000						82,000				6, 150	01/15/2030
			1	BANK OF AMERICA/MERRILL				1								1				
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		05/17/2018	LYNCH		190,088	185,000				(515		(515)		189, 110		978			102/01/2022
727660-AD-7	PLATFORM SPECIALTY PRODUCTS CORP	1	02/27/2018	Various		740.485	745 000	739 129	739 189	1	80		80		739 269	1	1 216	1 216	10 542	2 12/01/2025

SCHEDULE D - PART 4

					Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD, I	<u>KEDEEMED</u>	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						1
														Total						
												Current	Total	Foreign					Bond	
															Dools/					
									D: 1/			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	PLNT 18-1 ABS	- 3	12/05/2018 .			1,512,266	1,512,500	1,512,500				g	(**************************************	10.00	1,512,500		(234)	(234)		09/05/2048
12.00. 1 1		-	1	MIZUHO SECURITIES USA		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,012,000							, 0.12,000		(201)	(201)		
69353R-EN-4	PNC BANK NA		02/12/2018 .	INC.		2,001,800	2,000,000	1,997,000	1,999,500		147		147		1,999,647		2, 153	2, 153	7.919	06/01/2018
69353R-ET-1	PNC BANK NA		11/05/2018			7,500,000	7,500,000	7.498.875	7,499,678		322		322		7.500.000					11/05/2018
693476-BN-2	PNC FUNDING CORP		05/04/2018	BNP CAPITAL MARKETS		4,984,050	5,000,000	5, 140, 180	5, 114, 650		(9, 171)	(9, 171)	5, 105, 479		(121,429)	(121,429)		03/08/2022
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN	. A	04/16/2018 .			9,943,570	10,000,000	9,911,100	9,941,147		2,471		2,471		9,943,617		(48)	(48)		03/15/2024
69352J-AN-7	PPL ENERGY SUPPLY LLC		12/03/2018 .	Various		615,750	638,000	548,680			13,474		13,474		562, 154		12,046	12,046		12/15/2021
74005P-AU-8	PRAXAIR INC		12/04/2018 .	CALLED @ 101.120		20,224,000	20,000,000	20,269,415	20, 193, 657	 	(109,818)	(109,818		20,083,839	 	(83,839)	(83,839)		08/15/2019
İ				RBC DOMINION SECURITIES												Ì]		
740212-AL-9	PRECISION DRILLING CORPORATION	. A	01/18/2018 .			351,050	340,000	340,000	340,000						340,000		11,050	11,050		01/15/2026
74153W-CF-4	PRICOA GLOBAL FUNDING I		09/21/2018 .	MATURED		5,000,000	5,000,000	4,997,800	4,999,459		541		541		5,000,000					09/21/2018
742718-DB-2	PROCTER & GAMBLE CO		05/25/2018	Various		9,504,000	7,500,000	7,651,575	7,612,783		(1,668		(1,668)	7,611,115		1,667,885	1,667,885		08/15/2034
742718-DF-3	PROCTER & GAMBLE CO		05/25/2018 .	Various		27 , 272 , 189	21,647,000	25,407,846	24,819,736		(42,706)		(42,706))	24,777,030		1,845,749	1,845,749	1,517,094	
742718-EE-5	PROCTER & GAMBLE CO		11/15/2018 .	MATURED		12, 185, 000	12, 185,000	12,387,515	12, 264, 636		(79,636)	(79,636)	12, 185, 000				194,960	11/15/2018
İ				RBC DOMINION SECURITIES												Ì				
742718-EG-0	PROCTER & GAMBLE CO		06/18/2018			643,481	650,000	656,617	652,873	ļ	(727))	(727))	652,145	ļ	(8,665)	(8,665)	7,856	11/01/2019
				CITIGROUP GLOBAL																
742718-EH-8	PROCTER & GAMBLE CO		03/01/2018 .	MARKETS		1,505,703	1,500,000	1,498,260	1,499,176		77		77		1,499,253		6,450	6,450		11/01/2019
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING		06/11/2018	JPMORGAN CHASE & CO		9,915,100	10,000,000	10,000,000	10,000,000						10,000,000		(84,900)	(84,900)		04/15/2019
744320-AZ-5	PRUDENTIAL FINANCIAL INC		05/08/2018 .			3,792,110	3,831,762	3,791,839	3,791,881		221		221		3,792,102		8	8	63,231	12/07/2049
				MIZUHO SECURITIES USA																
74432Q-BX-2	PRUDENTIAL FINANCIAL INC			INC		1,001,961	1,000,000	1,003,820	1,000,885		(540)		(540))	1,000,346		1,615	1,615		08/15/2018
744448-CB-5	PUBLIC SERVICE COLORADO		08/01/2018			1,500,000	1,500,000	1,497,795	1,499,834		166		166		1,500,000				87,000	08/01/2018
				MITSUBISHI UFJ																
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP		12/11/2018 .	SECURITIES (USA)		8,008,160	8,000,000				(21, 194		(21, 194)	8, 119, 513		(111,353)	(111,353)		11/01/2023
745867-AX-9	PULTE GROUP INC		05/18/2018 .			304,895	289,000	297,851	297,747		(39		(39		297,707		7, 188			01/15/2027
745867-AW-1	PULTEGROUP INC		01/16/2018			679,308	625,000	645,750	643,290		(84)	(84)	643,206		36,102	36,102		03/01/2026
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2018 .	SCHEDULED REDEMPTION		3,406,887	3,406,887	3,406,887	3,406,887						3,406,887				818,885	12/30/2019
747505 411.0	OLIVI COMM. INO		04 (00 (0040	BAIRD (ROBERT W.) & CO.		0 004 000	0 000 000	0 005 770	0.000.004		440		440		0.000.400		4 054	4 054	44.057	05 (40 (0040
747525-AH-6 74955D-AA-9	QUALCOMM INC		01/29/2018 .	INC		3,301,320	3,300,000	3,295,772	3,299,324		142		142		3,299,466 1.088.588		1,854	1,854		05/18/2018
						1,088,588														
74955E-AA-7 759950-EP-9	R G S (IME) FDG SEC LSE OBLIG SER E ABS RAMC 04-4 RMBS		12/07/2018	SCHEDULED REDEMPTION Various		1,682,363 1,208,681	1,682,363	1,705,812 1,156,877	1,691,459 1,160,116		(9,095		(9,095	/ 	1,682,363			·		12/07/2022
759950-EP-9 75281A-AU-3	RANGE RESOURCES CORPORATION		12/01/2018 . 02/13/2018 .	JPMORGAN CHASE & CO	 	253, 125	1,208,681				48,977			,	251,980	 	1. 145	1, 145		05/25/2052
75281A-AU-3 75281A-BA-6	RANGE RESOURCES CORPORATION		01/30/2018	JPMORGAN CHASE & CO		203, 120		252,119	252,030		(49		223	' 	231,980		17.787	1, 145		03/15/2023
75405T-AA-7	RASGAS II 2020	D	. 09/30/2018	SCHEDULED REDEMPTION		1,051,000	1,051,000		1,040,118		10.882		10,882		1.051.000					09/30/2020
45660L-EW-5	RAST 2005-A1 A3 RMBS	J	12/01/2018	SCHEDULED REDEMPTION		494.528	494.528	410.458	491.207		3.321		3,321		494.528	·				04/25/2035 _
-3000L LII 'S	TINOT EGGO AT AG TIMBO	-	1	RBC DOMINION SECURITIES		, 707, 320			701,207				0,021		, 707, 320	<u> </u>		ļ		0-1/20/2000
75625Q-AF-6	RECKITT BENCKISER TREASURY SERVICE	D	01/25/2018	Dominion OLOUIIIILO		699.748	700.000	700.000	700.000						700.000	Ì	(252)	(252)	4 849	06/24/2022
759187-BL-0	REGIONS BANK OF ALABAMA	1	06/29/2018	GOLDMAN, SACHS & CO		7,496,400	7,500,000	7,491,075	7,497,935		1,483		1,483		7,499,419		(3,019)	(3,019)		09/14/2018
		1	T	BANK OF AMERICA/MERRILL		, ,, , , , , , , , , , , , , ,			, , , , , , , , , , , , , , , , , , , ,	T	, 100		, 100		, , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	T	(0,010)	[
74949L-AB-8	RELX CAPITAL INC		05/10/2018	LYNCH		793,895	801,000	797,620		<u> </u>	100		100		797,720		(3,825)	(3,825)	4.517	03/16/2023
760759-AL-4	REPUBLIC SERVICES INC		05/15/2018			19,850,000	19,850,000	19,843,847	19,849,632		368		368		19,850,000					05/15/2018
			1	OPPENHEIMER & CO., INC.											, - ,				/ 14-	" " "
76119L-AA-9	RESIDEO FUNDING INC		10/30/2018			149,745	149,000	149,000							149,000		745	745	304	
76110V-LM-8	RFMS2 2002-H15, A7 RMBS	.	.02/01/2018	SCHEDULED REDEMPTION		15,517	15,517	15,509	15,517						15,517			[01/25/2028
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		10/01/2018	SCHEDULED REDEMPTION		2,338,662	2,338,662	2,338,331	2,338,588		75		75		2,338,662					04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS		10/01/2018	SCHEDULED REDEMPTION		982, 147	982, 147	981,810	982,090		57		57		982, 147					06/25/2037
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		12/01/2018	SCHEDULED REDEMPTION		141,050	169,993	125,302	126,550		14,500		14,500		141,050			ļ		12/25/2039
76200R-AV-0	RFMS1 2007-S7 A20 RMBS	.	12/01/2018 .	SCHEDULED REDEMPTION		794, 172	960,849	736,950	741,440		52,731		52,731		794, 172			ļ		07/25/2037
776696-AC-0	ROPER INDUSTRIES INC		09/13/2018 .			12,371,400	12,000,000	11,997,360	11,999,440		228		228		11,999,668		332	332	1, 146, 400	09/01/2019
İ				MITSUBISHI UFJ												Ì				
776743-AA-4	ROPER TECHNOLOGIES INC			SECURITIES (USA)		2,980,470	3,000,000	2,998,860	2,999,309		172		172		2,999,480		(19,010)	(19,010)		12/15/2020
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP PLC	. D	11/15/2018	CREDIT AGRICOLE	-	805,090	840,000	840,000	840,000	ļ					840,000	ļ	(34,910)	(34,910)	29,710	05/15/2023
		L		UNION BANK OF																
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC	. D	12/13/2018 .	SWITZERLAND		767,430	801,000	801,000							801,000		(33,570)	(33,570)	9,035	01/27/2030
L				JEFFERIES & COMPANY,												Ì				
749685-AW-3	RPM INTERNATIONAL INC		01/25/2018	INC	<u> </u>	370,842	380,000	379,989	379,989	ļ	ļ	.	L	ļ	379,989	<u> </u>	(9, 147)	(9, 147)	1,750	01/15/2048

					Showing All I															
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Prior Year Book/ Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amor- tization)/	Other- Than- Temporary Impairment	Book/ Adjusted Carrying Value	Change in Book/ Adjusted Carrying	Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Stock Dividends Received During	Stated Con- tractual Maturity
fication	Description	eian	Disposar	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022	eigii	10/01/2018	SCHEDULED REDEMPTION	SIUCK	1,060,606	1.060.606	1.060.606	1.060.606	Decrease	Accretion	necognized	(11+12-13)	value	1.060.606	Disposai	on Disposar	Dispusai		504/01/2022
/011/2-AD-/	NOB! FIFELINE LLC Sh UNSEC 2022		10/01/2016 .	BANK OF AMERICA/MERRILL			1,000,000	1,000,000	1,000,000						1,000,000					04/01/2022
78355H-JU-4	RYDER SYSTEM INC		05/31/2018 .	LYNCH	•	4,985,200	5,000,000	4,994,450	4,998,873		412		412		4,999,285		(14,085)	(14,085)	90,736	02/26/2019
783764-AR-4	RYLAND GROUP		.02/28/2018 .	EXCHANGE		3,060,648	2,975,000	3,083,875	3,063,283		(2,635		(2,635)		3,060,648					10/01/2022
78409V-AH-7	S&P GLOBAL INC		06/03/2018 .	Various		17,083,159	17,068,000	17, 134,811	17,088,646		(13,839))	(13,839)		17,074,807		(6,867)	(6,867).		08/15/2018
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC		05/31/2018 .	Various		673,870	667,000	667,000							667,000		6,870	6,870		205/01/2048
79970Y-AD-7	SANCHEZ ENERGY CORP		12/07/2018 _ 01/18/2018 _	JPMORGAN CHASE & CO JPMORGAN CHASE & CO		60,200	280,000	164,640 1,945,733	1,945,593		5,642		5,642		170,282 1,945,364		(110,082) (11,525)	(110,082)		01/15/2023
80282K-AN-6 86359D-SR-9	SANTANDER HOLDINGS USA INC			SCHEDULED REDEMPTION		551,265	563,301				214,794		(229)	·	551,265		(11,323)	(11,525)		510/25/2035
				CITIGROUP GLOBAL			·				214,734		214,734					0.070		
78388J-AV-8	SBA COMMUNICATIONS CORP		01/16/2018 _	BAIRD (ROBERT W.) & CO.		432,969	425,000	424,036	424,091		5		5		424,097		8,872	8,872		509/01/2024
78408L-AB-3	SC JOHNSON & SON INC		12/07/2018 .	INC		5, 144, 908	5,230,000	5, 335, 191	5,306,953		(9,849		(9,849)		5,297,104		(152, 196)	(152, 196)	209,759	
78410T-AA-4	SCFET_17-1A ABS		08/15/2018 . 07/25/2018 .	Various		3,960,851	3,959,508	3,958,671	3,958,830		255 94		255 94		3,959,084		1,767	1,767		01/20/2023
784012-AA-4 810186-AP-1	SOFET_17-2 ABS		01/26/2018	Various		1,926,114 630,000	1,942,699	1,942,395 602,200	1,942,404 602,053		94		94		1,942,497 602,034		(16,384)	(16,384)		503/20/2023 512/15/2026
816851-AJ-8	SEMPRA ENERGY		.06/15/2018 .	MATURED		500.000	500,000	474.305	498.295		1.705		1.705	·	500.000		27,900	21,900		506/15/2018
78412F-AS-3	SEST LLC		05/25/2018 .	Various		556,440	550,000	550,000	550,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,700		550,000		6,440	6,440		09/15/2024
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	C.	12/20/2018			7, 152, 935	7,081,327	7,093,745	7,083,608		(1,449)	(1,449)		7,082,159		(832)	(832)	550,695	01/02/2020
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D		BNP CAPITAL MARKETS		4,137,714	4,200,000	4, 182, 888	4, 191, 285		2,696	´	2,696		4,193,981		(56, 267)	(56, 267)		05/27/2020
				BANK OF AMERICA/MERRILL																
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	04/05/2018 .			9,835,200	10,000,000	9,977,300	9,980,695		1 , 181		1, 181		9,981,876		(146,676)	(146,676)		03/16/2022
82845L-AA-8	SILVERSEA CRUISES			WELLS FARGO		313,563	290,000	290,000	290,000						290,000		23,563	23,563		202/01/2025
82967N-AY-4	SIRIUS XM RADIO INC		05/18/2018 _	WELLS FARGO		540,290	557,000	559,070	558,886		(195		(195)		558,691		(18,401)	(18,401)		08/01/2022
82967N-BA-5	SIRIUS XM RADIO INC		09/27/2018 .	BARCLAYSBANK OF AMERICA/MERRILL		511,385	532,000	538,793	538,515		(546)	(546)		537,968		(26,583)	(26,583)	32,954	108/01/2027
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		04/05/2018 .	LYNCH		5,063,500	5,200,000	5,219,500	5, 215, 109		(811		(811)		5,214,298		(150,798)	(150,798)		07/31/2024
78443C-BN-3	SLMA_04-B ABS		12/17/2018 .	SCHEDULED REDEMPTION		2, 132, 596	2, 132, 596	2, 125, 932	2, 125,651		6,946		6,946		2, 132, 596					303/15/2024
78443C-CB-8	SLMA_05-B ABS		12/17/2018 .	SCHEDULED REDEMPTION		483,546	483,546	452, 116	455,688		27 , 858		27,858		483,546					306/15/2039
78443C-CL-6	SLMA_06-A ABS		12/17/2018 .	SCHEDULED REDEMPTION		757,919	757,919	696,338	706,035		51,884		51,884		757,919		4 000	4 000		06/15/2039
78454L-AD-2 832248-AY-4	SM ENERGY CO		07/16/2018 . 04/10/2018	Various		844, 112 4.864.700	830,000 5,000,000				100		100				4,632	4,632		111/15/2021 502/01/2022
83238P-AB-0	SMITHS GROUP PLC	n	09/04/2018 .	CALLED @ 102.971		5,148,550	5,000,000	4.994.000	4,998,906		526		526		4,999,432		568	568		005/15/2019
83416N-AA-1	SOCTY 16-A A ABS		09/20/2018 .	SCHEDULED REDEMPTION		1,090,188	1,090,188	1, 101, 337	1, 100, 598		(10.409		(10,409)		1,090,188	<u> </u>			52.329	009/21/2048
835898-AG-2	SOTHEBYS		05/14/2018 .	Various		1,368,433	1,430,000	1,430,000	1,430,000			,			1,430,000		(61,568)	(61,568)	23,662	212/15/2025
837004-BY-5	SOUTH CAROLINA ELEC&GAS		09/28/2018 _	CALLED @ 100.281		4, 116, 957	4,000,000	4,271,016	4, 118, 832						4,118,832		(13,114)	(13, 114)	201,990	11/01/2018
842400-FT-5	SOUTHERN CAL EDISON		11/19/2018 .	BARCLAYS		4,056,250	5,000,000	4,971,900	4,975,300		565		565		4,975,866		(919,616)	(919,616)	189,583	312/01/2041
	COLUMN CALLES COLUMN CO			BANK OF AMERICA/MERRILL	-												,	,		40 (5 : :== : :
842400-FY-4 843646-AH-3	SOUTHERN CALIFORNIA EDISON COMPANY			LYNCH		7,546,882 3,073,950	7,775,000 3,000,000	7,709,923	7,733,968		5,787 (585)		5,787		7,739,755 3,038,788		(192,874)	(192,874)	309, 164	410/01/2023 309/15/2041
843646-AH-3 844741-AU-2	SOUTHWEST AIRLINES ABS		08/28/2018 _	Various		3,073,950	1,763,860	3,043,950	1,763,893		(33)		(585)	 	1,763,860		ან, 162	35, 162		309/15/2041
845437-BJ-0	SOUTHWESTERN ELEC POWER		.03/01/2018 .		+	13,500,000	13.500.000	14.433.460	13,525,269		(25, 269)		(25,269)		13.500.000	·		ļ		303/01/2018
845467-AL-3	SOUTHWESTERN ENERGY CO		12/04/2018 .	Various		210,373		206,253			316		316		206,569		(3,096)	(3,096)		01/23/2025
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		11/14/2018 _	RBC DOMINION SECURITIES		362,320	350,000	350,000	350,000						350,000		12,320	12,320	29,969	04/01/2026
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		10/18/2018	RBC DOMINION SECURITIES		311,250	300,000	300,000	300,000						300.000		11,250	11,250		410/01/2027
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		.01/29/2018	GOLDMAN. SACHS & CO.		468.617	450.000	452.984	452.916		(5))	(5)		452.912		15.705	15,705		03/15/2045
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		01/25/2018	BARCLAYS		737,783	750,000	748,988	749,093		7	,	7		749, 100		(11,317)	(11,317)		310/15/2026
1				CITIGROUP GLOBAL				, ,			1									
84762L-AU-9	SPECTRUM BRANDS INC		06/01/2018 .	MARKETS		1, 184, 523	1, 198,000	1,240,299	1, 232, 107		(2,312		(2,312)		1,229,795		(45,273)	(45,273)		107/15/2025
85205T-AF-7	SPIRIT AEROSYSTEMS INC		05/30/2018 .	TENDER OFFER		2,057,000	2,000,000	2,036,836	2,016,068		(2,889))	(2,889)		2,013,179		43,821	43,821		03/15/2022
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041					55,053	55,053	55,053							55,053			2,880		312/31/2041
85172F-AK-5	SPRINGLEAF FINANCE CORP			JPMORGAN CHASE & CO GOLDMAN, SACHS & CO		146,880	144,000	144,000	144,000			-			144,000	}	2,880			205/15/2022
85172F-AN-9 852060-AD-4	SPRINGLEAF FINANCE CORP		09/20/2018 . 09/13/2018 .			120,698 547,515	121,000	121,000 560,723			(4,065	,	(4,065)	h	121,000		(303)	(303)	3, 185 17 7/0	503/15/2026 911/15/2028
85207U-AJ-4	SPRINT CORP			CREDIT SUISSE		148,358	151,000	158,739	,303,301		(4,065		(154)		158,584		(10,227)	(1,209)		02/15/2025
85207U-AK-1	SPRINT CORP		11/16/2018 .				590.000				(292)		(292)		589.708		7.376			303/01/2026

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_			,						11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															D1./					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
852061-AK-6	SPRINT NEXTEL CORP	oigii	11/15/2018		Otook	875,000	875.000	1,011,719	910,310	Decircase	(35,310)		(35,310)	Value	875,000	Бюроса	on Biopodai	Biopodai	78,750	
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		12/20/2018			992, 188	992, 188				7,647		1,298		992, 188				25,620	
78469X-AD-9	SPX FLOW INC		05/01/2018			334,026	330,000	330,000	330,000		, ,047	0,043	1,230		330,000		4,026	4,026		08/15/2024
78469X-AE-7	SPX FLOW INC		12/17/2018			630,705	624.000	611,025	492,384		257		257		611.991		18.714	18,714		08/15/2026
853254-BK-5	STANDARD CHARTERED PLC	D	12/20/2018			457.406	480.000	480.000	102,00		20,				480.000		(22,594)	(22,594)		03/15/2033
				SUNTRUST INVESTMENT		, , , , , , , , , , , , , , , , , , , ,											(==,001)			
853496-AB-3	STANDARD INDUSTRIES INC		04/05/2018	SERVICES, INC.		5,685,625	5,500,000	5,670,000	5,613,868		(9,283))	(9, 283)		5,604,585		81,040	81,040	196,625	02/15/2023
853496-AD-9	STANDARD INDUSTRIES INC		01/22/2018			630,895	625,000	625,000	625,000						625,000		5,895	5,895		01/15/2028
854502-AB-7	STANLEY BLACK & DECKER INC		11/17/2018	MATURED		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				220,590	11/17/2018
854502-AE-1	STANLEY BLACK & DECKER INC			WELLS FARGO		1,492,905	1,500,000	1,500,000	1,500,000						1,500,000		(7,095)	(7,095)	11,760	11/17/2018
			1	SUSQUEHANNA FINANCIAL		İ	ĺ]	I					I				
855244-AM-1	STARBUCKS CORPORATION					702,835	700,000	698,117	698, 121	ļ	1	ļ	1		698 , 121	ļ	4,714	4,714		12/01/2047
85571B-AJ-4	STARWOOD PROPERTY TRUST INC		08/17/2018			3,972,421	4,000,000	3,969,960	3,970,219		2,202		2,202		3,972,421					03/15/2025
857449-AB-8	STATE STREET CORP		10/15/2018	MATURED		13,000,000	13,000,000	13,216,205	13,082,506		(82,506)		(82,506)		13,000,000					10/15/2018
857477-AV-5	STATE STREET CORP		04/05/2018			4,847,250	5,000,000	4,997,400	4,998,213		139		139		4,998,353		(151, 103)	(151, 103)	37,917	05/19/2021
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		07/17/2018			6,747	12,069	5,500	543	6,306			6,306		6,849		(102)	(102)		04/17/2021
				CITIGROUP GLOBAL																
858119-AZ-3	STEEL DYNAMICS INC		02/09/2018			151,875	150,000	146,250	147,272		52		52		147,323		4,552	4,552	2,581	
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		07/17/2018			49,014	87,673	39,972	3,945	45,805			45,805		49,750		(736)	(736)		04/17/2021
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	D	06/21/2018			20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				598,000	
863667-AK-7	STRYKER CORP		06/26/2018		-	745,613	750,000	749, 130	749,649		144		144		749,793		(4, 180)	(4, 180)		03/08/2019
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P		06/28/2018			280,500	300,000	300,531	300,502		(29)		(29)		300,473		(19,973)	(19,973).		03/01/2027
864486-AJ-4	SUBURBAN PRUPANE PARTNERS LP		05/30/2018			332, 135	347,000		338,882		348		348		339,230		(7,095)	(7,095)	14,096	03/01/2025
865622-CC-6	CHALTONO MITCHI DANZINO CODDODATIO	D.	01/23/2018	SMBC Nikko Securities		1,496,550	1,500,000	1,500,000	1,500,000						1,500,000		(3,450)	(3,450)	7.040	10 /10 /0010
86765B-AV-1	SUMITOMO MITSUI BANKING CORPORATIO	D	01/25/2018			1,496,550	1,500,000	175,659	1,500,000						1,500,000					10/19/2018 10/01/2047
86765L-AC-1	SUNOCO LP		01/23/2018			4,860,075	4,730,000	4,732,700	4,731,846		(68)		(68)		4,731,778		(1,778)	(1,778)		08/01/2020
86765L-AF-4	SUNOCO LP		01/23/2018			305,759	294.000	295.808	295.212		(30)		(30)		295, 181		(1, 181)	(1, 181)		04/15/2021
86765L-AG-2	SUNOCO LP		01/23/2018			6,778,745	6,424,000	6,595,704	6,542,291		(2.067)		(2,067)		6,540,224		(116,224)	(116,224)		04/01/2023
86765B-AU-3	SUNOCO PARTNERS LLC		01/29/2018			1,648,346	1,680,000	1,666,829	1,667,127		77	/	77		1,667,204		(18,858)	(18,858)		10/01/2027
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	A	12/10/2018			548.843	554,000	554.000	1,007,127						554,000		(5, 158)	(5, 158)		07/15/2026
871503-AU-2	SYMANTEC CORPORATION		07/18/2018			1,952,500	2,000,000	2,033,750	2,024,852		(5,780))	(5,780)		2,019,072		(66,572)	(66,572)		04/15/2025
87165B-AJ-2	SYNCHRONY FINANCIAL		.06/26/2018			748,470	750,000		749,933		31		31		749,964		(1,494)	(1,494)		01/15/2019
871829-BB-2	SYSCO CORP		06/11/2018			15,564,960	15,672,000	15,700,462	15,684,064		(4,316)	L	(4,316)		15,679,748		(114,788)	(114,788)		04/01/2019
1				OPPENHEIMER & CO., INC.				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
74966N-AA-4	TALEN ENERGY SUPPLY LLC		08/29/2018	,		2,536,065	2,584,000	2,519,400	2,559,998		9,790		9,790		2,569,787		(33,722)	(33,722)	131,806	07/15/2019
87422V-AB-4	TALEN ENERGY SUPPLY LLC		04/04/2018			1,052,419	1,065,000	1,035,505	1,038,773	ļ	781	ļ		ļ[1,039,553	ļ	12,866	12,866	90,501	07/15/2022
87422V-AE-8	TALEN ENERGY SUPPLY LLC		04/11/2018			645,500	750,000	727, 131	727,270		512		512		727,783		(82,283)	(82,283)	29, 196	01/15/2026
87612B-BF-8	TARGA RESOURCES PARTNERS FINANCE C		10/18/2018			4,446,450	4,465,000	4,465,000	4,465,000						4,465,000		(18,550)	(18,550)	217,944	01/15/2028
			1	CITIGROUP GLOBAL		İ	ĺ]	I					I				
87612B-BE-1	TARGA RESOURCES PARTNERS LP		05/03/2018		.	144, 188	150,000	150,000	150,000	ļ	ļ		ļ		150,000	ļ	(5,813)	(5,813)	6, 181	02/01/2027
			1	CITIGROUP GLOBAL		1	1				1					1				
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		02/12/2018			379,688	375,000	375,576	376, 176		(118))	(118)		376,058		3,630	3,630	5,633	05/01/2023
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	C	01/15/2018			425,907	425,907	425,907	425,907						425,907				24,830	01/15/2021
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		01/02/2018			84,559	6,574,297										84,559	84,559		12/31/2018
878742-AS-4	TECK RESOURCES LIMITED	A	06/22/2018	Various		214,025	210,000	215,775	215,703		(46)		(46)		215,657		(1,632)	(1,632)		08/15/2040
878742-AY-1	TECK RESOURCES LIMITED	A	08/14/2018	TENDER OFFER		1,455,000	1,500,000	1,522,500	1,521,784		(2,456))	(2,456)		1,519,328		(64,328)	(64,328)		02/01/2023
878744-AB-7	TECK RESOURCES LIMITED	A	08/27/2018			671,530	712,000	653,845	654,893		580		580		655,473		16,057	16,057		03/01/2042
878742-BC-8	TECK RESOURCES LTD	A	11/16/2018		+	317,225	290,000	290,000	290,000	ł	·	}	ł	}	290,000	·	27,225	27,225	17,9/5	06/01/2024
88023J-AA-4	TEMPO ACQUIRITION II C		02/27/2018	BANK OF AMERICA/MERRILL LYNCH	•	896,942	000 000]	200		900		875, 161	I	21,781	21,781	45 040	06/01/0005
88023J-AA-4 88023J-AB-2	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC/TEMPO ACQUIS		01/02/2018				890,000 890,000	8/4,/98 874.514	874.665		363		363		8/5, 161 874.562		21, 781	21, /81	15,019 1,168	06/01/2025
88023J-AB-2 88031R-AA-6	TENASKA ALABAMA		12/30/2018			3,389,519	3,389,519	3,497,855	3,461,218		(71,699)		(102)		3,389,519		∠35	∠30		06/01/2025
88031V-AA-7	TENASKA GATEWAY		12/30/2018		-	1,078,870	1,078,870	1,053,452	1,067,593		11,277	' 	11,277		1,078,870					12/30/2023
88032W-AE-6	TENCENT HOLDINGS LTD	n	11/07/2018		-	721,913	750,000		1,007,393	†	16		11,2//		749,911	·	(27,998)	(27,998)		01/19/2023
88033G-CR-9	TENET HEALTHCARE CORPORATION		07/31/2018			1, 189, 119	1,207,000	1,204,000	1,204,042		227		227		1,204,269		(15, 150)	(15, 150)		07/15/2024
880349-AR-6	TENECO INC		06/20/2018			5.790.368		6.384.625	6.373.233		(3.540)		(3.540)		6.369.693		(579, 325)	(579,325)		07/15/2024
0000.0 /111 0																				

			_				onds and Sto		REDEEMED											
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
		- 3		OPPENHEIMER & CO INC.								- Total grander	(*****= ***/	10,00				-		1
88037E-AJ-0	TENNECO INC		07/05/2018 .			294, 140	308,000	321,090	316,822		(837)	(837)		315,985		(21,845)	(21,845)	9,381	112/15/2024
				RBC DOMINION SECURITIES																
88104L-AC-7	TERRAFORM POWER OPERATING LLC		03/19/2018			213,400	220,000	220,000	220,000						220,000		(6,600)	(6,600)	2,597	
881609-BA-8	TESORO CORP		10/05/2018 .	EXCHANGE		25,438,487	25,500,000	25,437,500	25, 435, 348		3, 139		3, 139		25,438,487				1,321,396	
881609-BB-6 88167A-AB-7	TESORO CORPTEVA PHARMACEUTICAL FINANCE NETHER	n	01/22/2018 .	EXCHANGE		795, 151 237, 488	750,000 201,000		795,516		(403		(403)		795, 113 198, 405				3,00 I	112/15/2023 807/19/2019
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D		MORGAN STANLEY		822,864	1, 120,000	954,344	955,334		291		291		955,625		(132,761)	(132,761)	16 710	010/01/2046
	I THE TOTAL THE THE THE THE THE THE THE THE THE THE	1	[,,	JEFFERIES & COMPANY,		, 504	1, 120,000			[231					[(102,701)	102,701/	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3 1/ 2010
882508-AY-0	TEXAS INSTRUMENTS INC		01/23/2018 .	INC.		2, 119, 551	2,100,000	2, 147, 859	2, 139, 959		(805		(805)		2, 139, 155		(19,604)	(19,604)		503/12/2021
87244B-AA-6	TGIF_17-1 ABS		10/30/2018	SCHEDULED REDEMPTION		88,940	88,940	89,338			(398)	(398)						2,874	404/30/2047
70259#-AA-5	THE PASHA GROUP	.	12/01/2018			628,437	628,437	628,437	607,864	ļ	20,573	ļ	20,573	ļ	628,437	ļ		}		312/30/2024
883556-BL-5	THERMO FISHER SCIENTIFIC INC		01/05/2018 .			10,017,600	10,000,000		9,999,903		1		1		9,999,904		96	96	29,544	412/14/2018
884903-BG-9 887228-AA-2	THOMSON REUTERS CORP	A	10/05/2018 .	CALLED @ 101.749 CALLED @ 104.313		14,244,860	14,000,000	15,274,860	14,305,548 4,562,244		(128,027		(128,027)		14, 177, 521 4, 561, 825		(177,521)	(177,521)(11,825)		210/15/2019 604/15/2022
88732J-AL-2	TIME WARNER CABLE INC					1,500,000	1,500,000	1,498,755	1,499,916		(420		(420)		1,500,000		(11,820)	(11,820)		004/15/2022
887317-AF-2	TIME WARNER INC			CALLED @ 102.832		5. 141.580	5,000,000		4,995,650		1.405		1.405		4,997,054		2.946	2.946		503/15/2020
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	В	12/03/2018	VARIOUS		6,292	6,292				, 400		1,400		,001,004	6,292	2,040	6,292	, , , , , , , , , , , , , , , , ,	03/01/2023
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	. B	12/03/2018	VARIOUS		6,674	6,674	6,674								6,674		6,674		03/01/2023
87264A-AL-9	T-MOBILE USA INC		04/01/2018	CALLED @ 103.313		10,951,178	10,600,000		10,710,613		(7,726)	(7,726)		10,702,887		(102,887)	(102,887)		304/01/2023
87264A-AQ-8	T-MOBILE USA INC		02/08/2018 .			884,895	845,000	897,809			(1,202)	(1,202)		883,979		916	916		804/15/2024
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		12/13/2018 .			4,564,543	4,704,953		4,704,953						4,704,953		(140,410)	(140,410)		909/30/2039
891906-AA-7 891906-AF-6	TOTAL SYSTEM SERVICES IN		01/23/2018 .			2,753,163	2,750,000	2,745,710	2,749,266		117 28		117		2,749,383		3,779	3,779		706/01/2018
891906-AF-6 89236T-CX-1	TOTAL SYSTEM SERVICES INC		10/02/2018 . 04/06/2018 .	U.S. BANCORP		362,358 15,000,000	360,000 15,000,000	359, 122	14,999,519		481		481		15,000,000		3,209	3,209	6,364	406/01/2028 004/06/2018
89236T-DP-7	TOYOTA MOTOR CREDIT CORP	- C	09/17/2018 .	WELLS FARGO		734,288	750,000	748,988	749, 174		141		141		749,315		(15,027)	(15,027)		301/11/2022
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS	- 0	12/30/2018	SCHEDULED REDEMPTION		5,802,604	5,802,604	5.802.604	5,802,604						5.802.604		(15,021)	(15,021)		503/31/2022
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL	D	11/14/2018	MATURED		10,678,487	10,678,487	10,678,487	10,662,930		15,557		15,557		10,678,487					711/14/2018
89469A-AB-0	TREEHOUSE FOODS INC		06/13/2018	Various		4,566,586	4,569,000	4,626,848	4,593,084		(4,757)	(4,757)		4,588,327		(21,741)	(21,741)	166,648	803/15/2022
87265H-AF-6	TRI POINTE GROUP INC			WELLS FARGO		255,550	269,000	269,000	269,000						269,000		(13,450)	(13,450)		006/01/2027
962178-AN-9	TRI POINTE HOLDINGS INC		01/16/2018 .			160,275	150,000	151 , 125	150,933		(6		(6)		150,927		9,348	9,348	808	
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC		04/30/2018 _			714,286	714,286	714,286	713,985		301		301		714,286					704/30/2020
G8967#-AK-9 89655V-AA-0	TRITON CONTAINER INTERNATIONAL LTD (2011 TRL_03-1A ABS		09/30/2018 .			2,571,429 82,310	2,571,429 82,310	2,571,429	2,570,270 82,310		1 , 158		1 , 158		2,571,429 82,310				110,057	709/30/2021 510/12/2026
89655N-AA-8			02/14/2018 .	SCHEDULED REDEMPTION					60,443										657	
89655X-AA-6	TRL_06-1A ABS		12/14/2018	SCHEDULED REDEMPTION		2,263,612	2,263,612		2,299,885		(36.273)	(36,273)		2,263,612					205/14/2036
886477-AA-6	TSFMT_17-AA ABS		12/15/2018	SCHEDULED REDEMPTION		464,307	464,307	464,252	464,269		37	,	37		464,307				1,761	
87305R-AH-2	TTM TECHNOLOGIES INC	.	08/21/2018 .	Various		698, 143	700,000	700,000	700,000			ļ		ļ	700,000		(1,858)	(1,858)		010/01/2025
898613-AA-2	TUCKAH_02 ABS		12/20/2018 .	SCHEDULED REDEMPTION		812,658	812,658		829, 160		(16,501		(16,501)		812,658				47,881	110/20/2025
899745-AD-5	TUNICA-BILOXI GAMING A		12/10/2018 .			295,440	1,324,206	357,536			178,419		178,419		535,955		(240,515)	(240,515)	47,830	12/15/2020
899745-AA-1	TUNICA-BILOXI GAMING AU	-	01/02/2018 .			357,536	1,000,000	0.400.000	0.400.000			}	}	 	0.400.000		357,536	357,536	40.000	06/30/2017
902494-BA-0	TYSON FOODS INC	-	03/01/2018 .	BARCLAYS		2, 104, 689	2, 100,000	2,100,000	2,100,000			·	ł	·	2, 100, 000	 	4,689	4,689	10,836	605/30/2019
902494-BB-8	TYSON FOODS INC	1	02/08/2018	INC.		2,815,204	2,800,000	2.800.000	2,800,000						2.800.000	1	15,204	15,204	11 400	906/02/2020
902674-XN-5	UBS AG (LONDON BRANCH)	D	06/25/2018	Various		1, 138, 529	1,140,000	1, 135, 166	2,000,000						1, 135, 167		3,363	3,363	63	
90269Q-AQ-2	UGI UTILITIES, INC]	01/15/2018	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000		2,000			001/15/2018
90400G-AA-9	ULTRA RESOURCES INC		04/10/2018 .	Various		577,940	730,000	735,750	734,836		(349		(349)		734,487		(156,547)	(156,547).	23,634	404/15/2022
90400G-AB-7	. ULTRA RESOURCES INC		05/03/2018 .	Various		159,585	200,000	197,014	197,218		73		73		197,290		(37,705)	(37,705)		B04/15/2025
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)	-	06/05/2018 .			1,294,163	1,300,000	1,306,682	1,302,701		(861)	(861)		1,301,841		(7,678)	(7,678)	17, 144	405/06/2019
000074 771 4	UNITAL DANK OF OULTZER AND 4 ONDOL	_	00/01/001	UNION BANK OF		0 000 555	0.000	0 000 000	0 000 0			1			0 000 000	I		2 22-	20 =	40 /04 /05
902674-XJ-4 907818-EA-2	UNION BANK OF SWITZERLAND/LONDON	- D		SWITZERLAND		2,803,696 990,710	2,800,000	2,800,000	2,800,000 .993,569		201		201		2,800,000 993,770		3,696	3,696		612/01/2020 002/01/2020
907818-EA-2 907818-ES-3	UNION PACIFIC CORP		1.01/23/2018	CREDIT SUISSE			1,000,000	987,470	993,569		201		201		993,770		(3,060)	(3,060) 7,809		002/01/2020 207/15/2025
90783V-AA-3	UNION PACIFIC CORPORATION ABS	1		SCHEDULED REDEMPTION	†	1.522.346	1,522,346	1,522,346	1.522.346				·		1.522.346					601/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB]	01/02/2018			738,762	738,762						L		738,762					B01/02/2023
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		05/14/2018			240,799	240,799	239,678	239,768		1,031		1,031		240,799				7,771	105/14/2026
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		01/02/2018 .	SCHEDULED REDEMPTION		1,013,603	1,013,603		1,011,137	L	2,466		2,466		1,013,603			ļ	58,900	01/02/2022
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019	1	06/01/2018	SCHEDULED REDEMPTION		3.181.818	3, 181, 818	3,201,045	3.247.141	l	(65.323)	(65.323)		3.181.818	1		1	179 455	506/01/2019

							onds and Sto													
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign					Bond	
									Prior Year Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/ Adjusted	Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/15/2018 .	SCHEDULED REDEMPTION		598,032	598,032	598,032	598,032						598,032				25,715	02/15/2027
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS		07/07/2018 .	SCHEDULED REDEMPTION		369,381	369,381		369,381						369,381					101/07/2030
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		07/07/2018 .	SCHEDULED REDEMPTION		29,977	29,977	29,177	29,977						29,977					201/07/2026
90933J-AA-9 90931Q-AA-5	UNITED AIRLINES 2016-2 CLASS B PAS ABS UNITED AIRLINES INC ABS	-	10/07/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		59,954	59,954	57,900	59,954						59,954					210/07/2025 702/15/2023
90932E-AA-1	UNITED AIRLINES INC ABS		10/07/2018	SCHEDULED REDEMPTION			39,646	37.009											1.140	
90932Q-AB-2	UNITED AIRLINES INC B ABS		09/03/2018	SCHEDULED REDEMPTION		277,655	277,655	277,655	277,655						277,655					203/03/2024
910047-AF-6	UNITED CONTINENTAL HLDGS		.06/01/2018	Various		1,008,000	1,000,000	1,061,000	1,009,534		(3,991)	(3,991)		1,005,542		2,458	2,458		306/01/2018
910047-AJ-8	UNITED CONTINENTAL HOLDINGS INC		01/10/2018 .	BARCLAYS		732,038	723,000	725,694	725,601		(15)	(15)	ļļ	725,586	ļ	6,451	6,451	8,791	110/01/2022
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		07/02/2018 .	Various		4,753,821	4,753,821	4,753,821	4,751,934		1,887		1,887		4,753,821		/000 0:5:	(000 0:::		107/02/2018
911312-BM-7 911365-BG-8	UNITED PARCEL SERVICE INC		12/11/2018	GOLDMAN, SACHS & CO Various	-	5,638,280 773,995	5,950,000 800,000	5,924,058 801,952	5,924,349 801,947	·	2, 143		2, 143	}	5,926,493 801,891	·	(288,213)	(288,213)		411/15/2027 001/15/2028
911365-BG-8 911365-BH-6	UNITED RENTALS (NORTH AMERICA) INC		10/24/2018	Various	+	380,080	400,000				(56	' 	(56)	 	400,000		(27,896)	(27,896)		310/15/2025
912909-AM-0	UNITED STATES STEEL CORP		03/01/2018 .	Various	<u> </u>	611,255	580,000	580,000	580,000	İ			<u> </u>		580,000	<u> </u>	31,255	31,255	21,280	008/15/2025
913017-BZ-1	UNITED TECHNOLOGIES CORP		05/04/2018 .	MATURED		30,016,636	30,016,636	30,112,500	30,020,684		(4,048)	(4,048)		30,016,636					505/04/2018
913017-CK-3	UNITED TECHNOLOGIES CORPORATION		03/01/2018	Various		3,764,198	3,750,000	3,750,000	3,750,000						3,750,000		14, 198	14, 198		11/01/2019
				MIZUHO SECURITIES USA																
913017-CM-9	UNITED TECHNOLOGIES CORPORATION			INC		1,374,114	1,400,000	1,399,314	1,399,461		157		157		1,399,618		(25,504)	(25,504)		05/04/2020
913017-CY-3	UNITED TECHNOLOGIES CORPORATION		10/23/2018 .			4,586,511	4,666,000	4,664,320			24		24		4,664,345		(77,834)	(77,834)	35,516	11/16/2028
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		11/07/0010	MIZUHO SECURITIES USA INC.		5.444.835	5.500.000	5.499.505			00		00		5.499.531		(54,696)	(54,696)	E7 407	708/16/2023
91324P-CL-4	UNITED TECHNOLOGIES COMPONATION	-	11/27/2018 .			20,000,000	20,000,000	19,974,600	19,995,276		26		26		20,000,000		(34,696)	(34,090)		007/16/2018
91324P-CM-2	UNITEDHEALTH GROUP INC			BNP CAPITAL MARKETS		2,731,410	2,750,000	2,748,350	2,749,131		246		246		2,749,377		(17,967)	(17.967)		407/15/2020
91324P-CU-4	UNITEDHEALTH GROUP INC		04/05/2018	BNP CAPITAL MARKETS		9,773,600	10,000,000	9.969.500	9,980,276		1.620		1.620		9,981,897		(208, 297)	(208, 297)		703/15/2021
			T .	BANK OF AMERICA/MERRILL					,		,		,					, , ,		
91324P-DK-5	. UNITEDHEALTH GROUP INC		12/14/2018 .	LYNCH		2,889,720	2,872,000	2,867,060			204		204		2,867,264		22,456	22,456		06/15/2028
91324P-DP-4	. UNITEDHEALTH GROUP INC		12/14/2018 .	GOLDMAN, SACHS & CO		790,428	789,000	786,286			1		1		786,286		4, 142	4, 142		12/15/2028
91337D-AB-0	UNITYMEDIA KABELBW GMBH		05/21/2018 .	Various		1,213,347	1,155,000	1,228,875	1,218,258		(2,793)	(2,793)		1,215,465		(2, 119)	(2, 119)		01/15/2025
91359P-AJ-9 90345W-AA-2	. UNIVERSAL HOSPITAL SERVI		08/14/2018 .	Various SCHEDULED REDEMPTION		2,369,528 502,831	2,350,000 502,831	2,302,343 502,831	2,322,361				3,658		2,326,019 502,831		43,508	43,508		108/15/2020 704/01/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS		10/22/2018	SCHEDULED REDEMPTION		322,797	322,797		302,631						322,797					510/22/2024
90346W-AB-9	US AIRWAYS INC ABS		11/15/2018			370.997	364,680	364.678	242.463		122.217		122,217		364.680		6.317	6.317		305/15/2023
90331H-MM-2	US BANK NA		.06/26/2018	WELLS FARGO		1,004,349	1,000,000	996,150	998, 172		479		479		998,651		5,698	5,698		110/28/2019
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED		11/01/2018 .	SCHEDULED REDEMPTION		4,688,023	4,688,023	4,688,023	4,688,023			ļ			4,688,023	ļ			92,715	505/01/2034
90290M-AB-7	US FOODS INC			Various	-	1,256,875	1,218,000	1,264,450	1,257,881		(2,608		(2,608)		1,255,272		1,603	1,603		06/15/2024
90327Q-CY-3	USAA CAPITAL CORP		04/05/2018 .	U.S. BANCORP		9,710,100	10,000,000	9,989,100	9,992,454		583		583		9,993,037		(282,937)	(282,937)	71, 111	106/01/2021
90327Q-CZ-0	USAA CAPITAL CORP		05/09/2018 .	MIZUHO SECURITIES USA INC.		1,802,754	1,800,000	1.800.000	1,800,000	1			1		1.800.000		2,754	2,754	17 600	02/01/2019
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO	-		JPMORGAN CHASE & CO	-	1,802,754	1,800,000	146,108			1.077		1,077		1,800,000			7,778	4 993	303/01/2023
0.01 III /IL Z	THE STATE OF THE S		1 20, 20, 2010 .	BANK OF AMERICA/MERRILL							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,077				,,,,,	,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		_03/22/2018	LYNCH		181,830	174,000	174,000	174,000	L		ļ	ļ	ļ	174,000		7,830			203/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		05/02/2018 .	Various		1, 111, 643	1, 130,000	1, 132,750	1, 132, 694	ļ	(99		(99)		1, 132, 595	ļ	(20,952)	(20,952)		11/01/2025
91911X-AS-3	. VALEANT PHARMACEUTICALS INTERNATIO		04/20/2018 .	Various		506,250	500,000	501,250	501,217		(237		(237)		500,980		5,270	5,270		307/15/2022
920253-AD-3	VALMONT INDUSTRIES		07/09/2018 .	CALLED @ 106.304		5,527,793	5,200,000	5,225,484	5,213,958		(3,072		(3,072)		5,210,886		(10,886)	(10,886)		204/20/2020
92343V-BG-8	VERIZON COMMUNICATIONS INC		11/07/2018 .	MORGAN STANLEY CITIGROUP GLOBAL		600 , 166	700,000	607,691	608,771	·	1,691		1,691	}	610,462	}	(10,296)	(10,296)	27 , 549	11/01/2042
92343V-EA-8	VERIZON COMMUNICATIONS INC		01/25/2018 .	MARKETS	1	183,038	176,000	175,504	175,512	1	2		,		175,514	1	7,524	7,524	3 7/10	08/10/2033
92553P-BA-9	VIACOM INC		12/05/2018	Various		1.602.459	1.686.000	1.629.117	1.639.954		9.888		9.888		1,649,841		(97,963)	(97,963)		02/04/2022
			T	GMP SECURITIES FORMERLY	1	, 552, 100	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,		, 300		[, 0.0,011		(3, ,300)	[
92676X-AD-9	VIKING CRUISES LTD			MILLER TABAK ROB		120,170	122,000	115,900		ļ	59	ļ	59		115,959	ļ	4,211	4,211		309/15/2027
92769X-AJ-4	VIRGIN MEDIA SECURED FINANCE PLC	D		GOLDMAN, SACHS & CO		1,957,500	2,000,000	1,990,000	1,991,819		458		458		1,992,278		(34,778)	(34,778)	102,972	201/15/2025
92826C-AD-4	VISA INC			MORGAN STANLEY	-	1,460,310	1,500,000	1,494,510	1,495,497		476		476		1,495,973		(35,663)	(35,663)		12/14/2025
92826C-AH-5	VISA INC			MORGAN STANLEY	-	11,603,000	12,500,000	12,406,875	12,409,352		3,953		3,953		12,413,305		(810,305)	(810,305)		109/15/2027
92857W-AE-0	VODAFONE GROUP PLC	D	07/15/2018 .	MATURED MITSUBISHI UFJ	+	13,470,882	13,470,882	11,773,570	13,383,675	·	87,207	<u> </u>	87,207	}	13,470,882	}	<u> </u>	 		07/15/2018
92857W-BJ-8	VODAFONE GROUP PLC	n	05/24/2018	SECURITIES (USA)	1	2,987,010	3,000,000	2,970,870		I		1	I		2.970.870	1	16,140	16,140		05/30/2025
92857W-BK-5	VODAFONE GROUP PLC	D		MORGAN STANLEY		1,118,073	1,126,000	1,111,373							1, 111, 373		6,700	6,700		05/30/2028
92857W-BM-1	VODAFONE GROUP PLC	D	10/10/2018			2, 170, 343				[15		15	[2. 108 . 185	[62.157	62.157	7 361	105/30/2048 .

					Showing All L				REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
									Prior Year	11	12 Current	Current Year's Other-	Total Change in Book/	15 Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP Identi-		For	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at Disposal	Gain	Realized Gain (Loss)	Total Gain	Received During	tractual Maturity
fication	Description	For- eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized	Value (11+12-13)	Carrying Value	Disposai		on Disposal	(Loss) on Disposal	Year	Date
92857W-BN-9	VODAFONE GROUP PLC	D	07/31/2018 .		Olock	2,509,976	2.500.000	2.500.000	value	Decrease	Accretion	necognized	(11+12-13)	value	2,500,000	Disposai	9,976	9,976	5,868	
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANC	. C	11/09/2018 .	HSBC SECURITIES, INC		997,460	1,000,000				1		1		997,581		(121)	(121)	128	11/13/2025
92912E-AA-1	. VPII ESCROW CORP		11/27/2018 _	Various		12,630													12,630	07/15/2021
929160-AT-6	VULCAN MATERIALS COMPANY		.01/29/2018	CITIGROUP GLOBAL MARKETS		282,374	280.000	289.912	289.444		(72)	(72)		289.372		(6,998)	(6,998)	3 640	04/01/2027
929566-AJ-6	WABASH NATIONAL CORPORATION		05/17/2018	Various		822,585	835,000		843,699		(448		(448)		843,251		(20,666)	(20,666)	24, 147	10/01/2025
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2018 _	SCHEDULED REDEMPTION		67,425	67,425	67,425	67,425						67,425					01/02/2025
94978#-FH-5 94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES WACHOVIA BANK N.A. LEASE-BACKED NOTES		09/14/2018 _ 01/15/2018 _	Various		166,047 78.117	166,047 78,117	166,047 78,117	166,047 78,117						166,047					09/26/2029
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2018	SCHEDULED REDEMPTION		52,410	52,410	52,410	52,410											09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES		10/15/2018 .	Various		85,705	85,705	85,705	85,705						85,705					09/30/2029
931142-CJ-0 25468P-DD-5	WAL-MART STORES INC		02/15/2018 _ 09/17/2018 _			2,000,000 10,000,000	2,000,000	2, 106, 890 9, 991, 500	2,010,890 9,997,951	}	(10,890))	(10,890)		2,000,000	}		 		02/15/2018 09/17/2018
20408F-DD-5	MALI DISNET CU		. או שבייוו /פע.	BANK OF AMERICA/MERRILL	†						∠,049		∠,049		10,000,000					9/11/2018
25468P-DJ-2	WALT DISNEY CO		01/23/2018 _	LYNCH		1,493,940	1,500,000	1,498,545	1,499,091		19		19		1,499,109		(5, 169)	(5, 169)	15,621	02/12/2021
25468P-DR-4	WALT DISNEY CO		02/07/2018 .			3,756,750	3,750,000	3,750,000	3,750,000						3,750,000		6,750	6,750	11,288	03/04/2020
25468P-DC-7	WALT DISNEY COMPANY (THE)			INC.		1,505,256	1,500,000	1,501,578	1,500,646		(79		(79)		1,500,566		4,690	4,690		05/30/2019
25468P-CL-8	WALT DISNEY COMPANY/THE		10/03/2018	GOLDMAN, SACHS & CO		6,533,430	6,400,000	6,824,317	6,684,328		(61,417		(61,417)		6,622,911		(89,481)	(89,481)		06/01/2021
93627C-AA-9 94106L-BE-8	WARRIOR MET COAL LLC		03/21/2018 _	SEAPORT GROUP		295,200 6,331,909		288,000 6,713,791	288,000 6,713,807		(1,477))	(1,477) 97		6,713,904					11/01/2024
94946T-AD-8	WELLCARE HEALTH PLANS INC		08/08/2018	STIFEL CAPITAL MARKETS		242,400	240,000	240,000	0,713,607		91		91		240,000		2,400	(361,993)	221,914	08/15/2026
949746-RS-2	WELLS FARGO & CO		04/05/2018	BNP CAPITAL MARKETS		4,917,800	5,000,000	4,998,850	4,999,253		62		62		4,999,315		(81,515)	(81,515)	74,653	03/04/2021
0.0740 04 0	WELL OF EARLY OF COMPANY		04 (47 (0040	NOMURA SECURITIES		4 000 470	5 000 000	4 005 000	4 000 507		45		45		4 000 044		(100, 100)	(100,100)	50.000	07 (00 (000)
949746-SA-0 949746-SK-8	WELLS FARGO & COMPANY		01/17/2018 .	INTERNATIONAL INC Various		4,888,179 1,449,525	5,000,000	4,995,300 1,500,000	4,996,597		45		45		4,996,641		(108,463)	(108,463).		07/26/2021
94978#-CZ-8	WELLS FARGO & COMPANY ABS		01/02/2018	SCHEDULED REDEMPTION		314,702	314,702	314,702	314,702						314,702		(30,473)	(30,473).		01/02/2025
94978#-DC-8	WELLS FARGO & COMPANY ABS		01/02/2018 .	SCHEDULED REDEMPTION		444, 133	444, 133	444 , 133	444, 133						444 , 133					01/02/2024
94978#-FM-4 952355-AQ-8	WELLS FARGO & COMPANY ABS		11/15/2018 _	Various CALLED @ 102.785		58,361 3,186,342	58,361	58,361	58,361 3,100,000						58,361					01/15/2028
952355-AQ-8 95616A-AA-1	WEST STREET MERGER SUB INC			JPMORGAN CHASE & CO		1,021,800	1,040,000	1.044.550	1,044,272		(596))	(596)		3, 100,000		(21.877)	(21,877)		07/15/2021
958102-AJ-4	WESTERN DIGITAL CORP		.03/01/2018	CALLED @ 108.726		6,931,283	6,375,000	6,461,406	6,434,738		(2,740		(2,740)		6,431,998		(56,998)	(56,998)	752, 181	04/01/2023
958254-AJ-3	WESTERN GAS PARTNERS LP		10/18/2018 .	JPMORGAN CHASE & CO		898, 151	988,000	979,790	0 000 5	}	73		73		979,863		(81,711)	(81,711)		03/01/2048
959802-AP-4 960413-AR-3	WESTERN UNION CO/THE		08/22/2018 _	MATURED		10,000,000 9,135,421	10,000,000	9,990,800 8,738,685	9,999,057 8,755,966		943 9.723		943 9.723		10,000,000		152.311	152,311	365,000 121 707	08/22/2018
92940P-AC-8	WESTROCK CO		12/11/2018	CREDIT SUISSE		265,823	261,000	260,872			,120				260,872		4,951	4,951	355	
96188#-AA-6	. WETT HOLDINGS LLC		12/31/2018 .	SCHEDULED REDEMPTION		277,778	277,778	277,778	277,778						277,778	ļ			11,374	12/18/2024
94984M-AE-4 94985A-AA-7	WFMBS 2006-AR14 1A5 RMBS		12/01/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		68,254 501,145	74,359 565,905	58,583	58,912 408,859		9,342 92,286		9,342 92,286							10/25/2036
94985A-AA-7 949837-BY-3	WFMBS 2006-ARTS AT HMBS		12/01/2018	SCHEDULED REDEMPTION		309,629	364, 191	329,813	408,859		(26,930)	92,286							10/25/2036
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2018 .	SCHEDULED REDEMPTION		445,633	515,448	416,846	416,846		28,787		28,787		445,633				17,240	08/25/2037
94985L-AG-0	. WFMBS 2007-13 A7 RMBS		12/01/2018 .	Various		322, 170	359,399	312,433	346,443		(13,228		(24,273)		322, 170					09/25/2037
94983U-AD-9 94981Q-AU-2	WFMBS 2007-AR3 A4 RMBS		12/01/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		349,984 496,252	370,677 496,252	255, 169 495, 225	260,878 495,622		89, 106 630		89, 106 630		349,984 496,252				9,338 11 262	04/27/2037 10/25/2035
94983P-AA-6	WFMBS 06-AR4 RMBS		12/01/2018	SCHEDULED REDEMPTION			679,248	502,924	493,022		192,428		192,428		664,622				17,694	
963320-AQ-9	WHIRLPOOL CORP		06/18/2018 .	GOLDMAN, SACHS & CO		698,096	700,000	701,078	700,397		(159)	(159)		700,238		(2, 142)	(2, 142)	13,487	03/01/2019
966387-AP-7	. WHITING PETROLEUM CORP		04/25/2018 _	GOLDMAN, SACHS & CO		203,500	200,000	192,000	192,499		384		384		192,883		10,617	10,617		04/01/2023
96647K-AF-9 96949L-AC-9	WHITMAN CORP	-	10/26/2018 _	Various		8, 117, 467 	6,496,000 56,000	7,678,597 54.362	7, 135, 461 54, 387	ł	(47,476)	/	(47,476)		7,087,985 54.389		834,601 8.087	834,601 8.087		09/15/2026 09/15/2045
96949L-AE-5	WILLIAMS PARTNERS LP		10/24/2018 .	Various		1,543,754	1,601,000	1,593,235			59		59		1,593,294		(49,541)	(49,541)		03/01/2048
				GUGGENHEIM SECURITIES,						1			,							
96950G-AA-0 976656-CF-3	WILLIAMS SCOTSMAN INTL		03/20/2018 _	LLC		247,520 5,000,000	238,000	243,720 5.040.850	243,609 5.011.550	·	(281)		(281)		243,328		4, 192	4, 192		12/15/2022
976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1	12/06/2018 .	WELLS FARGO		4,726,100	5,000,000	4,985,450	4,985,731	t	1, 194		1, 194			<u></u>	(260,826)	(260,826)	42,500 177,917	
94945P-AA-3	WLKRG_17-A ABS		04/25/2018 .	Various		1,762,140	1,794,196	1,794,014	1,794,024		21		21		1,794,044		(31,904)	(31,904)	17,976	06/15/2033
92933B-AF-1	. WMG ACQUISITION CORP			CALLED @ 102.813		39,069	38,000	38,000	38,000	ļ		ļ			38,000					04/15/2022
98160Q-AE-2	WOART 2014-B ABS	1	12/15/2018	SCHEDULED REDEMPTION	1	10.000.000	10.000.000	10.003.906	10.001.936	II.	(1.936)) [(1.936)	1	10.000.000	I	1	1	15/ 550	12/15/2020

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD.	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
98212B-AE-3	WPX ENERGY INC	oigii	04/25/2018 _		Otook	298,253	301.000	300.748	300.750	Decrease	7.001011011	riccognized	7	Value	300,757	Вюроса	(2,504)	(2,504)	8.944	
974153-AA-6	WSTOP 18-1 A2 ABS		11/08/2018	BARCLAYS		1,001,953	1,000,000	1,000,000							1,000,000		1,953	1,953	,0,011	12/05/2048
98310W-AN-8	WYNDHAM WORLDWIDE CORP		03/28/2018	Various		745,313	750,000	748,313	748,418		34		34		748,453		(3, 140)	(3, 140)	16,856	
984121-BW-2	XEROX CORPORATION		05/15/2018 .			622,000	622,000	621, 104	621,956		44		44		622,000				19,749	05/15/2018
		1.		SUSQUEHANNA FINANCIAL																
98877D-AC-9	. ZF NORTH AMERICA CAPITAL INC	. C	07/23/2018 .	GROUP LLLP		549,088	545,000	553, 175	552,015		(464)		(464)		551,551		(2,463)	(2,463)		04/29/2025
	HD SUPP / HUGHES SUPP / MIAMI ABS			SCHEDULED REDEMPTION		197,395	197,395	197,395	197,395						197,395					02/10/2024 _
	Subtotal - Bonds - Industrial and Misc	cellane				3,334,754,395		3,347,631,954	3,156,878,544	547,118	8,122,494	192,615	8,476,997	1,936,136	3,343,908,519	(2,719,496)		(25,829,895)	106,763,687	
	BNP PARIBAS SA	υ	11/13/2018	Various MORGAN STANLEY		1,949,250 2,167,875	1,950,000	1,950,000 2,350,000							1,950,000 2,350,000		(750)	(750).		01/01/9999
				INUNUAN STANLET			4,300,000										(182,875)			
	Subtotal - Bonds - Hybrid Securities I ISHARES IBOXX INV GR CORP BD ETF	1	12/03/2018	Vi	0.000	4,117,125 218,721,408	4,300,000	4,300,000	132,807,425						4,300,000		(1,165,796)	(182,875)	50,376	
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		12/13/2018		0.000			5,284,696	132,807,425						219,887,204		(1, 165,796)	(1, 165, 796).	51,533	
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		12/13/2018		0.000	175,092		176.150							176. 150		(1.058)	(1,058)	1, 151	
	Subtotal - Bonds - SVO Identified Fur	nde	+12/ 10/2010 .		0.000	224 . 190 . 110		225.348.051	132.807.425						225,348,051		(1, 157, 941)	(1, 157, 941)	1,599,841	
C6901L-AE-7	1011778 BC UNLATD (BRGR KNG) B3 TL	T _A	12/31/2018	SCHEDULED REDEMPTION		15.839	15.839	15.822	15,821		18		18		15,839		(1, 137, 341)	(1, 137, 341)		302/16/2024
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN	^	06/13/2018	Various		4,986,771	4.987.500	4.964.867	4,963,675		1.348		1.348		4,965,023		21.748	21.748		08/10/2024
00404D-AF-0	ACADIA HEALTHCARE COMPANY TL B3		12/13/2018	Various		(135)				,0.0						(135)	(135)		02/11/2022
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL		_03/22/2018			333, 103		333,087	333,049		53		53		333, 102		1	1	3,344	
00450#-AC-5	ACCOUNT CONTROL TECH TL		12/31/2018 .	SCHEDULED REDEMPTION		4,402,027	4,402,027	4, 334, 219	4,353,787		65,667		65,667		4,402,027					04/28/2022
00449#-AH-8	ACCRUENT LLC 2ND LIEN TL		09/06/2018 .	Various		7,844,713	7,594,713	7,578,414	7,577,157		27,050		27,050		7,594,713					07/28/2024
00439C-BC-7 00489#-AA-4	ACCURIDE CORPORATION TERM LOAN		12/31/2018	Various SCHEDULED REDEMPTION		5,510,451	5,495,516	5,369,190 309.375	5,366,652		24,912 3,125		24,912		5,373,299 312,500		137 , 151	137 , 151		11/10/2023
00489#-AA-4 00769E-AS-9	ACPRODUCTS INC TL		12/31/2018	Various		312,500 108,416		114,588	114,558		3, 125		3, 125 70		114,628		(6,212)	(6,212)	5, 126	01/03/2022 507/23/2021
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		12/28/2018	SCHEDULED REDEMPTION		110.439		110,439	110.439				10		110.439		(0,212)	(0,212)	92	
001000 110 7	TIETOS DOI DE OTOS TITTITIE TEIM ESTIT		1	NOMURA SECURITIES																
L0178B-AC-2	ALTISOURCE SOLUTIONS SARL TLB	_ C	01/02/2018 _	INTERNATIONAL INC															165	12/09/2020
02376C-AX-3	AMERICAN AIRLINES 2017 REPL TL NEW		10/10/2018 .	SCHEDULED REDEMPTION		20,000	20,000	19,931	19,916		84		84		20,000				41	10/10/2021
02474R-AE-3	. AMERICAN BLDRS & CONT TL B-1		04/04/2018 .	Various		2,866,376	2,866,394	2,866,375	2,866,374		1		1		2,866,375					10/31/2023
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		12/31/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		21,660	21,660	21,660			337		007		21,660				73	0 ., 2020
03460#-AB-9 03749J-AC-2	ANESTHESIA (NORTHSTAR) TL-A		12/31/2018 _ 06/08/2018 _	Various		33,742	33,742	33,405			265.637		337 265,637		33,742					06/29/2024 301/31/2022
03749J-AU-2	ARRIS GROUP INC TERM LOAN B		01/02/2018 .		+		2,580,500		2.574.564	ļ	(233)		(233)	ļ	2.574.331		192	192	, აუ4 , მნმ	04/26/2024
04269G-AQ-5	ARRIS GROUP INC TLB3			SCHEDULED REDEMPTION		32,500	32,500	32,425			75		75		32,500				96	
				CITIGROUP GLOBAL		, 300		, 120							,,					
04433H-AE-1	ASHLAND LLC TERM LOAN B	.	01/02/2018 .	MARKETS						ļ	ļ		ļ	ļ			ļ	ļ	559	
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL		02/28/2018 .	Various		447,447	447,447	427,936	427,464	ļ	19,984		19,984	} -	447,447				3,466	
00488K-AE-6	ATLANTIC BROADBAND PENN TLB	C	01/04/2018 .	SCHEDULED REDEMPTION		527,284	527,284	526,006	526,059		1,225		1,225		527,284		0.000	0.000	1,974	
90347B-AH-1 05459*-AA-3	AXALTA COATING SYS DUTCH HOL TLB3		08/21/2018 11/01/2018 _	Various Various		1,468,203 699,641	1,470,000 694,641	1,464,819 686,830	1,468,263 686,282	·	342 8,359		342 8,359	}	1,464,940 694.641		3,263	3,263		06/01/2024 09/15/2022
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL	1	112/24/2018	SCHEDULED REDEMPTION	-	32.370				ļ			8,359	ļ	32.370		ļ	 	97	06/02/2025
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL	1	.05/07/2018	Various		1,935,948	1,935,948	1,930,719	1,930,261	<u></u>	5.687		5.687	[1,935,948			[10/01/2021
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		08/15/2018	Various		2,843,236	2,843,236	2,830,868	2,828,340		14,895		14,895		2,843,236					12/18/2020
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		.07/20/2018	SCHEDULED REDEMPTION	.	797,051	797,051	790,936	791,240	ļ	5,810	ļ	5,810	ļ[797,051	ļ	ļ	ļ[24,748	
14141K-AC-0	. CARDENAS MRKTS INITIAL TERM LOAN		12/31/2018 .	SCHEDULED REDEMPTION		110,000		109, 109	109,035		965		965		110,000				523	
15670B-AB-8	CENTURYLINK INC TERM LOAN B		12/31/2018 .	SCHEDULED REDEMPTION		10,000		9,956	9,953		47		47		10,000				39	
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		12/27/2018	SCHEDULED REDEMPTION		222,672	222,672	220,446	407 400		2,227 4,311		2,227	}	222,672		(8, 172)	(0.170)	662	
12543K-AN-4 991525-9A-6	. CHS COMM HEALTH SYS 2021 TL-H	-	11/06/2018 .	Various Various	+	479,592 109.349	489,436	487,261 114,596	487,482		118		4,311 118	}	487,764		(8, 172)	(8, 172) (5, 274)		01/27/2021 09/07/2021
991526-9A-6	COLOUROZ INVESTMENT I GMBH ILC		12/31/2018 .	Various	+	624.480	656,468	643.708	641.028	İ	3,335		3,335		644.364		(19,884)	(19,884)		09/07/2021 .
20007#-AB-3	COMAR LLC TERM LOAN	1	06/18/2018	Various		4,364,063	4,364,063	4,352,498	4,350,791		13,272		13,272		4,364,063		(10,004)	(10,004)		10/21/2019
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		12/31/2018	Various		24,863	25,246	17,614	6,469				7,884		25,246		(384)	(384)	207	
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		12/31/2018	SCHEDULED REDEMPTION		16,552	16,552	16,552	16,552	ļ		ļ		ļ[16,552	ļ	ļ	ļ[68	10/05/2023 .
22164E-AC-9	COTIVITI CORP TLB		08/27/2018 .	Various		669,554	669,554	666,932	665,736		3,818		3,818	ļ	669,554			ļ ļ		09/28/2023
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		09/28/2018 .			1,625,044		1,602,849	1,601,476		62,162		62, 162	-	1,625,044			·		03/31/2023
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL	-	09/28/2018 _	Various SCHEDULED REDEMPTION	+	208,320	212,821 41,352	202,837	207,730		7,055 199		7,055 199	}	202,273		6,048	6,048		09/27/2024 _
22284M-AK-8	TOUVENANT SUBGICAL PARTNERS II	1	12/31/2018	LOCHEDOLED REDEMELTON	1	41 352	41 352	41.157	36 . 156		199	1	199	1	41.352		I		495	09/27/2024

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	<u>REDEEM</u> ED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
24701P-AC-0	DELIVER BUYER INC (MHS HLDGS) TL		12/31/2018	Various		4,771,806	4,750,169	4,709,773	4,706,074		5,573		5,573		4,711,647		60,159	60,159	147,788	04/26/2024
L2324E-AD-3	DELOS FINANCE SARL NEW LOAN TL		03/07/2018 .	EXCHANGE		2,001,386	2,000,000	2,001,429	2,001,427		(40		(40)		2,001,387		(1)	(1)	13,953	
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3	D	01/31/2018 _	Various		3,000,000	3,000,000	2,974,460	2,974,203		25,797		25,797		3,000,000				12,565	
55377G-AJ-2	DH PUBLISHING LP TERM LOAN		11/14/2018 .	Various		3,032,810	3,032,810	3,018,738	3,016,707		16,103		16, 103		3,032,810		(047)	(047)	113,254	
25365E-AM-7 25365E-AP-0	DIEBOLD INC NEW DOLLAR TERM B LOAN		12/31/2018 .	Various SCHEDULED REDEMPTION		2,040 816	2,257	1,954			316		316		2,257		(217)	(217)	5	11/06/2023 . 08/24/2022 .
23340R-AB-7	DIEBOLD NIXDORF INCORPORATED TL-A1 DJO FINANCE (AKA REABLE) TL		11/30/2018	SCHEDULED REDEMPTION		20.958	20.958	20.926	20.924		34		34		20.958				274	
23341M-AC-5	DUNN PAPER TLB		12/31/2018	Various		1,012,305	1,007,305	998, 180	997,382		(587)	(587)		998,416		13,888	13,888		08/26/2022
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		12/31/2018 .	SCHEDULED REDEMPTION		275,000	275,000	271,563			3,438		3,438		275,000				1,760	02/05/2023 .
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		11/30/2018 .	SCHEDULED REDEMPTION		382,052	382,052	379,451	379, 196		2,856		2,856		382,052				1,767	10/02/2023
26881L-AF-9	. EP MINERALS LLC TERM LOAN		_05/01/2018 _	Various		12,414,402	12,414,402	12,373,300	12,371,021		43,381		43,381		12,414,402					08/20/2020
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB		04/18/2018 _	Various		1,440,953	1,446,629	1,440,273	1,439,626		1,738	 	1,738	}	1,441,364		(412)	(412)		07/01/2020
33818X-AH-3 33905P-AE-1	FITNESS INTERNATIONAL LLC TLB		12/31/2018	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	6,620 17,877	6,620 17,877	6,591 17,698			28 179		28		6,620 17,877					
33905P-AE-1 35645@-AD-7	FLEETWASH INC TERM LOAN BFREEDOM SCIENTIFIC INCRE 2017 TL		12/31/2018 _ 12/31/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	17,877	17,877	17,698			1.130		179		17,877				2/3	
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		12/31/2018	SCHEDULED REDEMPTION		635	635	534			102		102		635				7	08/25/2023
42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL		05/23/2018	Various		1,930,000	1,930,000	1,930,601	1.930.660		(660		(660)		1.930.000					06/02/2021
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		06/26/2018	Various		1,451,250	1,451,250	1,444,029	1,443,576			,	7,674		1,451,250				39,586	
40419N-AG-5	HFOTCO LLC Term Loan B		12/31/2018 .	SCHEDULED REDEMPTION		7,500		7,481			19		19		7,500				51	06/19/2025
43128*-AA-5	HIGMAN BARGE LINES TL		02/14/2018 _	Various		15, 116, 173	14,534,782	14,309,279	14,363,377		171,405		171,405		14,534,782					01/31/2022
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL		01/25/2018 .	SCHEDULED REDEMPTION		19,309	19,309	19,039	19,039		270		270		19,309				469	
456740-AA-6 45720#-AA-8	. INFOBASE HOLDINGS INC TERM LOAN		09/28/2018 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		166,031	166,031	164,457 700.069	164,380 699,241		1,651 4,657		1,651 4,657		166,031 703,897				3,334 1,285	
L5137L-AE-5	. INJURED WORKERS PHARMA TL . INTELSAT JACKSON B-2 TL		01/02/2018	SCHEDULED REDEMPTION		4, 163, 094	4, 163, 094	4, 162, 823	4, 162, 839		255		255		4, 163, 094				17,536	
67180F-AG-2	JACOBS DOUWE EGBERTS (CHARGER)TLB5	D	11/01/2018	Various		1,500,000	1,500,000	1,500,000	1,500,000		200		200		1,500,000				60,294	
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		12/19/2018	SCHEDULED REDEMPTION		5,876	5,876	5,863	5,860		16		16		5,876				58	
49269T-AB-5	KETTLE CUSINE LLC TL		08/24/2018 .	Various		7,388,984	7,388,984	7,336,002	7,328,357		60,627		60,627		7,388,984				334,960	
49372F-AL-7	KEYW CORPORATION TERM LOAN		11/16/2018 .	Various		(6,562)											(6,562)	(6,562)		05/03/2024
51509G-AB-9	LANDS END TLB		04/19/2018	Various		944,869	982, 143		858,218		10,534		10,534		868,752		76,117	76, 117		04/02/2021
529897-AF-7 53186*-AA-3	LIBBEY GLASS INC. INITIAL TL		04/17/2018 _	Various SCHEDULED REDEMPTION		1,725,351	1,748,182 162,405	1,745,399 160,567	1,745,169 150,097		244 14,449		244 14,449		1,745,413		(20,062)	(20,062)		04/09/2021 .
55280F-AG-6	LIFE EXTENSION INST. (EHE) TL		10/31/2018			13.699	13.868	13.822	13.820		14,449		14,449		13.825		(126)	(126)		
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB			SCHEDULED REDEMPTION		196,410	196,410	195,581	177,227		19, 183		19, 183		196,410		(120)	(120)		209/24/2024
LOZOZO /II 4	WILLIAM TO THE THE EST TED	-	1 12/01/2010	J. P. MORGAN		100,410			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											22.00/24/2024
58711P-AL-6	MENS WEARHOUSE TLB		01/02/2018 .	SECURITIES, INC															359	06/18/2021
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		12/31/2018 .	SCHEDULED REDEMPTION		24,261	24,261	24,033	24,016		245		245		24,261				91	
594088-AM-8	MICHAELS STORES INC 2016 TLB1		05/23/2018 _	Various	+	1,881,668	1,881,668	1,881,661	1,881,661		7		7	-	1,881,668	ļ		 	34,644	01/30/2023
594088-AQ-9 60935Q-AF-3	MICHAELS STORES INC 2018 NEW TLB		11/26/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	9,000	9,000	9,000	30.053		/00		/00\		9,000				36 341	01/30/2023 .
64029B-AE-8	MONEYGRAM INTERNATIONAL INC TL		12/31/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	30,016	30,016	30,047	30,053		(38		(38)		30,016				341	
64746P-AC-3	NEW MILANI GROUP TL	1	12/31/2018	SCHEDULED REDEMPTION		32,500	32,500	32, 175	02,041		325		325		32,500					
65340M-AN-3	NIACET CORP TL		12/31/2018	SCHEDULED REDEMPTION		169,384	169,384	167,929	167,868		1,516		1,516		169,384				2,596	
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		10/09/2018	Various		804,680	806,697				127		127		805,667		(987)	(987)	4,645	10/04/2023
65441C-AB-9	NINE WEST HOLDINGS INC TL		07/20/2018 .	Various		3,441,052	3,484,783	2,883,645	2,686,756		233,023		233,023		2,919,779		521,273	521,273	159,403	
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		12/31/2018	SCHEDULED REDEMPTION		41,250	41,250	41,044			206		206		41,250				728	
629740-AF-7 629740-AA-8	NSM SUB HLDGS 2018 INCR TL		12/31/2018 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		15,000	15,000	14,888	110 404	}	113		113			·	<u> </u>	}	130	
629740-AA-8 629730-AA-9	NSM SUB HLDGS TL (BABSON)		12/31/2018 .	SCHEDULED REDEMPTION	-	114,356	114,356	112,473	112,464		13, 185				114,356				1,562 9,567	
68042*-AA-5	OLDE THOMPSON LLC TL		12/31/2018	SCHEDULED REDEMPTION		52,500	52.500	51,975			525		525		52.500				5,307 67	05/14/2024
68835Q-AC-4	OSMOTICA HOLDINGS CORP LTD TL		01/02/2018	Various							(118		(118)							02/03/2022
68835U-AC-5	OSMOTICA HOLDINGS US TL A		10/31/2018 .	SCHEDULED REDEMPTION		1,731,314	1,731,314	1,722,658			8,657				1,731,314				9,303	12/21/2022
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN		12/31/2018 .	SCHEDULED REDEMPTION		10,000	10,000	9,948	9,942		58		58		10,000				158	07/28/2021
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		11/09/2018 _	Various		657,586	659,352	659,352			1,975		1,975		658,438		(852)	(852)		01/05/2025
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL	-	12/31/2018 .		+	1,704,896	1,709,368	3,368,252	7 001 004	}	(1,666,435		(1,666,435)	}	1,701,817	 	3,079	3,079	685	
69980#-AB-1 71360#-AA-9	PARIS PRESENTS INC. 2ND LIEN TL		09/28/2018 .	Various SCHEDULED REDEMPTION		7,827,500 847,199	7,750,000 847,199	7,649,095 841,873	7,631,094 841,342		118,906		118,906 5,856		7,750,000 847,199					12/31/2021 .
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL			SCHEDULED REDEMPTION	-	9,589	9,589	9,565	041,342						9,589				23,339 49	
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI			SCHEDULED REDEMPTION		2.753					7		7		2.753					06/11/2023

				S	Showing All L	_ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractua
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying			Impairment	Value		Disposal	(Loss) on	Gain (Loss)	(Loss) on	Durina	Maturity
	Description						Day Value	A atual Coat		Increase/	tization)/			Carrying					- 3	
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal		Year	Date
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		01/04/2018 .	Various		980,473	978,426	976,994	976,997		1.054		1 054		976,991		3,482	3,482	842 34.117	
73744G-AJ-1 73931H-AE-3	POST HOLDINGS INC TERM LOAN B		11/29/2018 .	Various Various		992,822 1,135,774	995,000 1,135,774	991,753 1,124,371	992,668 1,122,739		1,654 13,034		1,654 13,034		993,084 1,135,774		(263)	(263)	34, 117	
739340-AA-4	POWER STOP LLC TERM LOAN		10/19/2018	Various			6,973,077	6,775,805	6,909,066		64,011		64,011		6,973,077				500, 439	
73931H-AF-0	POWER STOP LLC THIRD AMENDMENT TL		110/19/2018	Various		4,283,255	4,283,255	4,244,182	4,240,720		42.534		42.534		4.283.255				248,838	
69374N-AC-6	PRECISION VALVE CORPORATION TL		12/31/2018	Various		900.661	895, 125	890.649	7,240,720		177		177		890.826		9,835	9,835	17,639	
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		06/29/2018	SCHEDULED REDEMPTION		736.500	736.500	734,213	734, 127		2,373		2,373		736,500				10,221	
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		12/31/2018	Various		1,626	1,800	1,363	,		437		437		1,800		(174	(174)	4	09/07/202
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		12/31/2018 .	SCHEDULED REDEMPTION		37,413	37,413	37,440	37,443		(30		(30)		37,413				145	02/05/202
74968E-AB-0	RMP ACQUISITION INC TL		12/31/2018 .	SCHEDULED REDEMPTION		175,367	175,367	174,606	174,618		749		749		175,367				3, 143	03/02/202
74966U-AP-5	RPI FINANCE TRUST TLB-6		12/31/2018 _	SCHEDULED REDEMPTION		67,414	67,414	67, 165	67, 148		267		267		67,414				719	
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		10/31/2018	Various		91,853	92,981	92,675	92,664	ļ	30		30		92,694	ļ	(841)	(841)	389	
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LN TL		07/13/2018 .	Various		5,625,000	5,625,000	5,584,467	5,576,209		48,791		48,791		5,625,000				290,856	
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		01/16/2018 .	SCHEDULED REDEMPTION		7,883		7,890	7,890		(7)	(7)		7,883				24	10/14/202
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	U	10/31/2018 .	SCHEDULED REDEMPTION		20,000	20,000	19,955	19,954		46		46		20,000				152	
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	10/02/2018 .	Various		1,798,061	1,798,061	1,793,024	1,792,048		6,013		6,013		1,798,061				64,890	
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		04/03/2018 .	Various		2, 166, 667	2,166,667 1,671,042	2, 165, 171 1, 662, 686	2, 165, 085		1,582		1,582 8,355		2, 166, 667 1, 671, 042				25,279	
82988*-AA-2 85788B-AF-1	SITUS GROUP HOLDINGS CORP TLBSTEAK N SHAKE OPERATIONS INC TL		12/31/2018	SCHEDULED REDEMPTION Various		1,671,042 5.874	6.232	1,062,686					1,218		1,6/1,042		(358)	(358)	9,236	
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		12/31/2018	SCHEDULED REDEMPTION		342,589	342,589	340,387	340 . 156		2.433		2.433		342.589		(330)	(336)		09/05/201
88078F-BG-2	TEREX CORP INCREMENTAL U.S TL			Various		1,789,694	1,797,526	1,789,499	1,789,508		185		185		1,789,694					01/31/202
88078F-BH-0	TEREX CORP INCREMENTAL US TL		12/31/2018	SCHEDULED REDEMPTION		18,111	18,111	18,032	1,700,000		79		79		18, 111				77	01/31/202
88166@-AA-1	TEXTECH INDUSTRIES INC TL		12/31/2018	SCHEDULED REDEMPTION		50.000	50.000	49.564	49.525		475		475		50,000				199	
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		12/31/2018	SCHEDULED REDEMPTION		71,510	71,510	70,906	32,985		625		625		71,510				448	
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		12/31/2018 .	SCHEDULED REDEMPTION		476,664	476,664	458,241	473,099		3,564		3,564		476,664				2,827	07/20/202
88724X-AC-1	TIME MFG ACQUISITION LLC TL		10/22/2018 .	Various		2,479,424	2,481,250	2,470,798	2,469,820		1, 172		1, 172		2,470,991			8,433	136, 112	
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		12/31/2018 .	Various		2,073,057	2,067,332	2,060,410	2,058,584		2, 141		2, 141		2,060,725		12,332	12,332	12,429	
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL		12/31/2018 _	SCHEDULED REDEMPTION		10, 178	10 , 178	10, 178	10, 178						10 , 178				40	05/28/202
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		12/31/2018 .	SCHEDULED REDEMPTION		175,049	175,049	174,691	174,805		244		244		175,049				634	
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		12/31/2018 .	SCHEDULED REDEMPTION		28,128	28,128	27,873			4,005		4,005		28, 128				107	
89364M-BL-7	TRANSDIGM INC TERM LOAN F		05/30/2018 .	Various		3,725,860	3,759,763	3,725,095	3,723,325		2,519		2,519		3,725,844		16	16	72,040	
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		08/31/2018 _	Various		9, 151, 656	9, 151,656	9,117,220	9, 103,530		48 , 126		48,126		9, 151, 656				426,282	
896160-AA-5 87306R-AE-8	TVC ALBANY INC TERM LOAN B		12/31/2018 .	SCHEDULED REDEMPTION		31,250 7,481,250	31,250	30,938 7,440,067	7,437,933				313		31,250 7,481,250				644	
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		10/26/2018	Various						 	2,078		2,078						256,789 10.670	
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		12/31/2018	SCHEDULED REDEMPTION		278,976	278,976	277,950	277,802		1,175		1,175		278,976				1,715	
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F4		06/01/2018	Various		916, 130	916,733	916,084	916,069				60		916.129		1	1	21,732	
92210M-AT-1	VANTIV LLC NEW TERM B-3 LOAN			Various		538,802	540,964	538,788	539,309		171		171		538,801		1		10,533	
94353E-AC-9	WAVE DIVISION INITIAL TL		01/24/2018 _	SCHEDULED REDEMPTION		3,325,369	3,325,369	3,304,300	3,306,054		19,315		19,315		3,325,369				32,506	
92929L-AR-9	WMG ACQUISITION TERM LOAN E		_06/07/2018	EXCHANGE		2,201,098	2,212,399	2,201,058	2,200,287		806		806		2,201,093		6	6	44,205	
92210M-AX-2	WORLDPAY NEW TERM B3 2018		12/31/2018	SCHEDULED REDEMPTION		141,731	141,731	141, 163		ļ	568		568		141,731		ļ	L	91	10/14/202
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		11/30/2018 .	SCHEDULED REDEMPTION		549,275	549,275	545,055			4,220		4,220		549,275				5,930	
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		05/31/2018 .	Various		1,661,324	1,670,485	1,657,288	1,656,375		4,906		4,906		1,661,282		42	42	36,452	
8299999.	Subtotal - Bonds - Bank Loans					207,398,653	206,692,369	205,918,257	195,419,427	<u> </u>	27,056	<u> </u>	27,056		205,678,610	<u> </u>	806, 152	806, 152	7,397,535	XXX
8399997.	Total - Bonds - Part 4					4,481,601,371	4,288,033,882	4,498,046,443	4,115,889,170	547,118	8,087,538	192,615	8,442,041	1,936,136	4,493,635,252	(2,719,496		(29,701,944)	131,664,471	XXX
	Total - Bonds - Part 5					2.002.665.820	1.923.133.213	2.006.736.683			116.215		81,622		2.006.828.766		(4,394,837	(4.394.837)	12.993.599	
	Total - Bonds					6.484.267.192	6.211.167.095	6.504.783.126	4.115.889.170	547.118	8,203,753	. , , , , ,	8.523.664	1 026 126	6.500.464.019	(2.719.496	. , ,	(34.096.781)	144.658.070	_
23311P-AA-8	DCP MIDSTREAM PARTNERS		02/07/2018 _	JPMORGAN CHASE & CO	175,000.000	179,813	100.00	173,600	173,600	J41, 118	0,200,700	221,208	0,020,004	1,930,130	173,601	(2,719,490)	6,211	6,211	2,832	
29278N-AA-1	ENERGY_TRANSFER_PARTNERS_LP		01/30/2018 .	BARCLAYS	617,000.000	619,314	100.00	599,261	599,261	 	14		14		599,275		20,039	20,039	8,034	
346190-12-6	FOREST RESOURCES SERIES C		07/24/2018 .	Various	985.210	8,797	90.32			<u> </u>	14		14						0,034	
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	В		JPMORGAN CHASE & CO	301.000	18,410	0.10	16,352	17,665					(1,313)	16,352	750		2,058	498	,
SBDFB6-Q6-3	ROLLS-ROYCE PREF C SHARE	B	01/05/2018	TENDER OFFER	2,670,346.000	3,622	1.00	4,017	4,017						4,017	(395		(395)		
SBFZWW-Z4-2	ROLLS-ROYCE PREF C SHARE	B	07/05/2018 .	TENDER OFFER	1,991,550.000	2,634	1.00	2,904							2,904	(271		(271)		
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	09/05/2018 .	JPMORGAN CHASE & CO	111.000	17,478	1.00	16,127	17,422					(1,295)	16, 127	740		1,350	412	
8499999.	Subtotal - Preferred Stocks - Industri	al and				850,067	XXX	812,262	811,966		15		15		812,277	824	36,965	37,789	11,776	XXX
	Total - Preferred Stocks - Part 4		2.2	()		850.067	XXX	812.262	811.966		15		15	. , ,	812.277	824		37,789	11.776	
0000001.	iolai i iciciica olocho - i all 4					050,007	\/\\	012,202	011,900	1	l lü	1	เอ	(2,000)	012,211	024	30,900	31,109	11,770	

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15	-		-			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation					Value at	Gain	Realized	Total Gain	Received	tractual
		F	Diamagal	Nama		Con					(Amor-	Temporary	Carrying	Adjusted						
Identi-	5	For-		Name	Shares of	Con-	5 1/ 1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
	Total - Preferred Stocks - Part 5					132,420	XXX	164,599							164,599	(7,860)	(24,319)	(32, 179)	2,907	XXX
	Total - Preferred Stocks		1	T		982,487	XXX	976,862	811,966		15		15	(2,608)	976,877	(7,036)	12,646	5,610	14,683	XXX
88579Y-10-1	3M COMPANY		11/01/2018 .		2,346.000	463,045		565,487	551,707	13,836		470	13,366	357	565,487		(102,442)	(102,442)	6,272	
G0013T-10-4 S71088-99-1	AA PLC	. B	02/28/2018 .		233,096.000	254,984		476,451	536,044	(59,950))		(59,950)	357	476,451	8,518	(229, 985)	(221,467)		
002824-10-0	ABB LTD-REG CMN STK	. В	11/01/2018	Various	73, 125.000 46.000	1,503,583 3,063		1,685,010 2,715	1,960,005 1,541	(286,661)	}		(286,661)		1,685,010 2,715	(35, 233)	(146, 194)	(181,427)348	38,581 15	
002824-10-0 00287Y-10-9	ABBVIE INC			Various	21.015.000	1,992,340		1.574.707	2,032,361	(437,099)	/	20.555	(457,653)		1.574.707		417 . 632	417.632	54.589	
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.	B	05/18/2018 .	Various	15,713.000	336,518		206,214	350,005	(102,984)	(20,000	(102,984)	(40,807)	206,214	22,974	107,330	130,304	6,247	
G1151C-10-1	ACCENTURE PLC		11/01/2018	Various	41.000	6,432		5.071	6,277	(1,206)	ý		(1,206)	(40,507)	5.071		1,361	1,361	58	
			T	CITIGROUP GLOBAL		, 102		,0,71	,2,2,7	.,200	, I		.,200)				,001	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
E0060D-14-5	ACERINOX	B	12/06/2018	MARKETS	40,586.000	390,095		546,596	580,685	(30,003))		(30,003)	(4,086)	546,596	(26,703)	(129,798)	(156,501)	18, 168	
00507V-10-9	ACTIVISION BLIZZARD INC		09/05/2018 .	JPMORGAN CHASE & CO	1,708.000	124,546		62,530	108, 151	(45,621))		(45,621)				62,016	62,016	581	
D0066B-18-5	ADIDAS SALOMON AG	. B	09/05/2018 .	Various	1,793.000	414,075		129,904	359,880	(203,227))		(203,227)	(26,748)	129,904	6,353	277,818	284, 171	4,523	
G0084W-10-1	ADIENT PLC	. D	12/06/2018 .		7,310.000	274,246		362,590	575,297	(208,677))	4,030	(212,707)		362,590		(88,345)	(88,345)	6,494	
00724F-10-1	ADOBE INC		11/01/2018		8,044.000	2,037,247		575,444	1,409,631	(834, 186))		(834, 186)		575,444		1,461,803	1,461,803		
l		1		CITIGROUP GLOBAL							.1		I							
00751Y-10-6	ADVANCED AUTO PARTS INC.		01/02/2018 .		13.000	1,379		1,285	1,296	(11))		(11)		1,285		94	94	1	
00773T-10-1	ADVANSIX INC		09/05/2018 .	Various	11,974.000	435, 128		220,532	503,746	(283,214))		(283,214)		220,532		214,596	214,596		
00130H-10-5	AES CORP		11/01/2018 .	Various	86.000	1,267		1,158	4 740 400	(750.045)			(750.045)		1, 158		109	109	22	
00817Y-10-8	AETNA INCAFFILIATED MANAGERS GR		11/28/2018 .	Various	9,648.000 37.000	2,018,109		990,388	1,740,403)	400	(750,015)		990,388		1,027,722	1,027,722	18, 117	
008252-10-8	AFFILIATED MANAGERS GR		06/01/2018 .	Various		6,985 2,783		6,985 2,777	7,594 2,809	(419))	190 27	(609)		6,985 2,777				8	
001055-10-2 00846U-10-1	AGILENT TECHNOLOGIES INC		12/04/2018 .	Various	128.000	9,006		7,728	2,809 6,496	(684)	<u> </u>	28	(713)		7,728		1,278	1,278	56	
S22135-38-8	AGRIUM INC COM	D	01/02/2018	MERGER		1, 188, 140			1, 114, 222		\	20	(107,582)		994,404	15,516	178,219	193,736	7,226	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	09/05/2018 .	Various	54.200.000	482,257		287 . 430	462, 107	(178,669))		(178,669)		287 . 430	(3,538)	198,365	194,827	5. 138	
009158-10-6	AIR PRODUCTS & CHEM		11/01/2018	Various	27.000	4,344		4,247	2,461	(37))	44	(81)		4,247	(0,000)	97	97	51	
013872-10-6	ALCOA CORP		12/06/2018	Various	13.023.000	471.884		435.704	701.549	(259,037))	6.809	(265,845)		435,704		36.180	36,180		
015271-10-9	ALEXANDRIA REAL ESTATE		08/01/2018	Various	46.000	5.976		5.920	6,007	(87)	í	,	(87)		5.920		57	57	41	
015351-10-9	ALEXION PHARMACEUTICAL INC		10/23/2018	Various	12.000	1,553		1,338							1,338		216	216		
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	05/31/2018 .	CREDIT SUISSE	6,756.000	281,870		306,516	353,666	(27, 162))		(27, 162)	(19,988)	306,516	7,288	(31,933)	(24,646)	410	
G0177J-10-8	ALLERGAN PLC		12/06/2018 .	Various	3,365.000	523,301		518,950							518,950		4,351	4,351		
D03080-11-2	ALLIANZ SE-REG COM STK	. B	09/05/2018	JPMORGAN CHASE & CO	1,420.000	300,014		329, 185	326,534	10,224			10,224	(7,573)	329, 185	(2,919)	(26,252)	(29, 170)	10,010	
02005N-10-0	ALLY FINANCIAL INC		10/02/2018 .	Various	71.000	2,089		1,935	2,070	(136))		(136)		1,935		154	154		
02079K-30-5	ALPHABET INC CLASS A		11/01/2018 .	Various	881.000	1,062,081		493,959	928,045	(434,081))	5	(434,087)		493,959		568 , 122	568, 122		
02079K-10-7	ALPHABET INC CLASS C	-	12/04/2018 .	Various	1,447.996	1,726,330			1,515,183	(737, 153)	/}		(737, 153)		778,030		948,300	948,300		
02209S-10-3 E04908-11-2	ALTRIA GROUP INC		10/23/2018 .	Various JPMORGAN CHASE & CO	47,289.000 2,918.000	2,727,455 233,047		2,861,121 112,312	3,376,265 210.622	(515,661)	/	21	(515,682)	(10,433)	2,861,121 112.312	2.576	(133,667)	(133,667) 120,735	55,410 1.498	
023135-10-6	AMADEUS II HOLDING CMN SIK	D	11/01/2018 .	JPMORGAN CHASE & CO Various	2,918.000			112,312	210,622	(87,877)	/ }		(87,877)	(10,433)	112,312	2,5/6	3,598,668	3,598,668	1,498	
S60666-08-8	AMCOR LTD ORD	 R	09/05/2018 .	Various		639,223		677,202	2,865,202	(61,359)	((2,048,867)	11,551	677,202	(25,767)	3,398,008	(37,979)	12,097	
023586-10-0	AMERCO	D	07/03/2018	Various	14.000	5,314		5,291	5,291	(01,009)	/		(01,009)		5,291	(20,707)	24	(37,979)	77	***************************************
023608-10-2	AMEREN CORP	1	11/01/2018 .	Various	41.000	2,565		2,241	2,419	(177))		(177)		2,241		323	323	44	
02376R-10-2	AMERICAN AIRLINES GROUP INC		10/23/2018	Various	18.000	691			208		í[(19)				(91)	(91)	1	
025537-10-1	AMERICAN ELEC PWR INC		04/03/2018	Various	1,560.000	102,610		118,894	114,769	4, 171		47	4, 124		118,894		(16,283)	(16,283)	965	
025816-10-9	AMERICAN EXPRESS CO		12/04/2018	Various	119.000	11,635		10,880	11,818	(938))		(938)	[10,880		755	755	69	
025932-10-4	AMERICAN FINANCIAL GROUP INC	.	11/01/2018 .	Various	21.000	2,301		2, 127	2,279	(152))	ļ	(152)		2, 127	ļ	174	174	30	
026874-78-4	AMERICAN INTL GROUP INC		10/23/2018 .	Various	20,055.000	1,059,204		1, 108,856	1, 192,077	(85,725))		(85,725)		1, 108, 856		(49,652)	(49,652)	6,852	
03027X-10-0	AMERICAN TOWER CORP			Various	73.000	9,918		9,720	10,415	(695))		(695)		9,720		198	198	98	
030760-10-6	AMERIPRISE FINL INC		12/06/2018 .		4,699.000	561,239		577,669	796,340	(218,624))	47	(218,671)		577,669		(16,429)	(16,429)	16,549	
	WED LOOK DOEDED STORY CORD	1	00/07/00:-	BANK OF AMERICA/MERRILL		,		,	,	,	J		,		,					
03073E-10-5	AMERISOURCEBERGEN CORP			LYNCH	19.000	1,790		1,485	1,745	(260)	<u>}</u>		(260)		1,485		305	305		
031100-10-0 031162-10-0	AMETEK INC		12/04/2018	various	85.000	6, 192 2, 166, 830		5,635 1,897,651	6,160 2,096,017	(525)	\ 	F0	(525)		5,635 1,897,651		557 269.179	557 269.179	29	
031102-10-0	AMIGEN TING			BANK OF AMERICA/MERRILL		∠, 100,830		1,097,1691	∠,∪90,01/	(189,6/1)	' 	58	(199, 729)		1,097,1001		209, 179	∠09,1/9	31,/33	
Q0344G-10-1	AMP LTD	R	05/31/2018 .		105, 136.000	310 . 141		412,702	426,785	33, 135				(47,218)	412,702	36.214	(138,775)	(102,561)	11.690	
032095-10-1	AMPENOL CORP.	D	10/23/2018	Various	18.000	1,590		1,594		, 1აა			, 100	(41,210).	1.594		(130,773)	(4)		
032511-10-7	ANADARKO PETE CORP		12/06/2018	Various	51.000	3,486		2,611	1.609	(149))		(149)		2.611		875	875	27	
032654_10_5	ANALOG DEVICES INC	1	00/05/2018		1 758 000	172 363		05 317	156 515				(61 108)		05 317		77 0/6	77 0/6	2 508	

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

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	"				,		Ŭ	10	11	12	13	14	15	10					
										''	12	10	17	Total						
												0	T-4-1						Bond	
												Current	Total	Foreign	5					
												Year's	Change in	Exchange	Book/				Interest/	_
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
03349M-10-5	ANDEAVOR	eigii	07/03/2018	Various	60.000	7.705	i ai vaiue	5,722	Value 6.860	(1,111)	Accietion	necognized	(1,139)	value	5.722	Disposai	1,983		1001	Date
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	D	12/06/2018	Various	26,255.000	2,800,296		2,941,124	2,936,110	192,844		28	192,844	(187,830)	2,941,124	253,061	(393,889)		49	
T0409R-10-6	ANIMA HOLDING ORD	B	12/07/2018	Various	38, 134.000	149,304		187,535	2,500,110	132,044			132,044	(107,000).	187,535	(4,356)				
036620-10-5	ANSYS INC	. 0	12/04/2018	Various	39.000	6,622		4.758	5,756	(998)			(998)		4.758	(4,000)	1,864	1.864		
036752-10-3	ANTHEM INC		1.11/01/2018	Various	941.000	251,254		122,792	211,734	(88,943)			(88,943)		122.792		128,462		1.409	
S60655-86-7	ANZ NATIONAL BANK	В	12/06/2018	Various	27,865.000	519,756		568 . 158		(6,015)		16.130	(22, 144)	(36,075)	568, 158	(7.894)			32,323	
G0408V-10-2	AON PLC		_07/16/2018	Various		7,626		7,772	7,772						7,772		(146)			
037833-10-0	APPLE INC.		12/04/2018	Various	35,054.000			3,912,799	5,931,512	(2,019,407)			(2,019,407)		3,912,799		3,334,895	3,334,895	59,600	
038222-10-5	APPLIED MATERIALS INC		07/16/2018	Various	193.000	8,961		8,066	9,866	(1,730)		71	(1,801)				896	896	47	
G6095L-10-9	APTIV PLC		07/16/2018		2,044.000	199,282		122,631	173,393	(50,762)			(50,762)		122,631		76,651	76,651	899	
03852U-10-6	ARAMARK		11/01/2018		66.000	2,673		2,574	812	(42)		11	(53)		2,574		99	99	6	
		1		CITIGROUP GLOBAL							1							1		
G0450A-10-5	ARCH CAPITAL GROUP		01/02/2018	MARKETS	62.000	5,474		5,628	5,628						5,628		(154)			
039483-10-2	. ARCHER DANIELS MIDLAND CO		11/01/2018		77.000	3,453		3,326	1,363						3,326		127		10	
03965L-10-0	ARCONIC INC INC		05/31/2018		13,373.000	235,997		293, 130	364,414	(71,284)			(71,284)		293, 130		(57, 133)		1,605	
042735-10-0	ARROW ELECTRONICS INC		11/01/2018	Various	65.000	5, 167		5, 135	5,227	(92)			(92)		5, 135		32			
363576-10-9	. ARTHUR J GALLAGHER & CO		11/01/2018	Various	110.000	7,683		7,009	5,632	/40.000		45.700				/00 040	674	674	15	
W0817X-20-4	ASSA ABLOY B ORD	B	12/06/2018	- Various	73,010.000	1,322,102		1,426,593	1,519,499	(46,993)		15,703	(62,696)	(30,211).	1,426,593	(98,942)			19, 111	
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	В	09/05/2018	JPMORGAN CHASE & CO	4,322.000	73, 122		52,748	78,886	(21,411)		1,354	(21,411)	(4,727)	52,748	1,575		20,374	3,655	
00206R-10-2	AT&T INC		12/04/2018	Various BANK OF AMERICA/MERRILL		248,915		208,009	287,634	(26,432)		1,334	(27,787)		268,609		(19,694)	(19,694)	7,452	
G0684D-10-7	ATHENE HOLDING LTD		10/23/2018	LYNCH	46.000	2,297		2,037							2,037		260	260		
W10020-11-8	ATLAS COPCO A ORD	D	05/09/2018	EXCHANGE	31,731.000	808.432		832.025	1,383,986	(11,914)			(11,914)	(540,047)		(23, 593)		(23,593)	21, 152	
049560-10-5	ATMOS ENERGY CORP.		11/01/2018	Various	23.000	2.102		1.928	1.975	(47)			(47)		1.928	(20, 350)	173	173	27	
SB07VZ-99-2	ATRESMEDIA CORPORACION DE MEDIOS D	R	12/06/2018		86,520.000					98,004			98,004	(6,361)	995,514	24 . 102			2,742	
052800-10-9	AUTOLIV INV		10/02/2018	Various	43.000	5,498		5,464	5,464					(0,001)	5,464	24, 102				
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		11/01/2018	Various	83.000	9,627		9,052	9,727	(675)			(675)		9.052		574	574	52	
05329W-10-2	AUTONATION INC DEL		10/23/2018	Various	38.000	1,643		1,642							1,642		1	1		
053332-10-2	AUTOZONE INC		12/04/2018	Various	2.000	1,473		1.070	1,423	(352)			(352)		1.070		403	403		
053484-10-1	AVALONBAY CMNTYS INC		12/04/2018	Various	4,386.000	684,651		721,706	782,506	(60,298)		502	(60,800)		721,706		(37,055)	(37,055)	6,281	
053611-10-9	AVERY DENNISON CORP		12/04/2018	Various	49.000	4,946		4,389	5,628	(1,239)			(1,239)		4,389		556	556	69	
G0683Q-10-9	AVIVA ORD GBPO.25	. B	09/05/2018	JPMORGAN CHASE & CO	21,314.000	134,643		141,789	146,037	(23, 107)			(23, 107)	18,860	141,789	(21,517)	14,372	(7, 146)	8,059	
F06106-10-2	AXA	B	12/06/2018	Various	75,627.000	1,858,254		2,080,836	2,246,257	(219,990)			(219,990)	54,568	2,080,836	(102,408)			79,473	
T0783G-10-6	. AZIMUT HOLDING SPA	B	09/05/2018	Various	36,361.000	625,446		691,946	697 , 287	(434)			(434)	(4,907)	691,946	(14,300)			36 , 173	
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	12/06/2018	Various	194,857.000	1,317,307		1,394,998	1,510,387	(232,928)			(232,928)	117,539	1,394,998	(150,150)		(77,691)	47,548	
G3224V-10-8	BALFOUR BEATTY PLC	B	12/07/2018	Various	156,773.000	516,449		560,826	629,862	(68,334)		1, 122	(69,456)	419	560,826	(26, 149)		(44,377)	1,699	
S57059-46-1	BANCO SANTANDER SA EUR 0.5	. B	09/05/2018	JPMORGAN CHASE & CO	170,058.000	861,912	ļ	782,838	1,118,842	(286,084)	ŀ	·	(286,084)	(49,919)	782,838	10,591	68,483		28,638	
060505-10-4	BANK AMER CORP COM		11/01/2018	Various	31,787.000	935,659		501,887	936,935	(436,463)	 		(436,463)		501,887	}	433,773	433,773	7,457	
064058-10-0	BANK NEW YORK MELLON CORP	-	09/05/2018		16,590.000	889,280				(100,161)			(100, 161)	75 004	793,376	(120,512)	95,904	95,904 .	10,569	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	. D	12/06/2018	CITIGROUP GLOBAL	28,296.000	1,583,463		1,498,030	1,831,974	(409,268)			(409, 268)	75,324	1,498,030	(120,512)	205,945	85,433	49,574	
S20760-09-6	BANK OF MONTREAL	D	12/06/2018	MARKETS	14,687.000	1,026,488		993,247	1, 179, 110	(261,773)	I		(261,773)	75,911	993,247	(113,769)	147,010	33,241	36,328	
\$20760-09-6 \$20246-44-3	BARRICK GOLD CORP COM NPV	D	09/05/2018	Various	39,850.000					(261,773)	1	†	(388, 457)	62,594	993,247	(113,769)		206,903		
S50865-77-3	BASE SE	B	12/06/2018	Various	24.476.000	1.804.595		2.177.327	2,696,311	(59, 135)		8.077	(67,212)	(451,771)	2,177,327	(100,427)			74.065	
071813-10-9	BAXTER INTL INC		11/01/2018	Various	46.000	3.085		2,793	2,973	(181)		5,077	(181)	(701,771).	2,793	(100,427)	292		17	
S50692-11-0	BAYER AG ORD NPV	B	09/05/2018	Various	7,824.000	876, 128			977,086	(31, 177)		ļ	(31, 177)	(41,730)	904, 179	49,615			6,319	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	12/06/2018	Various	5,879.000	480.373		525,405	612,977	(15,043)		38.807	(53,850)	(33,721)	525,405	(306)		(45,032)	22,978	
054937-10-7	BB+T CORP		12/06/2018	Various	8,265.000	406,375		375,373	410,936	(30,016)		5,547	(35,563)	(55,121)	375,373		31,002		11,272	
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	09/05/2018	JPMORGAN CHASE & CO	41,252.000	258,826			352,296	(109, 134)			(109, 134)	(18,705)	224,457	5, 167	29,203		6,496	
SB188T-H2-5	BCE INC COM NPV	. B	02/28/2018	MORGAN STANLEY	45, 130.000	1,971,667		2,161,378	2, 174,827	(13,655)			(13,655)	206	2,161,378	(42, 462)			22, 182	
075887-10-9	BECTON DICKINSON		11/01/2018	Various	2,838.670	737,867		372,795	607,646	(234,851)			(234,851)		372,795	ļ	365,072	365,072	4,257	
084423-10-2	BERKLEY W R CORP COM		11/01/2018	Various	96.000	6,847		6,730	5,374	(160)			(160)		6,730		117	117	8	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		_11/01/2018		7,956.000	1,667,201		1, 114, 642	1,577,038	(462,396)		ļ	(462,396)		1,114,642	ļ	552,560	552,560		
		1		BANK OF AMERICA/MERRILL							1									
086516-10-1	BEST BUY CO INC			LYNCH	19.000	1,406		1,399				ļ			1,399		7	7	5	
	BHP BILLITON PLC ORD USDO.50	. B	11/23/2018		10,326.000	95,795		115,668	212,670	(127,407)			(127,407)	30,405	115,668	(19,873)		(19,873)	12,432	
09062X-10-3	BIOGEN INC		_08/01/2018	Various	649.000	187.724		210,754	206,752	4.002	L	L	4.002	L	210,754	L	(23,030)	(23,030)		L

					Showing All L	∟ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
		1					1			11	12	13	14	15						1
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current					Foreign			Stock	Stated
										l	Current	Other-	Book/	Change in	Adjusted	Foreign				
OLIOID.									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		-	Dividends	Con-
CUSIP		l_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-			Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				CITIGROUP GLOBAL																
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/02/2018	MARKETS	14.000	1,274		1,160	1,248	(89)			(89)		1, 160		115	115		
09075E-10-0	BIOVERATIV INC		03/09/2018	Various	2,289.500	240,339		111,518	123,450	(11,932)			(11,932)		111,518		128,821	128,821		
09247X-10-1	BLACKROCK INC		09/05/2018	JPMORGAN CHASE & CO	26.000	12,362		13,030	13,356	(326)			(326)		13,030		(668)	(668)	150	
S73096-81-0	BNP PARIBAS S.A	. B	12/06/2018	Various	38,582.000	2, 198, 094		2,513,706	2,883,997	(353,873)			(353,873)	(16,418)	2,513,706	(72, 340)			95,369	
097023-10-5	BOEING CO		11/01/2018	Various	4, 142.000	1,450,259		541,707	1,221,222	(679,812)			(679,812)		541,707		908,552	908,552	16,315	
09857L-10-8	BOOKING HOLDINGS INC	-	09/05/2018	Various	23.000	44,343	·	26,836	704 000	(05.044)	·		(05.044)		26,836		17,507	17,507		
101121-10-1	BOSTON PPTYS INC	-	11/01/2018	Various	6,007.000 14,216.000	713,976 510.116	<u> </u>	686,080 195,760		(95,011)	·	-	(95,011)	}	686,080		27,896	27,896 314,356	4,806	
S07980-59-2	BP PLC	-	05/31/2018	JPMORGAN CHASE & CO				195,760		(58,363)			(156,654)	24,997	195, 760	(19,718)			4,929	
J04578-12-6	BRIDGESTONE	I R	09/05/2018		13,400.000			141,474	623,073	(34,679)			(34,679)	(6,931)	581,464	(19,718)		(60,655)	11,686	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC	٠	05/31/2018		495,450	25.785		28.362	29.053	(691)			(691)	(0,931)	28.362	22,930	(2,577)	(2,577)	11,000	
109641-10-0	BRINKER INTERNATIONAL, INC.		02/28/2018		15, 174.000	522,277	<u> </u>	557,341	589,358	(32,017)			(32,017)		557,341		(35,064)			
110122-10-8	BRISTOL MYERS SQUIBB CO	1	12/04/2018	Various	3, 479.000	183,255		200,100	213, 193	(13,093)			(13,093)		200 , 100		(16,845)		2,766	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	В	05/31/2018	Various	56,201.000	3,083,989		3,421,414	3,814,980	(631,667)			(631,667)	238,102	3,421,414	(168,620)			55,072	
11135F-10-1	BROADCOM INC		10/23/2018	Various	9.000	2,157		1,829					,,		1,829		327	327	16	
Y09827-10-9	BROADCOM LTD	D	04/05/2018	Various	10,166.000	1,239,884		1,243,361	2,611,645	(1,368,284)			(1,368,284)		1,243,361		(3,477)	(3,477)	17,563	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		11/01/2018	Various	35.000	3,853		2,675	3, 170	(495)			(495)		2,675		1, 178	1, 178	31	
115637-20-9	BROWN FORM AN CORP CLASS B		08/01/2018	Various	91.000	6, 160		5,524	6,249	(725)			(725)		5,524		636		18	
G1660V-10-3	BTG PLC	. B	02/28/2018		40,040.000	365,217		392,951	413,001	(20,325)			(20,325)	275	392,951	7,025				
G16962-10-5	BUNGE LTD		04/03/2018	Various	81.000	5,507		5,433	5,433						5,433		73			
Q1892D-10-2	BUNNINGS WAREHOUSE PROPERTY TRUST	. B		MORGAN STANLEY	220 , 471 . 000	500,868		535,502	532,843	18,328			18,328	(15,669).	535,502	14, 178			13,035	
G1700D-10-5	BURBERRY GROUP	. B	09/05/2018	JPMORGAN CHASE & CO	7,902.000	217,641		160,931	191,555	(54,828)			(54,828)	24,204	160,931	(20,464)	77, 174	56,710	1,293	
40544# 00 0	a II Dan Maani wani nii na		44 (04 (0040	BANK OF AMERICA/MERRILL	- 44 000										4 474		440	440	_	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		11/01/2018	LYNCH	14.000 2.113.000	1,284		1,171 61,272	00.400	040			0.40		1, 171		113	113	5	
127097-10-3 127387-10-8	CABOT OIL + GAS CORP COM		09/05/2018	Various	2,113.000	51,235 4,839		4,480	60,432 5.520	840		38	840				(10,037)	(10,037).	126	
13123X-10-2	CALLON PETROLEUM CO		12/06/2018	Various Various	71,409,000	742,982		788,355	867,619	(79,264)			(79, 264)		788,355		(45, 374)			
133131-10-2	CAMDEN PROP		11/01/2018		21.000	1,906		1,772	1,933	(138)		24	(161)		1,772		134		51	
134429-10-9	CAMPBELL SOUP CO		05/31/2018		27.000	1,279		1,264	1,299	(35)		27	(35)		1,264		15			
101120 10 0	Over BEEE GOOD GO		20070172010	CITIGROUP GLOBAL		1,270		,201	,200	(00)			(00)							
S21705-25-6	CANADIAN IMP BANK COM NPV	В	12/06/2018		12,311.000	989,535		1,021,991	1,204,030	(248,434)			(248,434)	66,395	1,021,991	(109,390)	76,934	(32,456)	43,337	
S61723-23-5	CANON	В	12/06/2018		33.000.000	921,720		1,018,073	1,230,359	(154,392)		676	(155,068)	(57,218)	1,018,073	45,740			43,903	
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	09/05/2018		198,737.000	654,215	ļ	704,026	859,486	(156,032)			(156,032)	572	704,026	(30, 165)	(19,645)	(49,811)	3,953	L
14040H-10-5	CAPITAL ONE FINL CORP		12/06/2018	Various	6,596.000	558,047		571,617	656,830	(85,213)			(85,213)		571,617		(13,570)	(13,570)	10,554	
143658-30-0	CARNIVAL CORP		11/01/2018	Various	495.000	31,222		32,385	32,853	(468)			(468)		32,385		(1, 163)		568	
149123-10-1	CATERPILLAR INC	.	09/05/2018	JPMORGAN CHASE & CO	1,250.000	172,898	ļ	176,438	196,975	(20,538)	ļ	.	(20,538)		176,438		(3,540)		3,025	·
12503M-10-8	CBOE GLOBAL MARKETS INC	-	09/05/2018		47.000	5,021	ļ	4,435	5,856	(1,378)		43	(1,421)		4,435		586	586	21	
12504L-10-9	CBRE GROUP INC		12/04/2018	Various	140.000	6,046		5,511	6,063	(553)			(553)		5,511		536	536		
124857-20-2	CBS CORP C LASS B		10/23/2018			374, 112 1.620.941		396,429	437,249	(41,681)			(41,681)	00 007	396,429 1.339,630	(33,659)	(22,316)		2,668	
\$21715-73-5	CDN NAT RES COM NPV	- B	11/06/2018	Various	51,604.000		}	1,339,630	1,850,075	(548,832)	}	- }	(548,832)	38,387		(33,659)		281,311	14, 139	<u> </u>
12514G-10-8 151020-10-4	CDW CORP/DE	1	11/01/2018	Various Various	128.000	9,775 2,651		8,520 2,518	5,629	(413)			(413)		8,520 2,518		1,255		30	
151020-10-4 15135B-10-1	CENTENE CORP	1	11/01/2018	Various		3,376		2,706	2,825	(118)			(118)		2,518		670			
15189T-10-7	CENTERPOINT ENERGY INC		11/01/2018	Various	263.000	6,900		7,221	5,559	(160)		28	(188)		7,221		(321)		117	
156782-10-4	CERNER CORP	1	12/06/2018	Various	9.349.000	529.499	İ	592 . 194	630,029	(37,836)			(37,836)		592 . 194		(62,695)	(62,695)		
125269-10-0	CF INDUSTRIES HOLDINGS	1		Various	36.000	1,553	Ī	1.143	1,531	(388)			(388)		1.143		409			
808513-10-5	CHARLES SCHWAB	1	12/06/2018	Various	12,920.000	682,249		424,626		(239,075)			(239,075)		424,626		257,624	257,624	3,309	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		10/23/2018	Various	361.000	113,984		82,109	118,930	(38,987)			(38,987)		82,109		31,875	31,875		
Q2308D-10-8	CHARTER HALL RETAIL REIT	B	02/28/2018	MORGAN STANLEY	237 , 720 . 000	690,975		785,222	773,479	34,488			34,488	(22,745)	785,222	20,790	(115,037)	(94,247)	22,046	
16411R-20-8	CHENIERE ENERGY INC		09/05/2018	JPMORGAN CHASE & CO	4,677.000	310,269		181,254	251,810	(70,555)			(70,555)		181,254		129,015	129,015		
166764-10-0	CHEVRON CORP		11/01/2018	Various	685.000	77,245		77,469	85,755	(8,286)			(8,286)				(223)		830	
025192-44-3	CHINA AVIATION OIL (SINGAPORE) LTD	. B	12/06/2018	Various	373,300.000	345,924		426,237	452,518	1,314		24,029	(22,715)	(3,566)	426,237	(6,947)			12,501	
H1467J-10-4	CHUBB LTD	·	07/16/2018		746.000	105,794	ļ	111,820	109,013	2,931	ļ	124	2,807		111,820		(6,026)		541	
S73804-82-5	CIE DE ST-GOBAIN EUR4	. B	12/06/2018	Various	4,692.000	172,983		200, 187	259,058	(42, 130)			(42, 130)	(16,742)	200 , 187	5,314	(32,518)		6, 104	
125509-10-9	CIGNA CORP		12/21/2018	Various	6,816.000	844,972			1,384,261	(546,056)		340	(546,396)	077	837,865	/00 000			272	
G219AH-10-0	CINEWORLD GROUP PLC	- B	11/01/2018	various	255,679.000 48.505.000	972,823 2 124 341		927,267 1 198 501	566,281 1 851 077	(48,086)			(48,086)	377	927, 267 1 198 501	(39,098)	925 840		7,655	
LL / Z / DR = 10 = Z																				

				(Showing All I	_ong-Term B	onds and St	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)		During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
125581-80-1	CIT GROUP INC	Cigii	11/01/2018		4.000	190	i di valuc	206	Value	Decrease	Accietion	riecognized	(11+12-13)	Value	206	Бізрозаі	(16))(16)	rear	Date
172967-42-4	CITIGROUP INC		11/01/2018		8,858.000	595,874		644,559	659, 124	(14,460)		104	(14,565)		644,559		(48,685		5,962	
				BANK OF AMERICA/MERRILL	, , , , , , , , , , , , , , , , , , , ,															
177376-10-0	CITRIX SYS INC		11/01/2018	LYNCH	30.000	3, 162		3, 183							3, 183		(21)	(21)		
S44910-97-4	CITYCON	B	03/01/2018		343,868.000	800,223			891,075	(12,301)			(12,301)	(6,271)	872,503	19,661	(91,941)	(72,281)		
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	09/05/2018		36,000.000	265,645		273,777	314,533	(41,056)			(41,056)	300	273,777	(1,381)	(6,751)	(8, 132)	8,030	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	05/31/2018		40,500.000	470,719		503,032	508,238	(9,292)			(9, 292)		503,032	(5,368)		(32,313)	7,653	
189054-10-9	CLOROX CO		12/07/2018		4,442.000	537,011 750,425		487,780 774.600	660,703	(172,910)		13	(172,923)		487,780	(0F 00C)	49,230	49,230	7,964	
G22120-10-2 Y1660Q-10-4	CLOSE BROTHERS GROUP PLC	D	02/28/2018		40,213.000					(13,609)	'		(13,609)	524 .		(35, 226)	11,051	(24, 175)	26,615	
125720-10-5	CME GROUP INC.		11/01/2018		583.000	103, 156		50,248	82,518	(35, 161)			(35, 161)	370	50,248	(110)	52,909		2,790	
BAS0H0-A6-4	CMIA PEARL LIMITED	D	09/10/2018		0.000	367,524		367,524							367,524		22,000	22,000		
191216-10-0	COCA COLA CO.		11/01/2018	Various	36,071.000	1,556,767		1,639,687	1,653,240	(15, 160)		48	(15,208)	ļ[1,639,687		(82,920)		5,925	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		12/06/2018		27,243.000	1,965,706		1,762,937	1,934,798	(171,860)			(171,860)		1,762,937		202,768	202,768	16,734	
194162-10-3	COLGATE PALMOLIVE CO		12/06/2018		27,613.000	1,787,887		1,897,887	2,083,401	(185,513)			(185,513)		1,897,887		(110,001)	(110,001)	23,046	
20030N-10-1	COMCAST CORP NEW CL A		11/01/2018		22,955.000	719,812		861,906	915,543	(57,063)			(57,063)		861,906		(142,094)	(142,094)	7,912	
BRSJ39-U3-7	COMMERZBANK AG	- B	12/06/2018		94,309.000	855,505			1,416,145	(750,819)			(750,819)		610, 195	832	244,478		44 407	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	. В	09/05/2018	BANK OF AMERICA/MERRILL	20,205.000	1, 120, 693		1, 160, 267	1,269,641	(50,586)			(50,586)	(58,788)	1, 160, 267	11,6/3	(51,247)	(39,575)	44,487	
20337X-10-9	COMMSCOPE HOLDING INC		10/23/2018		51.000	1,400		1,493							1,493		(92)	(92)		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	12/06/2018		19.982.000	1,267,645		1.621.982	1,810,580	(152,288)			(230, 265)	41.667	1.621.982	(72,474)			25,762	
20451N-10-1	COMPASS MINERALS INTERNATION		02/28/2018		11,531.000	696,037				(28,828)			(28,828)		804,287		(108,251	(108,251)	8,302	
205887-10-2	CONAGRA BRANDS INC		12/06/2018		9,575.000	303,065		307,327	359,259	(53,223)			(53, 223)		307,327		(4,262	(4,262)	8,089	
20605P-10-1	CONCHO RESOURCES INC		09/05/2018		11,307.000	1,514,322		1,408,216	1,698,538	(290,254)		67	(290,321)		1,408,216		106, 105			
206787-10-3	CONDUENT INC		12/06/2018		24,676.000	511,857		367,770	398,764	(30,994)			(30,994)		367,770		144,087			
20825C-10-4	CONOCOPHILLIPS		11/01/2018		220.000	12,637		11,935	10,374	(595)			(595)		11,935		702		15	
209115-10-4 D16212-14-0	CONSOLIDATED EDISON INC		12/04/2018	JPMORGAN CHASE & CO.	81.000 4,217.000	6,591 754,290		932,205	6,881 1,139,602	(346) (181, 122)		351	(697)		6, 184 932, 205	(4, 238)			217	
D 102 12- 14-0	CONTINENTAL AG	- D	09/03/2010	CITIGROUP GLOBAL	4,217.000			932,203	1, 139,002	(101, 122)	'		(101,122)	(20,273)	932,203	(4,230)		(177,913)	10,337	
212015-10-1	CONTINENTAL RESOURCES INC OK		01/02/2018	MARKETS	35.000	1,899		1, 132	1,854	(722)			(722)		1, 132		767	767		
2 120 10 10 1	000000000000000000000000000000000000000			CITIGROUP GLOBAL					,	(, 22)			(, ==)		,					
216648-40-2	COOPER COMPANIES INC		02/01/2018	MARKETS	23.000	5,603		5,011	5,011						5,011		592		1	
219350-10-5	CORNING IN C COM		10/23/2018		7,511.000	248 , 138		128,287	240,277	(111,492)		497	(111,990)		128,287		119,850		3,964	
22160N-10-9	COSTAR GROUP INC		04/03/2018		18.000	6,300		5,345	5,345						5,345		955	955		
22160K-10-5	COSTCO WHS L CORP NEW COM		10/02/2018		74.000	15,072		12,017	13,773	(1,756)			(1,756)		12,017	/00 777	3,055		59	
F22797-10-8 H3698D-41-9	CREDIT AGRICOLE SA PAR EUR 3	. B	12/06/2018 05/04/2018		50, 125.000 0.000	646,665 5,273		773,148 5.310	830,623	(60,875)			(60,875)	3,400	773,148 5.310	(29,777)	(96,706)		25,916	
S71352-51-2	CREDITO EMILIANO	R	12/07/2018		66.298.000			435.849		l				ļ		(38)		(38)		
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	В	12/06/2018		25,041.000	724,310		632,438		(244, 431)		-	(244,431)	(23,855)	632,438	(1,426)			13,874	
Q2995J-10-3	CROMWELL PROPERTY UNITS	. B	12/06/2018		417,906.000	309,737		323,542	330 , 133	9,518		6,401	3,117	(9,708)	323,542	(13,766)			23,946	
228368-10-6	CROWN HOLDINGS INC		09/05/2018	Various	89.000	4,428		5,006	5,006			.			5,006		(579	(579)		
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	09/05/2018		5,978.000	934,701		394,693	660,675	(248,319)			(248,319)	(17,663)	394,693	(14,572)		540,007	4,671	
126408-10-3	CSX CORP		09/05/2018		12,222.000			405,421	672,332	(266,911)			(266,911)		405,421		450,921	450,921	6,990	
231021-10-6	COMMINS IN C COM		10/02/2018		3,884.000	547,224		554,490	686,070	(130,435)			(69)		554,490		(7,266		11,455	
126650-10-0	CVS REALIFI COMPONATION		12/10/2018	CITIGROUP GLOBAL	28.690	2, 121		1,987	1,523	(69)	'		(69)		1,987		135	133	18	
G2727Z-11-1	CYBG PLC	R	12/06/2018		24.933.000			90,561								(2,794)	(28,343)	(31, 138)		
	DAI-ICHI LIFE HOLDINGS INC	В	12/06/2018		2,100.000	36,476		36,464	43,324	(3,794)			(3,794)	(3,066)		3, 193	(3, 180		843	
				BANK OF AMERICA/MERRILL										(2,300)		, 100				
J10038-11-5	DAIKIN INDUSTRIES JPY50	. B	05/31/2018		900.000	104, 174		51, 145	106,538	(49,552)	L	.	(49,552)		51,145	4,962		53,030	516	
G26236-12-8	DAILY MAIL AND GENERAL TRUST NON V	B		CREDIT SUISSE	12,884.000	114,310		93,219	103,963	(10,813)			(10,813)			(1,584)		21,091	2,811	
D1668R-12-3	DAIMLERCHRYSLER	B	09/05/2018	JPMORGAN CHASE & CO	20,048.000	1,251,345		1,567,850	1,704,414	(130,745)			(130 , 745)	(5,819)	1,567,850	(40,580)	(275,926)	(316,506)	74,431	
144740 44 4	DALWA OF OUR LITTER	l _n	10/00/0040	CITIGROUP GLOBAL MARKETS	40,000,000	00 005		400 500	110 050	(0.000)			(0.000)	(4.004)	400 500	770	(40.077	(44.004)	0.000	.]
J11718-11-1 235851-10-2	DAIWA SECURITIES	B	12/06/2018		18,000.000 62.000	96,685 6,212		108,589	112,953	(3,080)	<u> </u>		(3,080)		108,589	773	(12,677))(11,904)783	3,826	
K22272-11-4	DANSKE BANK	B	12/06/2018	Various	42,398.000	1,090,450		1,256,138	1,652,048	(422)		8,257	(359,713)		1,256,138	(21,999)			50,991	
237194-10-5	DARDEN RESTAURANTS INC		11/01/2018		81.000	8,605		6,832	6,241	(1, 114)			(1, 114)	(00, 101)	6,832	(21,000)	1,773		77	
	DAVITA HEALTHCARE PARTNERS INC		10/23/2018	Various	14.000	975		923		.,					923		52			

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

					Showing All L	.ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
·	_	-		_		•				11	12	13	14	15						
												10		Total						
												Current	Total	Foreign					Bond	
															Dools!					
									D: V			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
SB126K-H9-4	DEBENHAMS PLC	В	05/31/2018	Various	907.925.000	349.258		478.779	426.797	52.356				(374)	478.779	9.499		(129,521)	30, 172	
		1		CITIGROUP GLOBAL	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,				,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,	, , , , , , , , , , , , , , , , , , , ,			
244199-10-5	DEERE & CO.		01/02/2018	MARKETS	10.000	1,580		1,256	1,565	(309)			(309)		1,256		324	324	6	
M27635-10-7	DELEK GROUP LTD.	. B	09/06/2018	Various	3,480.000	538,610		559,981	564,454	(896)			(896)	(3,577)	559,981	(14, 212)	(7, 159)	(21,371)	13,253	
G2709G-10-7	DELPHI TECHNOLOGIES PLC		12/06/2018 .	Various	3,505.000	58,550		109,917	183,907	(61,018)		12,972	(73,991)		109,917		(51,367)	(51,367)	1,302	
247361-70-2	DELTA AIR LINES, INC.		12/04/2018 .	Various	84.000	4,490		4, 184	1,624	(199)		4	(203)		4, 184		306	306	53	
J12075-10-7	DENSO CORP	. B	12/06/2018		14,100.000	639, 185		662,680	846,501	(151,273)			(151,273)	(32,548)	662,680	24,691	(48, 186)	(23,496)	14,315	
S02652-74-1	DERWENT LONDON PLC	. B	12/06/2018 .	Various	15,880.000	576,715	}	590,613	669,798	(74,837)	ŀ	4, 141	(78,978)	(207)	590,613	(34,408)		(13,899)	26,693	
S57503-55-9	DEUTSCHE BANK AG NPV (REGD)	- B	09/05/2018 .		24,248.000	273,438		318,748	462,232	(91,084)	}	·	(91,084)	(52,401)	318,748	29,748	(75,057)	(45,309)	2,859	
D1882G-11-9 D2035M-13-6	DEUTSCHE BOERSE AG CMN STK NPV DEUTSCHE TELEKOM A COMMON STOCK		05/31/2018 .	JPMORGAN CHASE & CO Various	10,803.000 174.042.000	1,442,335 2,812,216			1,255,713	(282,624)			(282,624)	(147,344)	825,746 3,045,687	83,673 65,343		616,589	26, 191	
G2848C-10-8	DEGISCHE TELEKOM A COMMON STOCK	D	03/05/2018	Various MORGAN STANLEY	75,743.000	2,812,216		3,045,687	200,824	(40,342)			(40,342)	(74)		4,241		(233,470)	3,717	
25271C-10-8	DIAMOND OF FSHORE DRILLING INC COM	· 0	02/28/2018		33.074.000	479,231	<u> </u>		614.846	(84,339)	ļ	ļ	(84,339)	(14)	530.507		(17,247)	(51,276)		
25278X-10-9	DIAMONDBACK ENERGY INC	1	12/04/2018			6,266	İ	5.435	6,186	(752)		ļ	(752)		5.435	·	831	831		
E0210A 10-9	DITHIOLOGICAL CHERT INV		112/04/2010	CITIGROUP GLOBAL		,200		,400	ν, 100	(132)			(132)		,400					
253393-10-2	DICKS SPORTING GOODS		01/02/2018		47.000	1,386		1,268	1,351	(83)			(83)		1,268		118	118		
254709-10-8	DISCOVER FINL SVCS		12/06/2018		7,672.000	531,712		490,959	588,515	(99,056)			(99,056)		490,959		40,753	40,753	6,206	
				BANK OF AMERICA/MERRILL		,		,	,	,			,		,,,,,		,	,	,	
25470F-10-4	DISCOVERY COMMUNICATIONS INC		02/07/2018 .	LYNCH	76.000	1,757		1,475	1,701	(226)			(226)		1,475		282	282		
254687-10-6	DISNEY WALT CO		11/01/2018	Various	95.000	10,639		9,759	6,666	(541)			(541)		9,759		880	880	62	
				CITIGROUP GLOBAL																
R1812S-10-5	DNB ASA	. B	12/06/2018 .	MARKETS	18,879.000	323,693		250 , 140	351,067	(174,339)			(174, 339)	73,412	250 , 140	(50, 275)		73,552	14,090	
256677-10-5	DOLLAR GENERAL CORP		11/01/2018	Various	1,980.000	217, 160		131,385	184, 160	(52,775)			(52,775)		131,385		85,775	85,775	1,635	
256746-10-8	DOLLAR TREE INC		10/02/2018		7,178.000	573,789		632,629	770,271	(137,642)			(137,642)		632,629		(58,840)	(58,840)		
25746U-10-9	DOMINION ENERGY INC		05/31/2018 .		16,298.000	1,090,862		1,216,775	1,321,116	(104,341)			(104,341)		1,216,775		(125,913)	(125,913)	19,648	
26078J-10-0 26138E-10-9	DOWDUPONT INC		12/06/2018 .	Various	43,276.000 8,008,000	2,563,748		2,916,936 618,657	3,082,117	(104,728)			(165, 180)		2,916,936 618.657		(353, 189)	(353, 189)	52,418	
26138E-10-9 G2904K-12-7	DR PEPPER SNAPPLE GROUP INC		07/09/201803/02/2018	Various MORGAN STANLEY		983,884 454,400		483,224		(158,599)			(158,599)	321	483.224	7.850	365,227	365,227	9,289	
262037-10-4	DRIL QUIP	D	02/28/2018		12.014.000	541.098		576,071	573,068	3.004			3,004	321	576.071		(34,973)	(34,973)		
26441C-20-4	DUKE ENERGY HLDG CORP		12/04/2018	Various	3,258.000	245,419		285,073	274,030	11,043			11,043		285,073		(39,654)	(39,654)	2,900	
264411-50-5	DUKE RLTY CORP		10/02/2018	Various	196.000	5,285		5,333	5,333	11,040					5.333		(49)	(49)	2,300	
23355L-10-6	DXC TECHNOLOGY COMPANY		12/06/2018	Various	3.083.000	258.501		327.070	291,723	2.687			2,687		327.070		(68,569)	(68.569)	2.063	
N3114C-80-8	EADS(EURO AERO DEF EUR1	В	05/31/2018	JPMORGAN CHASE & CO	3,347.000	380,110		204,433	333,584	(151,791)			(151,791)	22,641	204,433	(18,334)		175,676	5,282	
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	. B	02/28/2018	MORGAN STANLEY	400.000	37,698	ļ	39,118	39,041	3,543		ļ	3,543	(3,466)	39, 118	6,203		(1,420)		
		1	1	CITIGROUP GLOBAL			İ			Ì	I		I	1		I]		
27579R-10-4	EAST WEST BANCORP INC		01/02/2018	MARKETS	88.000	5,396		5,257	5,353	(96)			(96)		5,257		138	138		
277432-10-0	EASTMAN CH EM CO COM		11/01/2018	Various	24.000	2,317	ļ	2,008	2,223	(216)	ļ	ļ	(216)	ļ	2,008	ļ	309	309	27	
G29183-10-3	EATON CORP PLC		12/06/2018 .	Various	19,269.000	1,433,198		1,390,233	1,522,444	(132, 175)	·	36	(132,210)		1,390,233		42,965	42,965	36,454	
278265-10-3	EATON VANCE CORP		10/02/2018 .	Various	99.000	5,471		5,494	5,583	(89)		10.070	(89)		5,494		(23)	(23)	26	
278642-10-3 278865-10-0	EBAY INC		12/06/2018 02/28/2018	Various MORGAN STANLEY	6,226.000 6,769.000	183,714 882,928	·	205,681 920.042	231,384	(18,770) 11,778		10,0/0	(28,840)		205,681 920.042		(21,967)	(21,967) (37,115)	2,775	
281020-10-7	EDISON INTL	-	10/23/2018		10,290.000	623,711	l			3,959	l	 	3,959				(37, 115)	(37, 115)	6,257	
28176E-10-8	EDISON INIL	1	09/05/2018	JPMORGAN CHASE & CO		124,854	†		99,298	(26,307)		ļ	(26,307)		72,991		51,863	51,863		
S63072-00-3	EISAI LTD	R	02/28/2018	MORGAN STANLEY	36.200.000	1.931.709		2.068.135	2,061,777	2,731			2,731	3.626	2.068.135	111.667	(248,092)	(136,426)		
285512-10-9	ELECTRONIC ARTS INC	1	12/06/2018	Various	7.304.000	696.787		580.654	767,358	(186,704)			(186,704)		580.654		116, 133	116, 133		
532457-10-8	ELI LILLY & CO	1	11/01/2018	Various	39,598.000	3,052,888		3, 138, 985	3,334,819	(208, 141)			(208, 141)		3, 138, 985		(86,098)	(86,098)	22,210	
S24661-49-8	ENBRIDGE INC	B	11/28/2018	VARIOUS	0.280	9		9							9					
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	В	09/05/2018 .	Various	180 , 136 . 000	1,011,400		1,077,041	1, 109,658	(63,830)			(63,830)	31,213	1,077,041	(9,073)		(65,640)	25,857	
S71450-56-3	ENI SPA	. B	12/06/2018 .		8,812.000	159,302		134,987	146,024	(2,288)		ļ	(2,288)	(8,750)	134,987	4,598	19,718	24,316	3,507	
G3157S-10-6	ENSCO PLC		02/28/2018	MORGAN STANLEY	90,082.000	399,054	ļ	483,740	532,385	(48,644)		ļ	(48,644)		483,740		(84,686)	(84,686)		
		1		CITIGROUP GLOBAL			İ			Ì	I		I			I				
293639-10-0	ENTERCOM COMMUNICATIONS CORP		01/02/2018 .	MARKETS	146.000	1,591		1,577	1,577						1,577		14	14		
29364G-10-3	ENTERGY CORP	-	11/01/2018			638,083		<i>7</i> 13,174	684,978	28,222		26	28, 196		713, 174		(75,090)	(75,090)	7,500	
004440 40 0	ENIMATE AT THOMPS CORP.	1	04 (00 (00 10	CITIGROUP GLOBAL	00.000	205	İ	200	200	Ì	I		I		200	I				
29414D-10-0	ENVISION HEALTHCARE CORP		01/02/2018 .	MARKETS	28.000	985		968	968	/4 740			/4 740\		968		17	17	27	
26875P-10-1 26884L-10-9	EOG RESOUR CES INC COM	-	11/01/2018		126.000 101.000	14,560 5.113		11,777	10,899	(1,749)			(1,749)		11,777 5.749		2,783	2,783 (635)	2/	
20004L-10-9	LW: VUNFUNK!!UN	.	. 4. 05/10/2018 .	val 10u5				7,749 ج	٥,749 و		L	L		L			[035]	L(035)	3	

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
		0.9		CITIGROUP GLOBAL		0.0.0.0.0				200.0000	71001011011	. tooogzoa	(raido						_ = 5.1.0
294429-10-5	EQUIFAX IN C COM		12/06/2018 .	MARKETS	878.000			100,487	103,534	(3,047)			(3,047)		100,487		(12,412)	(12,412)	1,370	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		12/04/2018 _	Various	1,667.000	94,381		115,818	106,305	9,727		213	9,514		115,818		(21,437)		893	
297178-10-5	ESSEX PROPERTY		10/23/2018 .	Various	33.000	7,596		7,918	5,793						7,918		(322)		59	
F31668-10-0	ESSILOR INTERNAT EURO.35	. B	12/06/2018 .	Various	4,275.000	542,148		537,237	590,087	(53,457)			(53,457)	607	537,237	(27,704)		4,912	5,532	
SBF1K7-P7-9 518439-10-4	ESSITY CLASS B	. В	02/28/2018 .	MORGAN STANLEY Various		317,143		336,299	328,093	13,972			13,972	(5,765)	336,299 9,162	1,967	(21, 122)			
SB04M8-J6-4	ESTEE LAUDER COS	D	11/01/2018 . 09/05/2018 .	Various	72.000 47,697.000	9,367 419,430		9,162 409,987	7,507 440,098	(146)			(146)	(3,097)	9, 162	(9, 412)	204	204 9.444	1,973	
E4R02W-10-5	EUSKALTEL SA	B	03/05/2018 .	MORGAN STANLEY	117,311.000	977 . 157	<u> </u>	1,043,193	957.614		T			(6,739)	1,043,193	28,919			15,049	
G3223R-10-8	EVEREST RE GROUP LTD		09/05/2018	Various		5,628		5,746	5,753	(6)			(6)	(0,700)	5,746		(118)			
30161N-10-1	EXELON CORP COM		11/01/2018 .	Various	80.000	3,403		3, 123							3, 123		281	281	66	
30231G-10-2	EXXON MOBIL CORP		12/06/2018	Various	82,039.000	6,333,537	ļ	6,836,072	3,284,794	77,354	ļ	386	76,969	ļ[6,836,072	ļ	(502,535)	(502,535)	34, 184	ļ
315616-10-2	. F5 NETWORKS INC	-	11/01/2018 .	Various	19.000	3,299	ļ	2,730	1,050	(93)	ļ		(93)	ļ	2,730	ļ	569			
30303M-10-2	FACEBOOK INC	-	12/06/2018 .	Various	14,932.000	2,516,309		1,553,080	2,618,843	(1,016,645)		64,535	(1,081,181)		1,553,080		963,229			
J13440-10-2 31428X-10-6	FANUC LTD JPY50	. B	12/06/2018	Various	4,100.000 1,035.000	649,879 224,451			984,874 258,274	(239,668)			(239,668)	(31,906)	713,300 239,534	22,092	(85,513)		27,315 2,301	
31428X-10-6 SBFYFZ-P5-5	FERGUSON		07/04/2018 .	Various		224,451		239,534	258,274	(18,740)			(18,740)		239,534		(15,083)	(15,083)	2,301	
G9736L-12-4	FERGUSON PLC	B	06/12/2018 .	Various	16,251.053	1, 175, 745		1,001,352	1, 190, 325	(340,293)			(340,293)	151,321	1,001,352	(125, 279)	299,672	174,393	9.124	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/01/2018	Various	81.000	8,301		7,017	7,621	(604)			(604)	101,021	7,017	120,270	1,283	1,283	63	
316773-10-0	FIFTH THIRD BANCORP		11/01/2018	Various	97.000	2,881		2,577	2,943	(366)			(366)		2,577		304	304	42	
337738-10-8	. FISERV INC COM		10/09/2018 .	Various	5,486.000	437,904		231,258	359,690	(128 , 432)			(128,432)		231,258		206,646	206,646		
339041-10-5	. FLEETCOR TECHNOLOGIES I		09/05/2018 .	Various		460,393		322,085	415,072	(92,986)			(92,986)		322,085		138,308	138,308		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	. D	09/05/2018 .	Various	310.000	4,546		5,061	5,577	(494)		22	(516)		5,061		(516)			
302445-10-1	FLIR SYSTEMS INC		12/04/2018 _	Various	119.000	5,605		5,525	5,548	(23)			(23)		5,525		80			
345370-86-0 34959J-10-8	FORD MTR C 0 DEL COM PAR U FORTIVE CORP		11/01/2018 .	Various	55.000 4,647.000			613	687	(72)		2	(74)		613		74	74	976	
F6866T-10-0	FRANCE TELECOM	B	09/05/2018	JPMORGAN CHASE & CO	142,325.000	2.390.638		2,397,253	2,473,833	(71,860)			(71,860)	(4,720)	2,397,253	(63,700)		(6,615)	18.696	
354613-10-1	FRANKLIN RES INC	. 0	05/31/2018	Various	4,360.000	147,369		171.741	188,919	(17, 178)			(17,178)	(4,720)	171,741	(00,700)	(24,372)	(24,372)	14.624	
N33462-10-7	FRANKS INTERNATIONAL NV		09/05/2018	Various	80,786.000	632,848		503,297	553,384	(50,087)			(50,087)		503,297		129,551	129,551		
				CITIGROUP GLOBAL	,	,		.,	,	,			, ,		.,			.,		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	12/06/2018 .	MARKETS	1,442.000	111, 172		120,566	151,996	(18,980)			(18,980)	(12,450)	120,566	3,455	(12,849)		1,492	
D27348-12-3	FRESENIUS SE & CO KGAA	B		Various	16,074.000	868,545		1, 116, 110	1,255,959	(64,827)			(64,827)	(75,022)	1, 116, 110	5,941	(253,505)	(247,565)	11,385	
SBDDJS-X3-1	FRONTLINE LTD	. B	03/05/2018 .	MORGAN STANLEY	145,800.000	578,037		761,560	679, 147	91,458			91,458	(9,045)	761,560	40,374				
SB096L-W7-5	FUGRO NV NV	В	บ9/06/2018 .	JPMORGAN CHASE & CO CITIGROUP GLOBAL	38,266.000	523,551	·	540,217	596,888	(52,470)			(52,470)	(4,200)	540,217	(12,670)	(3,996)	(16,667)		
J14208-10-2	FUJI FILM HLDGS CO NPV	R	12/06/2018	MARKETS	2.000.000	77.403			81,758	(1,128)			(1,128)	(3,050)	77,580	2,657	(2,834)	(177)	1,209	
SB3Y2J-50-1	GALLIFORD TRY PLC	1 _B	02/28/2018	MORGAN STANLEY	27,351.000	346,279	····	437,250	475,808	(38,875)			(38,875)	317	437,250	7,817	(98,787)	(90,970)	1,209	
366505-10-5	GARRETT MOTION INC	. D	11/01/2018	Various	1.500	23		24							24	,,,,,,,,,	(1)	(1)		
SB0C2C-Q3-8	GDF SUEZ CMN STK	. B	02/28/2018	MORGAN STANLEY		140,744		139,363	154,336	(6,985)			(6,985)	(7,988)	139,363	9,914	(8,533)	1,381		
SB1WGG-93-8	GEBERIT AG	. B	12/06/2018 .	Various	2,661.000	1,019,606		1,051,443	1, 171, 714	(69,487)			(69,487)	(50,784)	1,051,443	23,255	(55,092)	(31,837)	18,812	
369550-10-8	GENERAL DYNAMICS CORP	-	09/05/2018 .	Various	420.000	81,270	ļ	86,559	85,449	1,110	ļ		1,110	ļ	86,559	ļ	(5,289)		992	
369604-10-3	. GENERAL EL EC CO COM		10/02/2018 .	Various	462.000	6,944	ļ	7,272	8,062		ļ	790	(790)	·	7,272	}	(328)		107	ļ
37045V-10-0 \$45957-39-6	GENERAL MOTORS CO	·	11/01/2018 .	Various	16,679.000 6,914.000	655,445		715,888	681,336	33,005		388	32,617	(82,660)	715,888	56.596	(60,443)		263	
545957-39-b	UEINIAD	D	09/05/2018 .	JPMORGAN CHASE & CO CITIGROUP GLOBAL	,914.000	1,090,636		1,249,886	1, 147, 427	185, 119			185, 119	(82,660)	1,249,886	56,596	(215,846)	(159,250)		
372460-10-5	GENUINE PARTS CO		02/01/2018	MARKETS	63.000	6.462		5.508	5,986	(478)			(478)		5.508		954	954	42	
\$29566-62-7	GEORGE WESTON LTD.	В	11/07/2018	VARIOUS	0.580	41	<u> </u>		, ند	(4/0)	1		(4/0)			(4)	3	(1)	40	
36174X-10-1	GGP INC		02/28/2018 _	MORGAN STANLEY	9,896.000	209,395		242,254	231,467	10,787			10,787		242,254		(32,860)	(32,860)	2, 177	
375558-10-3	GILEAD SCIENCES INC		_10/02/2018	Various	186.000	14,587		13, 177	13,325	(124)		24	(148)		13, 177		1,410	1,410	270	
H3238Q-10-2	GIVAUDAN SA REG	. B	09/05/2018 .	JPMORGAN CHASE & CO	50.000	120,000	ļ	81,833	115,546	(33,631)			(33,631)	(83)	81,833	316	37,852		1,977	
SB4T3B-W6-4	. GLENCORE INTERNATIONAL PLC	. B	09/06/2018 .	DISTRIBUTION	0.000	32,400		31,797							31,797	603		603		
379378-20-1	. GLOBAL NET LEASE INC		1.02/28/2018 .	MORGAN STANLEY	51,848.000	811,226		1, 121, 472	1,067,032	54,440			54,440		1, 121, 472		(310,246)	(310,246)	18,406	
37940X-10-2	GLOBAL PAYMENTS INC.		.02/01/2018	CITIGROUP GLOBAL MARKETS	.59.000	6.571		5.914	5.914		1				5.914		657	657		
37940X-10-2 38141G-10-4	GLOBAL PAYMENTS INC	1	1.12/06/2018	Various	12,359.000	2,490,734	<u> </u>	2,566,253	3, 148, 579	(582,326)	ļ		(582,326)		2,566,253	 	(75,519)		35,653	ļ
384802-10-4	GRAINGER W W INC	1	10/23/2018	Various	12,339.000	3,091		2,027	1,890	(334)			(334)		2,000,233		1,064		28	
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	В			0.547	5		5	,350	(304)					5		1	1,004	20	
SBZ0XJ-R3-6	GREAT PORTLAND ESTATES REIT PLC	В	.04/04/2018	EXCHANGE	56.271.547	569.547		547,387	607,950	(60.968)			(60,968)	405	547.387	22 . 160		22 . 160		

SCHEDULE D - PART 4

					Showing All L											,				
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1							1			11	12	13	14	15		1				
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									D.:							F!				04-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
		eigii					rai vaiue				Accretion	necognized								
39138C-10-6	GREAT-WEST LIFECO INC	В	12/06/2018	Various		155 , 157		172, 188	191,699	(8,492)			(8,492)	(11,019)	172, 188	143	(17, 174)	(17,031)	5,996	
393222-10-4	GREEN PLAINS RENEWABLE ENERG		09/06/2018		29,691.000	588,799		500,293	500,293	(55, 440)			/00 7/0		500,293	(00.054)	88,506	88,506	8,492	
022878-77-8	GREENE KING PLC	B	12/06/2018		116,400.000	742,367		785,737	873,903	(55, 148)		33,601	(88,748)		785,737	(39, 254)	(4, 115)		51,318	
SB1Y9T-B3-1	GROUPE DANONE	В	02/28/2018	MORGAN STANLEY	1,506.000	120,727		127,350	126,498	1,742			1,742	(890)	127,350	2,916	(9,538)			
406216-10-1	HALLIBURTON CO		12/06/2018			281,951		328,276	412,952	(86, 175)			(86, 175)		328,276		(46,325)		5,444	
40650V-10-0	HALYARD HEALTH INC		07/02/2018	Various	11,216.000	599,452		406,364	517,955	(111,591)			(111,591)		406,364		193,088	193,088		
Y30327-10-3	HANG SENG BANK	_ B	09/05/2018	JPMORGAN CHASE & CO	6,300.000	167,731		106,509	156,346	(51,089)			(51,089)	1,253	106,509	(1,280)	62,502	61,222	4,576	
413875-10-5	HARRIS CORP.	-	11/01/2018	Various	73.000	10,818		10,067	7,507	(381)			(381)		10,067		752		30	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/06/2018	Various	23,223.000	983,540		1,009,141	1,306,203	(297,718)		. 43	(297,761)		1,009,141		(25,600)	(25,600)	24,370	
40412C-10-1	HCA Healthcare Inc		11/01/2018	Various	2,655.000	354,606		179,903	231,371	(53,741)			(53,741)		179,903		174,703	174,703	2,773	
877925-59-2	HEINEKEN NV	B	09/05/2018	JPMORGAN CHASE & CO	996.000	98,604		101,645	103,968	(1,591)			(1,591)	(732)	101,645	(2,540)			1,519	
426281-10-1	HENRY JACK & ASSOCIATES		11/01/2018	Various	52.000	7,721	ļ	5,626	5,497	(667)		.	(667)		5,626		2,095	2,095	30	
427825-50-0	HERSHA HOSPITALITY TRUST CLASS A			JPMORGAN CHASE & CO	30,578.000	715,747		536,644	532,057	4,587			4,587		536,644		179, 103		25,686	
42824C-10-9	HEWLETT PACKARD ENTERPRISE		10/23/2018		14,760.000	226,287		205,842	211,738	(6, 115)			(6, 115)		205,842		20,445	20,445	2,323	
				BANK OF AMERICA/MERRILL	.		1		1											
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		10/23/2018	LYNCH	10.000	730		787							787		(57)		2	
J20454-12-0	HITACHI	B	09/05/2018	JPMORGAN CHASE & CO	144,000.000	912,221		745,513	1, 122, 215	(342,699)			(342,699)	(34,003)	745,513	28,002	138,706	166,708	9,525	,
SB58XP-H7-0	HOEGH LNG HOLDINGS LTD	B	06/05/2018		70,889.000	509, 178		540,736	563,344	(15,013)			(15,013)	(7,595)	540,736	27,225	(58,783)	(31,558)	43	
J22050-10-8	HOKURIKU ELECTRIC POWER	. B	02/28/2018	MORGAN STANLEY	92,200.000	724, 175		814,804	742,347	67,514			67,514	4,942	814,804	39,707	(130,336)	(90,629)		
H36940-13-0	HOLCIM	B	09/05/2018	Various	3,751.000	196,986		211,799	211,511	(11,299)			(11,299)	(227)	211,799	304	(15, 117)	(14,813)		
				BANK OF AMERICA/MERRILL																
436106-10-8	HOLLYFRONTIER CORP		11/01/2018	LYNCH	16.000	1.146		1, 105							1, 105		42	42	2	
437076-10-2	HOME DEPOT INC		12/06/2018	Various	9,926.000	1,875,646		1,415,370	1,875,020	(465,605)			(465,605)		1,415,370		460,276	460,276	36,005	,
J22302-11-1	HONDA MOTOR CO., LTD.	В	12/06/2018	Various	65,100,000	1,859,254		2,082,403	2,231,835	(77, 162)			(77, 162)		2,082,403	87.187	(310,336)	(223, 149)	43,226	
438516-10-6	HONEYWELL INTERNATIONAL INC		10/29/2018	Various	5,326,000	854.030			810,066	13,568		9	13,559		896,014	,	(41,984)		7,873	
Y33370-10-0	HONG KONG AND CHINA GAS	В	09/05/2018	Various	5.000.700	100.727		99, 138	9,799	(1,206)			(1,206)	25		(1.062)	2.652	1.589	147	
440452-10-0	HORMEL FOODS CORP		11/01/2018			2.688		2,265					,,200		2,265	(1,002)	423		42	
44107P-10-4	HOST HOTELS & RESORTS INC		11/01/2018		350.000	7,154		6,522	6,114	(475)			(475)		6.522		632		81	
			1	BANK OF AMERICA/MERRILL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , ,						, 022					
J22848-10-5	HOYA CORPORATION	R	05/31/2018	LYNCH	7,100.000	422.865		259.080	354,716	(83,409)			(83,409)	(12,227)	259,080	19, 135	144,651	163,786	2,624	
40434L-10-5	HP INC		11/01/2018		174.000	4.021		3.369	3,656	(287)			(287)	1	3.369		652	652	62	,
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	09/05/2018	JPMORGAN CHASE & CO	221,925.000	1,939,103		1,384,023	2,302,303	143, 125			143, 125	(1,061,406)	1,384,023	(228, 127)	783,206	555,080	90,517	
444859-10-2	HUMANA INC COM		11/01/2018	Various	1,556.000	511,347		222,110	383,020	(164, 136)			(164, 136)	1,001,400)	222, 110	(220, 121)	289,237	289,237	2,078	
445658-10-2	- HUNT TRANSPORT SVC		11/01/2018	Various	50.000	5,860	İ	5,453	5,749	(164, 136)			(296)		5,453		407			
G46648-10-4	HUNTING PLC	- R	05/31/2018	Various	61,489.000	690,832	 		503,235	(53,270)			(53,270)		450,299	(7,651)				
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		05/31/2018	Various	23.000	5.904		5.338	5,421	(83)			(83)		5.338	(1,001)	248, 184	240,533	11	
44919P-50-8	IAC/INTERACTIVE CORP		10/23/2018	Various	6.000	1,213	·	, 336 872	ا 42 الد	(03)			(00)	'	872		341		14	
SB288C-92-0	IBERDROLA	R	03/28/2018		0.500	1,210	†	2/ان	ļ	†	ļ			ļ	210		(3)			
45167R-10-4	IDEX CORP	- D	11/01/2018	VARIOUS	18.000	2,528	 	2,043	2,375	(333)	·		(333)	,	2,043		485		40	,
43167H-10-4	ILG INC	-	09/04/2018	Various	31,352.000	1,074,285		551,710		(333)			(341, 195)		551.710		522.575	522.575	10.973	,
44967H-10-1 452327-10-9	ILLUMINA INC		09/05/2018		3, 112, 000	963,663			679.941	(341, 195)			(123,734)		556.207		407.457	407.457	10,9/3	
							<u> </u>									E E00			461	
453038-40-8	IMPERIAL OIL LTD		02/28/2018		4,241.000	114,975	·	131,358	132,786	6,765			6,765	(8, 194)	131,358	5,536	(21,919)		461	
G47320-20-8	INCHCAPE PLC	- B	02/28/2018	MORGAN STANLEY	58,933.000	550,753		595,119	623,822	(29, 118)			(29, 118)	415	595, 119	10,639	(55,005)			
45337C-10-2	INCYTE CORPORATION		07/16/2018	Various	4,595.000	391,255		470,023	435, 192	34,830			34,830	/55 040)	470,023		(78,767)	(78,767)	0.050	
SBP9DL-90-1	INDITEX SA	R	09/05/2018	Various	45,236.000	1,357,971	·	1,547,044	1,577,707	24,950			24,950	(55,613)	1,547,044	55,733	(244,806)	(189,073)	6,250	
D35415-10-4	INFINEON TECHNOLOGIES AG	B	05/31/2018	Various	27,498.000	753,841	}	460,301	754,003	(205,793)			(205,793)	(87,908)	460,301	46,212	247,328	293,540	8,414	
SBZ573-90-5	ING GROEP NV	. B	12/06/2018			1,089,389		1,244,050	1,496,895	(156, 139)		9,679		(87,028)	1,244,050	26,824	(181,484)		47,868	
G47791-10-1	INGERSOLL-RAND PLC		11/01/2018	Various	4, 193.000	425,288		224,695	372,993	(149,440)			(149,440)		224,695		200,593	200,593	3,695	
458140-10-0	INTEL CORP		11/01/2018	Various	19,909.000	1,057,719		657 , 187	917,430	(261,851)			(261,851)		657 , 187		400,532	400,532	13,489	
SBDD54-N3-0	INTER PIPELINE LTD	B	12/07/2018	Various	34,050.000	542,747	 	590,067			ļ			}	590,067	(26,543)		(47,320)		. }
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/04/2018	Various	3,409.000	481,634	ļ	511,538	523,009	(11,417)			(11,471)		511,538		(29,903)		10,475	
460146-10-3	INTERNATIONAL PAPER CO		09/05/2018		15,983.000	810, 137			926,055	(32,541)			(32,541)		893,514		(83,377)		22,776	
460690-10-0	INTERPUBLIC GROUP OF COS INC		11/01/2018	Various	103.000	2,413	ļ	2,344							2,344		69		11	
T55067-10-1	INTESA SANPAOLO EURO.52	. B	09/05/2018	JPMORGAN CHASE & CO	192, 190.000	510, 137	ļ	561,341	639,266	(116,990)	ļ	.	(116,990)	39,065	561,341	(45,286)			38,813	ļ
461202-10-3	INTUIT INC.		11/01/2018	Various	4,841.000	1,005,457		419,350	761,762	(344,846)			(344,846)		419,350		586, 107	586 , 107	4,427	
46120E-60-2	INTUITIVE SURGICAL INC		12/04/2018	Various	3, 112.000	1,518,476		536,288	1, 135,693	(599,406)			(599,406)		536,288		982, 188	982, 188		
G491BT-10-8	INVESCO LTD		05/31/2018	Various	10,070.000	275,084	ļ	305,524	367,958	(62,434)			(62,434)		305,524		(30,440)		5,941	
04976M-10-5	INVESTA OFFICE FUND	R	02/28/2018	MORGAN STANLEY	77 376 000	254 960	1	281 952	275 364	14 685	i	1	14 685	(8 097)	281 952	7 465	(34 458)	(26, 992)	5 300	. I

					Showing All L	_ong-Term E	Sonds and Sto	ocks SOLD.	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1 '	_	"				,		l		11	12	13	14	15	.0	.,		.5	_5	
										'''	12	13	14							
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Nila a a f												Darkers	T-4-1 O-1-		
		1_	l		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
46266C-10-5	IQVIA HOLDINGS INC		11/01/2018	Various	23.000	2,624		2,252	2,252						2,252	· ·	373			
J2502P-10-3	ITOCHU ENEX LTD	B	02/28/2018	MORGAN STANLEY	36.000.000	349.505		361.434	347.057	12,066			12,066	2,311	361,434	17,614	(29,542)			
469814-10-7	JACOBS ENGINEERING GROUP INC		11/01/2018	Various	107.000	6,771		6,055	5,343	(926)			(926)		6,055	, , , , , , , , , , , , , , , , , ,	716		16	
S65281-75-0	JAPAN PRIME REALTY INVT	R	09/05/2018	JPMORGAN CHASE & CO	1.000	3,570		3,445		(020)			(020)		3,445	(151)	276		55	
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	02/28/2018	MORGAN STANLEY	51,800.000	1,479,135		1,752,704	1,669,648	125,870			125,870	(42,813)	1,752,704	148,684	(422,253)		28,910	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		11/01/2018	Various	40.000	5,836		5.386	5,386				120,010	(.2,0 .0)	5,386		450			
46590V-10-0	JBG SMITH PROPERTIES	1	1_09/05/2018	JPMORGAN CHASE & CO.	861.000	31,681		28.054	29,903	(1.848)			(1,848)		28,054		3,627	3,627	581	
W4939T-10-9	JM AB	B	05/31/2018		28,829.000	546,981			658,093	20,064			20,064	(11,564)	666,592	(37,569)			26,473	
478160-10-4	JOHNSON & JOHNSON	1	11/01/2018	Various	17,681.000	2,299,345	<u> </u>	2, 433, 198	2,470,389	(36,706)		486	(37, 192)	(11,504)	2,433,198	(07,000)	(133, 853)		16.127	
		1	1	CITIGROUP GLOBAL		2,200,040		, 100, 100		(00,700)			(07, 102)					, (100, 300)		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		_01/02/2018	MARKETS	32.000	1,223		1,220	1,220	Ì					1,220		1	1	ρ	
480200-10-7	JONES LANG LASALLE INC.		11/01/2018	Various	16.000	2.518		2,374	2,085						2.374		145	145	1	
46625H-10-0	JP MORGAN CHASE & CO	-	11/01/2018		15, 112.000	1,691,300	·····	925,626	1,616,077	(690,451)			(690,451)		925,626		765,674		22, 120	
48203R-10-4	JUNIPER NETWORKS INC		10/23/2018		93.000	2,605		2,532	1,311	(890, 451)		-	(31)		2,532		765,674		۱۷۵ , عک	
70200n-10-4	OUTH LIT INCHING THO		110/20/2010 .	BANK OF AMERICA/MERRILL		2,000		∠,302		(31)		-	(31)				13	13	4	
SB627L-W9-9	JXTG HOLDINGS INC	R	_05/31/2018		44,900.000	290,388		276,036	1						276,036	(4.929)	19,281	14,352	3.445	
3D027L-113-3	OXIG HOLDINGS INC	. D		CITIGROUP GLOBAL		230,300		210,000							270,000	(4, 525)	13,201	14,002	, ۲۹۶	
J29266-10-3	KAKEN PHARMACEUTICAL LTD	D	12/06/2018	MARKETS	11.500.000	543.456		577.779	594, 141	(20,317)			(20,317)	3,955	577,779	(6,307)	(28,016)	(34,323)	13.441	
S62489-90-1	KDDI CORP JPY5000	D	12/06/2018	Various	68.500.000	1.671.595		1,909,674	1,705,355	213,479			213,479	(9, 159)	1,909,674	(6,307)	(332,676)		9,928	
		В				309,115		308, 187		(18,205)				(9, 159)		94,597				
487836-10-8	KELLOGG CO.		11/01/2018		4,801.000				325,420		'		(18,205)	(0.454)	308, 187	704	928			
Y4722Z-12-0	KEPPEL CORP	В		JPMORGAN CHASE & CO	52,900.000	249,688		283,324	290,942	1,534			1,534	(9, 151)	283,324	721	(34,357)		11,334	
F5433L-10-3	KERING SA	. В	05/31/2018 .		2,610.000	1,539,391		514,223	1,231,697	(757,404)	·		(757,404)	27,542	514,223	(23,792)	1,048,960	1,025,168	14,046	
100404 40 0	VEVENOE CORP. IDVEO		05 (04 (0040	BANK OF AMERICA/MERRILL	4 500 000	000 004		050 740	040 470	(454 457)			(454,457)	(00 575)	050 740	26.875	FOF 700	500 040	F70	
J32491-10-2	KEYENCE CORP JPY50	- B	05/31/2018 .	LYNCH	1,500.000	922,361		359,748	840,479	(451, 157)	<u> </u>		(451, 157)	(29,575)	359,748		535,738		576	
G52549-10-5	KIER GROUP PLC	В	12/06/2018 .	Various	76,660.000	764,311		1,024,303	1, 128, 276	(49,810)	<u> </u>	54,913	(104,723)		1,024,303	(44,503)			37,932	
494368-10-3	KIMBERLY-CLARK CORP		12/04/2018 .	Various	3,795.000	396,580		431,333	457,905	(26,572)	·		(26,572)		431,333		(34,752))(34,752)	6, 105	
400400 40 0	I// A TENOOR CORP		0.4 /0.0 /0.040	CITIGROUP GLOBAL	40.000			4 070	4 000	(00)			(00)		4 070		400	400		
482480-10-0	KLA TENCOR CORP		01/02/2018 .	MARKETS	13.000	1,380		1,278	1,366	(88)			(88)		1,278		102	102		
				BANK OF AMERICA/MERRILL																
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		10/23/2018 .	LYNCH	30.000	963		977							977		(14))	2	
				BANK OF AMERICA/MERRILL																
500255-10-4	KOHLS CORP		11/01/2018		28.000	2, 122		2,022							2,022		101	101	12	
1				BANK OF AMERICA/MERRILL					1											
J35759-12-5	KOMATSU LTD NPV	. B	05/31/2018 .	LYNCH	4,700.000	155 , 120		71,484	170 , 143	(88,555)			(88,555)	(10, 103)	71,484	7,311	76,325	83,636	1,735	
BASOCM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER		04/05/2018 .	DISTRIBUTION	0.000	5,652,020		5,652,020							5,652,020					
500754-10-6	KRAFT HEINZ ORD		02/28/2018 .		28,217.000	1,891,624		2, 158, 675	2, 194, 154	(35,479)			(35,479)		2, 158, 675		(267,051)			
501044-10-1	KROGER CO		11/01/2018		48.000	1,408		1,396		ļ					1,396		12	12		
J36662-13-8	KUBOTA CORP	B	09/05/2018 .	JPMORGAN CHASE & CO		121,439	ļ	111,964	156,911	(38,232)	ļ	.	(38,232)	(6,714)	111,964	6,247	3,227	9,474	2, 141	
1				BANK OF AMERICA/MERRILL																
J37996-11-3	KYORIN HOLDINGS INC	. B	05/31/2018 .	LYNCH		183,801		168,575	164,985	2,491			2,491	1,098	168,575	5,058	10,167		2,579	
502413-10-7	L3 TECHNOLOGIES INC		11/01/2018	Various	15.000	2,993		2,570	2,968	(398)	ļ		(398)		2,570		423		19	
50540R-40-9	LABORATORY CORP AMER HLDGS		11/01/2018		19.000	3, 158	ļ	2,973	3,031	(57)	L	.	(57)		2,973		184			l
505743-10-4	LADDER CAPITAL CORP CLASS A		09/05/2018 .	JPMORGAN CHASE & CO	7,645.000	132,368		104,354	104,201	153			153		104,354		28,014	28,014	7,301	
1				CITIGROUP GLOBAL					1											
F01764-10-3	L'AIR LIQUIDE S.A.	. B	12/06/2018	MARKETS	1,216.000	143,518		152,457	153,391	145		.	145	(1,079)	152,457	(7,448)			2,619	
512807-10-8	LAM RESEARCH CORP.		11/01/2018	Various	59.000	10,582		8,961	7,731	(1,393)	L	76	(1,469)			L	1,622		98	L
513272-10-4	LAMB WESTON HOLDINGS INC		09/05/2018 .	Various	9,600.000	623,358		270,289	541,920	(271,631)	L		(271,631)		270,289		353,069	353,069	4,396	
517834-10-7	LAS VEGAS SANDS CORP		12/06/2018 .	Various	12,112.000	692,034		739,481	841,663	(70, 152)		32,030	(102, 182)		739,481		(47,447)		25,680	
521865-20-4	LEAR CORP	.	11/01/2018	Various	11.000	1,992		1,563	1,943	(380)	L	.	(380)		1,563		429		7	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	. B	09/05/2018	JPMORGAN CHASE & CO	47,571.000	156,800		159,610	175,873	(38,977)	L		(38,977)	22,713	159,610	(24, 222)			9,924	
524660-10-7	LEGGETT & PLATT INC		12/04/2018	Various	113.000	5,407		5,262	5,393	(132)			(132)	,	5,262	, , , , , , , , , , , , , , , , , , , ,	146		41	
F56196-18-5	LEGRAND	В	12/06/2018	Various	690.000	44.818		52,044	53, 185	(2,518)			(2,518)	(3,521)	52,044	560	(7,786)		635	
525327-10-2	LEIDOS HOLDINGS INC		11/01/2018	Various	112.000	7,151		6,947	5,618	(400)			(400)		6,947		204		8	
53071M-10-4	LIBERTY INTERACTIVE QVC GROUP CORP		.04/10/2018	Various	227.000	5.496		5,351	5,543	(193)	L		(193)		5,351		145			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR	1	1.11/01/2018	- Various	26.000	1, 138		1.031	1.031	(100)			(100)		1.031		107			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR	1	11/01/2018		29.000	1,261		1,150	1,150						1, 150		111			
534187-10-9	LINCOLN NA TL CORP IN COM		02/07/2018		36.000	2.815		2.632	2,767	(135)			(135)		2.632		183		6	
D50348-10-7	LINDE AG	D	03/29/2018		5 497 000	1 120 212		972 258	1 197 385	(198 696)			(198 696)		972 258	46 088	101 866		2 540	

SCHEDULE D - PART 4

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

				,	Showing All L	∟ong-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted (Carrying Value	9	16	17	18	19	20	21
		1					*		-	11	12	13	14	15	-		-		-	
										''	12	10	17	Total						
																			Б	
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of												Realized	Total Cain		tractual
		_							Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain		Total Gain	Received	
Identi-		For-			Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
SB0PB4-M7-2	LINK REIT	. B	09/05/2018	JPMORGAN CHASE & CO	28,000.000	277 . 127		166.792	259,501	(94,955)			(94,955)	2,245	166,792	(2.108)	112.443	110,335	4,577	
	LOBLAW COS LTD COM	В	11/02/2018		6,930,000	415,814		428,566	377,321	(47, 206)			(47, 206)		428,566	(41,838)	29.086	(12,752)	1,272	
				BANK OF AMERICA/MERRILL		•											·			
539830-10-9	LOCKHEED MARTIN CORP		.08/01/2018	LYNCH	4.000	1,382		1,202	1,284	(83)	L		(83)		1,202		180	180		
	LOEWS CORP		11/01/2018	Various	25.000	1,225		1,239	1,251			12	(12)		1,239		(14)	(14)	1	
548661-10-7	LOWES COS INC USD0.50		12/04/2018	Various	11,903.000	1,288,054		709, 188	1, 106, 265	(397,077)			(397,077)		709, 188		578,867	578,867	14,830	
F58485-11-5	LVMH MOET HENNESSY EURO . 30	. B	05/31/2018 _	JPMORGAN CHASE & CO	1,006.000	348,757		158,403	296,444	(150,965)			(150,965)	12,924	158,403	(10,852)	201,206	190,354	2,960	
	LYONDELLBASELL INDUSTRIES CLASS A	.	12/06/2018		15, 198.000	1,341,655		1,369,977	1,675,871	(293,032)	L	13,579	(306,611)	_ ,	1,369,977	l	(28,322)	(28,322)	45,533	
	M & T BANK CORP		11/01/2018		39.000	6,676		6,524	6,669	(145)		.,	(145)		6,524		152	152		
	M1 LTD	В		JPMORGAN CHASE & CO	31,517.000	35,998		41,999	41,979	351			351	(330)	41,999	(870)	(5, 131)	(6,001)	2,669	
	MACQUARIE GROUP LT COMMON STOCK	В		JPMORGAN CHASE & CO	636.000	58,363		33,047	49,561	(22,274)			(22,274)		33,047	(5,829)		25,316	1,501	
				BANK OF AMERICA/MERRILL		, 000				[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,			
55616P-10-4	MACYS INC	.	11/01/2018		18.000	691		659		L	L	. L	L	L	659	L	32	32		L
	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	В	12/06/2018		16,921.000	844, 174			962,091	(72,823)		31,300	(104, 124)	26,407	884,374	(73, 110)		(40,200)	17,205	
0200 10 0	value in our in i		55, 25 10 .	CITIGROUP GLOBAL				307,014		(, 2, 520)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(107, 127)	20, 401		(,0,,110)	, o 10	(40,200)		
G5785G-10-7	MALLINCKRODT PLC		01/02/2018		38.000	894		857	857						857		36	36		
	MANPOWERGROUP		06/01/2018		44.000	4,252		5,016	5,549	(491)		42	(533)		5,016		(765)	(765)	37	
	MANULIFE FINANCIAL CORP	R		JPMORGAN CHASE & CO	29,080.000	520.329			608.546	(111,658)		72	(111,658)	66.004	562,892	(80,380)	37,817	(42,562)	12.447	
	MARATHON PETROLEUM CORP		11/01/2018		20.489.000	1.635.956		992.806	1.346.388	(359, 248)			(359,248)		992.806	(00,000)	643, 149	643.149	20.490	
	MARKEL CORP			JPMORGAN CHASE & CO	1,080.000	1,300,820		970,207	1,230,260	(260,053)			(260,053)		970,207		330,613	330,613	20,430	
	MARKS & SPENCER GP ORD GBP0.25	D		JPMORGAN CHASE & CO	26.899.000	104.562		110.468	114,548	4.671			4,671	(8.751)	110.468	4.089	(9,995)	(5,906)	6.729	
	MARRIOTT I NTL INC NEW CL A	D	10/09/2018		12,138.000	1.642.854		843.711	1,647,491	(803,780)			(803,780)	(0,731)	843.711		799, 144	799.144	8.983	
	MARSH + MCLENNAN COS INC		11/01/2018		103.000	8,294		8,383	8,383	(003,700)			(000,700)		8,383		(89)	(89)	72	
	MARSTONS PLC	D	05/31/2018		1,208,121.000	1.664.772		1,885,969	1,838,567	47.561			47.561	(159)	1,885,969	6,718	(227,916)	(221, 197)	101.592	
	MASTERCARD INC CLASS A	D	11/01/2018		7,776.000	1,478,014		653,787	1, 176, 975	(523, 188)			(523, 188)	(159)	653,787		824,226	824,226	3,892	
	MAYNE PHARMA GROUP LTD	D		JPMORGAN CHASE & CO	1,068,898.000			521, 116	581,042	(323, 166)			(42,840)	(17,086)	521, 116	(27,527)	402,505	374,978	,092 م	
	MCCORMICK & CO.	D	11/01/2018		1,000,090.000	2,142		1.762		(42,040)			(42,040)	(17,000)	1,762	(21,321)	380	374,976	7	
	MCDONALDS CORP		10/23/2018		932.000	2, 142		159,956	159,555	(320)		63	(383)		159,956		(11,612)	(11,612)	869	
	MCKESSON CORP		09/05/2018		1.598.000	196,892		229.808	249,208	(320)			(19,400)		229.808		(32,916)	(32,916)	2,253	
	MEDIASET ESPANA COMUNICACION SA		12/06/2018 .			778.204		1,009,301	972,202				(19,400)	(6.842)	1,009,301	(21, 204)		(231,097)	53,014	
	MEDTRONIC PLC	. D	07/31/2018		6.000	488		467		(18)			(18)	(0,042)		(21,204)	209,693)			
	MERCK & CO. INC.		11/01/2018		75.000	5,007		4, 105	1.969	(30)		14	(43)		4. 105		902	21 902		
	METLIFE INC COM			MORGAN STANLEY		5,007		4, 105	1,969	10.771			10.771		1.244.991		(117.717)	902	97	
	METTLER TOLEDO INTERNATIONAL	-[09/05/2018 .		9.000			5,202			l	157	(373)					172	9,764	
	METILER TOLEDO INTERNATIONAL	n			9.000	5,374 1,433		5,202	5,576	(217)	l		[(3/3)		5,202		172			
	MICHAEL KOHS HOLDINGS LID.	- D	12/06/2018 .		3,736.000				536,324	(37,240)		41,601	(78,842)	(37,084)		6,228	(58,543)	(52,314)	10,885	
F0 1024-14-4	MICHELIN (CODE) CMN SIK	- D	12/00/2018 .	CITIGROUP GLOBAL	3,730.000			420,399		(31,240)		41,601	(78,842)	(37,084)	420,399	p,228	(36,543)	(52,314)	10,885	
E04007 00 4	MICRO FOCUS INTERNATIONAL ADR PLC	D	01/02/2018		40.000	1.345		1 051	1 044	(00)	İ		(00)		1.251		٥٠	95		
		. μ						1,251 318,449	1,344	(93)	·		(93)	(7.074)		5.766	95		4 004	
	MICRO FOCUS INTERNATIONAL PLC	D	09/05/2018 .		11,226.000 82.000	251,275		318,449	383,142	(57,619) (662)			(57,619)	(7,0/4)	318,449	5,766	(72,940)	(67,174).	4,331	
	MICROCHIP TECHNOLOGY INC		11/01/2018		9.002.000	7,251 502,887		137.053	6,591 370,162	(233, 109)			(662)		6,482 137.053		769 365.834	769 L	8	
	MICRON TEC HNOLOGY INC COM										·		(233, 109)						00.700	
	MICROSOFT CORP		11/01/2018 .		34,608.000	3,736,306		1,624,884	2,956,519	(1,336,418)	ł		(1,336,418)		1,624,884		2, 111, 423	2,111,423	39,723	
594972-40-8	MICROSTRATEGY INC CL A	-		JPMORGAN CHASE & CO	10,098.000	1,457,946		1,331,458		(00.007)	·		(00.007)	0.10	1,331,458	^	126,488	126,488	0.000	
G61614-12-2	MITCHELLS & BUTLERS PLC	- B	09/05/2018 _		133,286.000	442,671		481,909	510,436	(28,867)	·		(28,867)	340	481,909	6,547	(45,785)	(39,238)	9,268	
110000 11 5	MITOUR LOUIS CORPORATION		05 (04 (05 :-	BANK OF AMERICA/MERRILL	47.000	470			,ne	/445			(445	(00			440	470 5		
	MITSUBISHI CORPORATION	. В	05/31/2018 .	LYNCH	17,200.000	479,681		303, 155	475,309	(145,848)	}		(145,848)	(26,306)	303 , 155	29,589	146,937	176,526	8,366	
	MITSUBISHI ELECTRIC CORP	- B		JPMORGAN CHASE & CO	5,900.000	78, 151		81,630	98,019	(15,275)			(15,275)	(1,114)	81,630	1,730	(5,209)	(3,479)	1,259	
	MITSUBISHI ESTATE CO	. B		JPMORGAN CHASE & CO	58,500.000	939,800		1,022,330	1,017,843	3,719			3,719	769	1,022,330	9,025	(91,554)	(82,529)	6,655	
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	12/06/2018 .		315,700.000	1,738,524		1,865,658	2,315,975	(350,944)	ļ		(350,944)	(99,373)	1,865,658	83,361	(210,495)	(127,134)	45,099	
		1_		BANK OF AMERICA/MERRILL							İ									
	MITSUI & CO NPV	. B	05/31/2018 .		19,300.000	340,422		228,293	313,871	(70,604)	ļ		(70,604)	(14,974)	228,293	20,277	91,852	112,129	5,949	
	MOHAWK INDUSTRIES INC		09/05/2018 .	Various	24.000	5,510		5,319	6,622	(655)		647	(1,302)		5,319		190	190		
	MOLSON COORS BREWING CO. CL B		07/16/2018		16.000	1,070		1,089	1,313	(7)		218	(224)		1,089		(18)	(18)	13	
	MONDELEZ INTERNATIONAL INC		12/04/2018		31,409.000	1,233,337		1,238,854	1,344,305	(105,451)	ļ		(105, 451)		1,238,854		(5,517)	(5,517)	13,820	
	MONSANTO CO		06/07/2018 .		13,204.000	1,690,112		1,540,278	1,541,963	(1,685)			(1,685)		1,540,278		149,834	149,834	14,260	
	MOODYS CORP		12/04/2018 .		375.000	65,633		39,524	55,354	(15,830)			(15,830)		39,524		26, 109	26, 109	493	
617446-44-8	MORGAN STANLEY		10/23/2018 .	Various	20,217.000	987,497		1,043,221	1,060,209	(17,438)		62	(17,500)		1,043,221		(55,724)	(55,724)	16, 161	

					Showing All L			cks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of												Doolined	Total Cain		
		I_	D: 1		Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				CITIGROUP GLOBAL																
620076-30-7	MOTOROLA SOLUTIONS INC		05/31/2018 .	MARKETS	16.000	1,720		1,424	1,445	(22)			(22)		1,424		296	296	17	
55354G-10-0	MSCI INC A		11/01/2018 .	Various	20.000	2,949		2,370	2,531	(161)			(161)		2,370		579	579	11	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	. B	05/31/2018 .	JPMORGAN CHASE & CO	980.000	201,639		192,987	212,704	(28,990)			(28,990)	9,273	192,987	(13,221)	21,873		8,542	
Q64865-10-0	MYER HOLDINGS LTD	. В	02/28/2018 .	MORGAN STANLEY	959,965.000	337,852		572, 147	495,553	91,167			91, 167	(14,572)	572, 147	15, 149	(249,444)	(234, 296)		
N59465-10-9	MYLAN NV		12/04/2018 .	Various	41.000	1,767		1,285	1,735	(450)			(450)		1,285		483	483		
631103-10-8	NASDAQ OMX GROUP		11/01/2018 .	Various	10.000	905		880	47.000	(750)			(750)		880	(000)	25	25	5	
G6374M-10-9 Q65336-11-9	NATIONAL EXPRESS GROUP PLCNATL AUSTRALIA BK COMMON STOCK	D	05/31/2018 .	LOOP CAPITAL MARKETS Various	3,345.000 19,140.000	17,853		16,495	17,236	(752)	ļ	-	(752)	(24,277)	16,495	(280)	1,638	1,357	415	
\$71238-70-3	NESTLE SA PAR CHE1	R	09/05/2018 .	Various		1,796,771		1,879,163	1,929,507	(37,724)			(37,724)	(12,620)	1,879,163	(2,689)	(25,276)	(82,392)	5,398	
64110D-10-4	NETAPP INC		10/23/2018	Various	36.000	1,790,771		1,608	1,826	(37,724)		-	(390)	(12,020)	1,608	04,073	1,066	1.066	090, ر 17	
64110L-10-6	NETFLIX INC		11/01/2018	Various	2,920.000	1,037,190		163,532	560,331	(397, 145)			(397, 145)		163,532		873,658	873,658		
S66371-01-4	NEWCREST MINING LTD	В	09/05/2018	Various	49,779.000	716,737		760,161		(85,034)		-	(85,034)	(43, 293)	760, 161	(9,897)	(33,527)	(43, 424)	6,829	,
651639-10-6	NEWMONT MINING CORP	1	10/02/2018	Various	5,451.000	165,531		201,632	204,522	(2,889)		_ [(2,889)	(70,200)	201,632	[(36, 101)	(36, 101)	1,526	
G64950-10-1	NEWRIVER REIT PLC	В	05/31/2018	Various	68,384.000	262,011		295,014	309,342	(14,533)			(14,533)	206	295,014	(5,013)	(27,991)	(33,003)	7.789	
65249B-10-9	NEWS CORP CLASS A		11/01/2018	Various	83.000	1,298		1,100	1,345	(245)			(245)		1,100		198	198	4	,
65339F-10-1	NEXTERA ENERGY INC		11/01/2018	Various	787.000	119,952		124, 199	122,922	1,277			1,277		124, 199		(4,246)	(4,246)	790	,
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD	. B	09/06/2018 .	JPMORGAN CHASE & CO	23,069.000	333, 154		347,019	356, 121	(11,472)			(11,472)	2,371	347,019	2,046	(15,910)	(13,865)	2,819	
				BANK OF AMERICA/MERRILL																
J52968-10-4	NIDEC CORPORATION JPY50	B	05/31/2018 .	LYNCH	4,500.000	699, 120		327,291	631,558	(261,207)			(261,207)	(43,060)	327,291	36,972	334,858	371,830	1,847	
654106-10-3	NIKE INC CL B		11/01/2018 .		756.000	59,970		37,824	43,722	(10,046)			(10,046)		37 , 824		22, 146	22, 146	566	
				BANK OF AMERICA/MERRILL																
J51699-10-6	NINTENDO CO LTD COM STK	. B	05/31/2018 .	LYNCH	1,500.000	621,072		365,637	548,469	(176,598)			(176,598)	(6,233)	365,637	17,837	237,598	255,435	5,505	
S66425-69-5	NIPPON STEEL AND SUMITOMO METAL CORP	. B	12/06/2018 .	Various	14,500.000	271,862		304,961	372, 122	(57,648)			(57,648)	(9,512)	304,961	9,333	(42,433)	(33,099)	6,335	
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	. B	12/06/2018 .	Various	2,100.000	84,112		90,930	98,820	(8,088)			(8,088)	198	90,930	(575)	(6,243)	(6,818)	2,619	
J57160-12-9	NISSAN MOTOR CO CMN STK	. В	09/05/2018 .	JPMORGAN CHASE & CO	39,900.000	370, 156		367,991	397,937	(16,351)			(16,351)	(13,596)	367,991	16,671	(14,506)	2, 165	8,613	
G65431-10-1 655044-10-5	NOBLE CORPORATION PLC		09/05/201810/02/2018 .	Various Various	80,719.000 49.000	450,586 1.711		337,405	364,850 1.428	(27,444)			(27,444)		337,405		113, 180	113, 180 335		
J59009-15-9	NOMURA HOLDINGS INC	D	09/05/2018 .	Various	29,000.000	132,946		154,013	171,220	(9,607)			(9,607)	(7,599)	154,013	8,707	(29,774)	(21,067)	2,620	
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	- D	05/31/2018 .	JPMORGAN CHASE & CO	52,577.000	504,732				(25,242)			(25, 242)	(3,275)	609, 149	(41,464)	(62,954)	(104,418)	31, 138	
655664-10-0	NORDSTROM INC	- D	05/01/2018	Various	36.000	1.775		1.497	1,706	(208)			(208)	(0,2/0).	1.497	(41,404)	277			
655844-10-8	NORFOLK SOUTHERN CORP		11/01/2018	Various	2.324.000	403.677		192.329	335.733	(144,629)			(144,629)		192.329		211.348	211.348	5.196	,
666807-10-2	NORTHROP GRUMMAN CORP		09/05/2018	Various	537.000	160.807		71.418	164,811	(93,393)		-	(93,393)		71,418		89,389		1,754	
G66721-10-4	NORWEGIAN CRUISE LINE		12/04/2018	Various	120.000	6,983		6,327	5,378						6,327		656	656		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	. B	05/31/2018 .	Various	2,947.000	218,666		241,348	249, 187	(31,054)			(31,054)	23,215	241,348	(22, 494)	(189)	(22,683)	5,652	
SBHC8X-90-3	NOVO-NORDISK B ORD	. B	09/05/2018 .	Various		384,356		429,222	437,250	15,462			15,462	(23,489)	429,222	11,837	(56,703)	(44,866)	4,774	
S61292-77-7	NTT DOCOMO, INC	. B	02/28/2018	MORGAN STANLEY	13,500.000	347 , 168		350,755	318,895	29,737	ļ		29,737	2, 123	350,755	17,093	(20,681)	(3,587)		
670346-10-5	NUCOR CORP.		11/01/2018 .	Various		521,008		400,729	531,338	(131,497)			(131,497)		400,729		120,279	120,279	9,532	
67066G-10-4	NVIDIA CORP		12/06/2018 .	Various	6,371.000	1,554,427		489,549	1,232,595	(743,294)			(743,294)		489,549		1,064,878	1,064,878	2,678	
62944T-10-5	NVR INC	-	11/01/2018 .	Various	2.000	7,059		6,960	7,016	(56)			(56)		6,960		99	99		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	. D	09/05/2018 .	JPMORGAN CHASE & CO	9, 145.000	862,082	 	916,082	1,070,788	(154,706)	ŀ	-	(154,706)		916,082		(54,000)	(54,000)		
678026-10-5	OIL STATES INTL	-	05/31/2018 .	BARCLAYS	53,585.000	1,896,750		1,275,323	1,516,456	(241, 133)	 	-	(241, 133)	ļ	1,275,323		621,427	621,427		,
681919-10-6	OMNICOM GROUP		11/01/2018 .	Various	3,257.000	220,745		216,350	236,333	(20,834)		10	(20,844)		216,350		4,395	4,395	5,829	
682189-10-5	ON SEMICONDUCTOR CORP		12/04/2018 .	Various	43.000	692		792	407 000	(22 450)		13.443	(46,000)	(939)		(40)	(101)	(101)		
G6768E-10-1 68389X-10-5	OPHIR ENERGY PLC	- D	12/06/2018 .	Various	11.202.000	350,324 523.380		450 , 158 549 , 402	497,998 529,631	(33,458)		13,443	(46,902) 19,772	(939)	450 , 158 549 , 402	(40)	(99,793)	(99,834)	4 OFO	,
67103H-10-5	OREILLY AUTOMOTIVE INC		10/23/2018 .	Various Various	11,202.000	3,380		2,721		19,858	ļ	86	19,772	·	549,402		(26,022)	(26,022)	4,258	
J61933-12-3	ORIX CORP COMMON STOCK	R	10/23/2018 .	JPMORGAN CHASE & CO.	9.300.000			2,721	157.229	2.452			2.452	1.047		468	(15,327)	(14.859)	2,973	
69331C-10-8	P G & E CORP	D	03/01/2018	Various	11,598.000	476.617		576.585	519,938	2,432		-	56.647	1,047	576.585	400	(99,968)	(99,968)		
693718-10-8	PACCAR INC		12/06/2018	Various	16, 171,000	963.540		1.089.035	1,149,435	(60.356)		1/1	(60,400)		1,089,035		(125,495)	(125,495)	34,539	,
695156-10-9	PACKAGING CORPORATION OF AMERICA	1	12/04/2018	Various	50.000	5,966		5,623	6,028	(405)			(405)		5,623		343	343	32	
J41121-10-4	PANASONIC CORP	В	12/06/2018	Various	109,800.000	1,168,726		1,255,668	1,607,768	(281,362)			(281,362)	(70,738)	1,255,668	62.302	(149, 244)	(86,942)	25.367	
G6376N-15-4	PARAGON GROUP OF COMPANIES	В	09/06/2018	Various	48,885.000	301,922		320,146	324,496	(4,566)			(4,566)	216	320 , 146	(10,929)	(7,294)	(18,224)	9,840	
70450Y-10-3	PAYPAL HOLDINGS INC		10/02/2018	Various	6,278.000	583,658		200,855	462,186	(261,331)			(261,331)		200,855		382,803	382,803		
M7846U-10-2	PAZ OIL CO. LTD.	. B	05/31/2018 .	Various	6,539.000	1,018,940		1, 156, 446	1, 133, 893	29,758			29,758	(7,205)	1, 156, 446	(1,726)	(135,779)	(137,505)	16,660	
69327R-10-1	PDC ENERGY INC		12/06/2018 .	Various	16,946.000	864,085			873,397	(94,728)			(94,728)		778,669		85,416	85,416		
G8295T-21-3	PENNON GROUP PLC	. B		MORGAN STANLEY	75,571.000	637,794		812,747	800,450	11,764			11,764	533	812,747	14,530	(189, 483)	(174,953)	12,741	
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS	.]		MORGAN STANLEY	44,778,000	467.024		496.588	532.410	(35,822)			(35,822)		496.588	l	(29,564)		9.403	

CUSIF Part						Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED											
Part Part	1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
Column											11	12	13	14	15						
CLISP Part															Total						
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Part Part													267								
10000-1-1-2 100000-1-1-2 10000-1-1-2 10000-1-1-2 10000-1-1-2 10000-1-1-2 10000-1-1-2 10000-1-1-2 10000-1-1-2 10000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-1-2 100000-1-2 100000-1-2 1000000-1-2 100000-1-2 1000000-1-2 1000000-1-2 1000000-1-2 100000										82,366	(3,714)			(3,714)							
Profest 15																				154	
Profest Prof	G70278-10-9	PETRA DIAMONDS LTD	B	02/28/2018		450,595.000	384,297		412,825	475,441	(62,014)			(62,014)	(602)	412,825	8,202	(36,729)	(28,527)		
Professor Prof	070507 40 4	DETROE LO L TO	_	05 (04 (0040		00 700 000	054 474		400 705	200 240	(00.005)			(00.005)	454	400 705	(0.470)	70.000	07.400		
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Section Sect												<u> </u>									
Tempor Miller M								 				<u> </u>	. 412		44 000		(40.040)				
2009-1-1-1 Professor Pro			- D												11,383		(13,213)				
\$2,000 - 0 Panagara \$1,000 - 0 \$1,000															100		(10 E4E)				
2007-19-7 Policies No. 148 00 D. 2000/2009 Policies No. 148 00 D. 2000 D.			P										200		108		(10,545)				
1970 - 90 - 24755 RE								 				<u> </u>	∠80								
BOSTS-10-10 19.00								 							400		10 550			184	
2008-1-17 2008			D	12/06/2019	Various								2 443		402		10,008			2 061	
Page 1.00			-								(20,280)		2,443	(21,123)							
1938-1-17 PRICE ARESTS FAUNDAL DE LA SEST SAUDRA DE LA SEST SA	101000-10-2	TOLINIO INDUMINEO INO				41.000		İ	004, لا	,004 رد			-					92	32		
Sept Corp Corp Sept Sept Corp Corp Sept Sept Corp Sept Sept Corp Sept	V335/10_11_7	POWER ASSETS HOLDINGS LTD	R	05/31/2018		15 500 000	107 637		132 505	130 765	605			605	1 136	132 505	(1.500)	(23, 278)	(24.860)	15 959	
Pages Page			B										3 664								
BESSET-10-4 Fig. DESTRUCTION Company			R																		
BRISTIT-04 PR. COPP			-												(20,020)						
PASSE 1949 PASS																					
Part Part																					
PAIST-10-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1																					
TexT98-0-9- PROCTES SUBLE CO																					
74515-1-0-3 PROFESSINE COPP													495					(562.037)	(562,037)	77.709	
Part Company Part																					
PARSON 1-02 PRILEWITH IN INC 10/22/2018 A 1/22/201	74340W-10-3	PROLOGIS INC		12/04/2018	Various	121.000	8,018		7, 158	7,806	(637)		10	(648)		7, 158		860	860	100	
PARSET-124 Part S SILES PRIMER SECURITY SECURIT			. B		Various	82,923.000			1,957,086	2, 137, 477	(385,404)			(385,404)	205,014	1,957,086	(237,300)	87,682	(149,618)	53,357	
744673-10-6 R.B.LI OS CRIPTERISE ROUP 120-2218 1 100-20										552,709								(19,399)	(19,399)	10, 197	
74573-0-6 PAIL C SICPLE PRINCE GRUP 120/4/2018 101/1/2018 101/			B												(2, 136)		2,868			6,860	
F8077-19-5 - RBLICTS ROWE										136,477	(4,254)			(4,254)							
745967-10-1 PLITE GRIPLING 1.11/01/2018 Various 7.1000 7.10								ļ			ļ		-	ļ	ļ					1	
S0047-22-1 PAMA B			. B	09/05/2018				ļ							(19, 198)		12,417			6,875	
247525-10-3 QUALCOM INC D.65/37/2018 Various 4.046.000 255.282 216.953 259.025 (42.072) (42.072) (42.072) 216.953 18.229 18.229 4.791 7.4954-10-10 QUEST DIABORSTICS INC 1.107/2018 Various 1.3.000 1.3.25 1.213 1.280 (67) (6.707) (6.707) (1.2.904) (154.077) (156.889) 1.273 (1.2.904) (1.54.077)			-			71.000				1,829	(252)		. 118	(370)						15	
247545-10-1 QUALITY CARE PROPERTIES INC DUEST DIAGNOSTICS INC 1.1071/2018 Various 1.3000 1.325 1.213 1.210 1.213 1.211 1.1071/2018 Various 1.3000 1.325 1.213 1.210 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.211 1.213 1.213 1.211 1.213 1.213 1.213 1.211 1.213			. B	09/05/2018						050				/40		16,677	(1, 191)				
## 24/34-10-0			-					}				' 	-							4, /91	
## 47/43-10-7 RALLYE SA								}													
CTICHOLD GLIBAL 1,143 1,													-		(4.050)		/40.004				
FSSB11-10-9 RAINER RESURCES CORP 11/02/2018 MARKETS 57 0.00 1.200 1.143 1.143 1.143 57 57 57 57 575111-50-7 RAYTHEON COMPANY 11/01/2018 Various 2.9 0.00 5.666 5.210 5.448 (237) (237) 5.213 (43.312) (8.053) 406.907 (25.854) 170.759 144.905 (37.96.000 1.906 1.90	r43/43-10-/	HALLIE OA	- B			33,912.000	441 , 226				14,556			14,556	(4,250)	b 14,207	(12,904)	(154,077)	(166,981)	33,45/	
F55111-50-7 RAYTHEON COMPANY 11/01/2018 Various 29.000 5.696 5.210 5.448 (.237) (.237) 5.210 4.66 4.66 5.50 5.210 5.448 (.237) (.237) 5.210 4.66 4.66 5.50 5.210 5.448 (.237) (.237) 5.210 4.66 5.50 5.210 5.448 6.70 5.51 5.210 5.448 6.70 5.51 5.210 5.448 6.70 5.51 5.210 5.448 6.70 5.51 5.210 5.448 6.70 5.51 5.210 5.448 6.70 5.51 5.210 5.448 6.70 5.51 5.210 5.51 5.51 5.210 5.51 5.210 5.51	750014 10 0	DANCE DECOLIDODE CODO	1	01/02/2010		67 000	1 000	İ	1 140	1 140	1					1 140		F7	E-7		
WITSTIGN 12-3 RECIPHARN PUBL B. 09/05/2018 Various 37,996.000 551,812 4/6,907 4/58,272 (43,312) (43,312) (8,053) 4/6,007 (25,854) 170,759 144,005 (7,018)								 			/007\			/007\							
G74079-10-7 RECKITT BENCKI SER GROUP PLC B 02/28/2018 MGRGAN STANLEY 1,021.000 81,226 88,244 95,562 (18,928) (18,928) (18,928) 11,610 88,244 (6,100) 1,082 (7,018) 800RPC-00-3 RECRUIT HOLDINGS I'D B 0.9905/2018 Various 48,500.000 1,364,588 6.19,312 1,205.504 (.672,491) (.672															(0 053)		(25 054)			55	
SBURR-On-3 RECRUIT HOLDINGS LTD B .09/05/2018 Various .48,500,000 .1,364,588 .619,312 .1,205,504 .572,491 .1,3701 .619,312 .28,380 .716,897 .745,276 .4,507 .7557-10-2			B																		
755677-10-2 RED HAT INC.			B					†												/ F07	
G7419H-11-3 REDEFINE INTERNATIONAL REIT PLC B 12/07/2018 Various 385,262.000 156,755 175,765 191,891 (4,015) 12,240 (16,254) 128 175,765 (9,029) (9,981) (19,010) 7,718 758949-10-3 REGENCY CENTERS CORPORATION 07/03/2018 Various 20.000 1,391 1,241 1,384 (143) (143			.	10/02/2018				İ			(3/2,491)	1	-	(3/2,491)	(10,701)		20,380			4,307	
758849-10-3 REGENCY CENTERS CORPORATION			B								(// 015)		10 040	(16.054)	100		(0 020)			7 710	
7591EP-10-0 REGIONS FINANCIAL CORP															120		(3,029)			, , , 10	
759351-60-4 REINSURANCE GROUP AMERICA INC								·												ο	
\$56683-54-2 REPSQL YPF SA ELR1 B 10/01/2018 Various 1.000 .15 .1 .								İ					-								
760759-10-0 REPUBLIC S VCS INC COM 11/01/2018 Various 47.000 3,283 3,002 3,178 (175) (175) 3,002 281 281 45 76118Y-10-4 RESIDEO TECHNOLOGIES INC 11/13/2018 Various 1.330 32 30 2 30 2 2 2 2 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8			B							1	(413)			(413)							
76118Y-10-4 RESIDEO TECHNOLOGIES INC 11/13/2018 Various 1.330 32 30 30 2 2 2 30 30 30 30 30 30 30 30 30 30 30 30 30							3 283			3 178	(175)			(175)						45	
BANK OF ANERICA/MERRILL 12.000 1,271 1,242 29 29 3 170152-10-7 RESIMED INC. 11/01/2018 Various 56,596.000 664,063 508,680 679,047 (70,819) (70,819) 452 608,680 (16,112) 71,496 55,384 5,353								İ		, ווע, ע	[1/3)		-	(1/3)				2	2		
761152-10-7 RESILED INC. 1.11/01/2018 LYNCH 12.000 1.271 1.242 2.9 2.9 3.9 3.0 1.27657-10-9 RIGHTMOVE PLC B	751101 10 4	TEODEC TEOTROLOGICO INC	1	11/10/2010		1.000															
G75657-10-9 RIGHTMOVE PLC B 09/12/2018 Various 56,596.000 664,063 679,047 (70,819) (70,819) 452 608,680 (16,112) 71,496 55,884 5,353	761152-10-7	RESMED INC.	1	11/01/2018		12 000	1 271	1	1 242		1					1 242		29	29	3	
081437-10-7 RIO TINTO LTD B 09/05/2018 Various 61.901.000 3.766.047 3.033.488 3.670.407 (614.127) (22.792) 3.033.488 (75.998) 808.556 739.559 121.707			В							679 047	(70,819)			(70, 819)	452		(16.112)			5 353	
	Q81437-10-7	RIO TINTO LTD	В.					[T									

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ldenti-		For-			Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				CITIGROUP GLOBAL									-/-				•			
74965L-10-1	RLJ LODGING TRUST		12/06/2018	MARKETS	27.852.000	556.893		603.831	611,908	(8,077)			(8,077)		603,831		(46,938)	(46,938)	36,765	
770323-10-3	ROBERT HALF INTL INC		11/01/2018	Various	93.000	5,427		4,794	5, 165	(371)			(371)		4,794		633	633		
773903-10-9	ROCKWELL AUTOMATION INC		_03/01/2018	Various		7,511		7,402	7,461	(59)			(59)		7,402		109	109		
774341-10-1	ROCKWELL COLLINS INC		04/03/2018	Various	49.000	6,658		6,512	6,645	(133)			(133)		6,512		146	146		
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	02/28/2018	MORGAN STANLEY	1,170.000	52,777		60,811	59,810	2,643		-	2,643	(1,641)	60,811	330	(8,364)	(8,034)	382	
				CITIGROUP GLOBAL				,		,			,							
775711-10-4	ROLLINS, INC		.01/02/2018	MARKETS	107.000	4,991		4,753	4,979	(225)			(225)		4,753		238	238		
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	В	10/25/2018	DISTRIBUTION	0.000	4,786	[4.786	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(220)	[(220)	[4,786	[
776696-10-6	ROPER TECHNOLOGIES INC	1	11/01/2018	Various	4,309.000	1,282,741			1, 116, 031	(441,982)			(441,982)		674,049	[608,692	608,692	5,332	
778296-10-3	ROSS STORES, INC.	1	11/01/2018	Various	8,277.000			364,648	661,421	(299,551)			(299,551)		364,648		441,944	441,944	3,685	***************************************
G7665A-10-1	ROWAN COMPANIES PLC	1	02/28/2018	MORGAN STANLEY	35.188.000	427.524		509.170	551.044	(41.874)		-	(41,874)		509.170		(81,646)	(81,646)		
S27543-83-4	ROYAL BK OF CANADA COM NPV	R	12/06/2018		27,398.000	2,022,183	<u> </u>	1,935,321	2,244,626	(251,392)		-	(251,392)	(57,914)	1,935,321	(71,045)	157,907	86,862	61,705	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	10	12/00/2018	Various	73.000			8,444	6,441	(201,092)		69	(69)			(11,043)	(147)	(147)	100	
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	12/06/2018	Various	35,069.000	1,216,301		838,872	1, 176, 502	(336,566)			(336,566)	(1,063)	838,872	(9, 129)	386,558	377,428	28,046	
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	- D	12/06/2018	Various	5,982.000	213,044		133, 147	202,992	(83,665)			(83,665)	13,820	133,147	(10,524)	90,421	79,897	5.672	
78409V-10-4	S&P GLOBAL INC	- D	11/01/2018	Various	1,975.000	389.740		181, 159	334,565	(153,406)			(153,406)	10,020	181, 159	(10, 324)	208,581	208,581	1,970	
F03381-13-8	SAFRAN	D	05/31/2018	JPMORGAN CHASE & CO	5,189.000	618,611			535,301	(207,815)			(207,815)	8,945	336,431	(14,093)	296,273	282, 180	6.784	
G7770H-10-8	SAGA PLC	D	02/28/2018		164,263.000	259,576		406,242	279,980	126,076			126,076		406,242		(153,929)	(146,666)	0,704	
79466L-30-2	SALESFORCE.COM INC	. D	11/01/2018		3,930.000	598,497		246,931	401,559	(154,927)			(154,927)	100	246,931		351,566	351,566		
/ 9400L-30-2	SALESFUNGE.COM TNC		11 1/0 1/20 10 .	CITIGROUP GLOBAL		491, 90ر		240,931	401,339	(134,927)			(104,927)		240,931		331,300	331,300		
S52260-38-7	SAMPO PLC	l _n	12/07/2018	MARKETS	13,240.000	579,746				(88,937)			(88,937)	(5,472)	633,747	(26,937)	(07.005)	(54,001)	34,974	
	SANDFIRE RESOURCES	. D															(27,065)			
Q82191-10-9 S56717-35-8	SANOFI S.A.	. B	09/05/2018 .		18,256.000 3,210.000	88,727 254,508		86,079 294,997	98,667 276,951	(9,688) 29,821			(9,688) 29,821	(2,901)(11,774).		(4,547)	7, 195	2,648	1, 123	
																	(58,424)	(40,489)		
T83058-10-6	SARAS S.P.ASAWAI PHARMACEUTICAL LTD	. В	02/28/2018 .		126,797.000	266,984 862,554		327,470	305, 124	24,493			24,493	(2, 147)	327,470	7,498 44,230	(67,984)	(60,486).		
J69811-10-7		- B								74,393				5,510	907,600		(89,276)	(45,046).	0.500	
025121-72-4	SBM OFFSHORE NV	. B	09/05/2018 .	JPMORGAN CHASE & CO	31,774.000	566,521			559,723	(27,846)			(27,846)	(3,939)	527,938	(13, 195)	51,778	38,584	6,506	
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	. B	09/05/2018	JPMORGAN CHASE & CO	38,763.000	116,048		119, 196	127,034	(13,986)			(13,986)	6,147	119, 196	(14,674)	11,526	(3, 148)	5,819	
S48341-08-5	SCHNEIDER ELECTRIC	. B	12/06/2018 .		18,868.000	1,553,923		1,446,190	1,605,454	(233,515)			(233,515)	57,131	1,446,190	(86,026)	193,759	107,733	2,994	
81211K-10-0	SEALED AIR CORP		10/23/2018 .	Various	53.000	1,984		2, 181	986	(104)		26	(130)		2, 181		(196)	(196)	12	
81617L-10-8	SELECT BANCORP INC		11/29/2018 .			114,097		109,872		/ 470 007					109,872		4,225	4,225		
81663A-10-5	SEMGROUP CORP		12/07/2018 .		28,877.000	645,613		676,877	872,085	(179,037)		16, 171	(195,209)		676,877		(31,264)	(31,264)	21, 114	
816851-10-9	SEMPRA ENERGY	-	02/28/2018 .	MORGAN STANLEY		708, 180	ł	721,375	694,873	26,502	ļ		26,502		721,375	/00 0:-:	(13, 196)	(13, 196)	5,345	
G80400-10-7	SERCO GROUP PLC	. B	12/06/2018 .	Various	448 , 119 . 000	487,011		571,513	599,525	(23,354)		5,057	(28,411)	399	571,513	(33,818)	(50,684)	(84,502)		
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	-1 B	09/05/2018 .	JPMORGAN CHASE & CO	16,000.000	646,558		642,008	665, 140	7, 153			7, 153	(30,285)	642,008	37,360	(32,810)	4,550	11,613	
D69671-21-8	SIEMANS AG	. B	12/06/2018	Various	9,297.000	1, 183,058		1,236,054	1,296,680	(48,740)			(48,740)	(11,886)	1,236,054	(29, 342)	(23,654)	(52,996)	36,697	
82669G-10-4	SIGNATURE BK NEW YORK NY	-	07/16/2018	Various	10.000	1,238	}	1,279	1,373	(92)	ļ	- 2	(94)	}	1,279		(40)	(40)		
828806-10-9	SIMON PPTY GROUP INC		11/01/2018	Various	26.000	4,608		4, 182	1,374	(86)			(86)		4, 182		425	425	24	
Y79985-20-9	SINGAPORE TELECOM SGDO. 15 (POST RE-ORG)	. B	02/28/2018 .	MORGAN STANLEY	124,000.000	316,593		333,213	331,249	22,249			22,249	(20,284)	333,213	25,327	(41,947)	(16,620)	9, 108	
82968B-10-3	SIRIUS XM HOLDINGS INC		11/01/2018		983.000	5,992		5,269	5,269						5,269		723	723		
W25381-14-1	SKAND ENSKILDA A	- B	05/31/2018		13,031.000	117 , 189	 	145, 128	153,268	(6,757)	ļ	-	(6,757)	(1,383)	145, 128	(9, 433)	(18,507)	(27,940)	6,239	
		L		BANK OF AMERICA/MERRILL	·															
Q8514Q-13-0	SKY NETWORK TELEVISION LTD	. B	05/31/2018 .	LYNCH	365,393.000	594,589		624,345	730,227	(80,265)			(80,265)	(25,618)	624,345	14,011	(43,767)	(29,756).	19,878	
				BANK OF AMERICA/MERRILL	-															
S68569-95-3	SMARTONE TELECOMMUNICATIONS HOLDIN	. B	05/31/2018	LYNCH	421,000.000	471,627		501,473	507,313	(6,302)			(6,302)	461	501,473	(2, 170)	(27,676)	(29,846)	9,654	
J75734-10-3	SMC CORP	. B	09/05/2018 .	Various	1,500.000	565,799		327,860	617,577	(256,552)			(256,552)	(33, 165)	327,860	30,726	207,213	237,939	2,310	
1		L		CABRERA CAPITAL					1	l	1	1					_			
S09223-20-7	SMITH & NEPHEW ORD USDO . 20	. B	05/31/2018		1,406.000	25,597		23,603	24,497	(4,728)			(4,728)	3,834	23,603	(3,527)	5,521	1,994	310	
832696-40-5	SMUCKER J M CO COM NEW	-	11/01/2018		1,162.000	124,910	ļ	135,205	144,367	(9, 162)			(9, 162)		135,205	ļ	(10,294)	(10,294)	1,813	
- 1		1		BANK OF AMERICA/MERRILL							1	1				1				
833034-10-1	SNAP ON IN C COM		11/01/2018 .	LYNCH	3.000	492		502							502		(10)	(10)	2	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	. B	09/05/2018 .	Various	5,472.000	232,377		237,606	282,872	(22,546)			(22,546)	(22,720)	237,606	13,339	(18,568)	(5,229)	9,906	
SB572Z-V9-4	SOCO INTERNATIONAL PLC	_ B	12/07/2018 .	Various	48,778.000	43,340		54,958							54,958	(903)		(11,618)		
J75963-10-8	SOFTBANK GROUP CORP	. B	09/05/2018	JPMORGAN CHASE & CO	2,200.000	199,267	ļ	116,687	174,203	(48,895)		.	(48,895)	(8,621)	116,687		75,327	82,580	396	
J76379-10-6	SONY CORP NPV	. B	09/05/2018 .	Various	11,800.000	617,630		249,611	532,440	(264,638)			(264,638)	(18, 192)	249,611	14,474	353,545	368,019	1,463	
842587-10-7	SOUTHERN CO		10/23/2018 .		23,894.000	1,028,743		1,161,002	1, 146, 225	12,219			12,219		1,161,002		(132,259)	(132,259)	13,907	
067765-22-2	STAGECOACH GROUP PLC	B	03/05/2018 .	MORGAN STANLEY	427,950.000	814,635		1,048,523	953,464	94,425			94,425	634	1,048,523	19, 163	(253,051)	(233,888)	22,595	
S04082-84-8	STANDARD CHARTERED ORD USDO 50	R	12/06/2018	Various	30 261 000	230 992	1	244 763	319 338	(67 441)	1		(67 441)	(7 134)	244 763	(6.582)	(7 189)	(13 771)	5 025	

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17771-1-1-0 SHITTON OFF IP		
17773-7-9 SMITTON DEFF 0.073/0708 1000		112
1771-11-0-3 SMITTOW INTSIT COMMON STOCK 2. 1090-0798 CITTIGNUP CONTROL 1. 151, 124 1. 154, 113 1.19. 156 1. 154, 164 1. 154, 113 1. 155 1. 154, 164 1. 154, 113 1. 155 1. 154, 164 1. 154, 113 1. 155 1. 154, 164 1. 154, 113 1. 155 1. 154, 164 1. 154, 113 1. 155 1. 154, 164 1. 154, 113 1. 155 1. 154, 113 1. 155 1. 154, 113 1. 155 1. 154, 113 1. 155 1. 154, 113 1. 154, 114 1. 155 1. 154, 114	.496,302	325317,54212,705
17711-0-0-3 SMITTON INTISE FOUNDAM STOCK 1. 120,000 1. 15,1 16 1. 10,1	150,30240,210209.	323
PASSENT-1-1-1 SH MEM KAI PROF MOD 09 1.0965/5018 1	451, 12459, 729(156,	708)(96,979)51,993
S2091-24-0 SRI LIFE FINACIAL COM MPV B. 12/06/2018 WRETS 33,885 000 476,667 512,041 574,868 112,859 112,859 19,777 2,555,662 114,859 114,850 114		
S25951-4-Q SAL LIFE F INVACIAL COM INFY B 1276/5/0716 UNIVERS 13,886.000 76,667 572,041 573,681 (12,859) 59,693 552,041 573,681 572,041 572,041	2,33.,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
SSBSPIT SUCK PERFOR INC B		
Season-10-1-3 Sereing Finderic Structs in L. 2028/2018 USAS STRUCT 71,077,000 506,984 585,893 584,472 1,422 1,422 1,422 5,85,893 5,800 1,80	552,692 (149,735) 395,	246, 182 45, 206
Table		
PARSON 1-01 SINF FINALLIA GRUP	(78,	910)(78,910)
SPECIAL PLOCAL SPECIAL PROPERTS SENTED S. 05/51/2015 Various 37,140 00 466,502 519,355 500,083 20,689 20,659 10,469 1,673 1,287,78 1,28		
B4518-10-9 B45		154
BISSON BISSON B D6/31/2016 18 D6/31/		
\$71503-10-8 \$71047-10-8 \$71047-10-8 \$71047-10-8 \$71047-10-8 \$71047-10-8 \$71047-10-8 \$71047-10-8 \$71047-10-7 \$71047-10-8 \$71047-10-7 \$71047-10-8 \$71047-10-7 \$71047-10-8		
\$7660-10-3 \$700-70-7 \$700-7 \$70		
\$7,000 \$		
11/01/2018 11/		543
SERVICE-FO- INVESTMENT SERVICE-FO- INVESTM		
SBAYOLF-0-0 TALKTILA TELECIM GRUP PLC B. 20/28/2018 MIGRAN STAKEY 234, 221, 000 330, 672 482, 724 481, 284 1, 631 1,		
1767E2-10-6 TARRET COP		
BA889-10-4 TE COMECTIVITY LTD		
E0055-10-8 TEXILGAS RELINIDAS SA B. 12/07/2018 Var ious 22,183,000 591,919 677,035 704,189 (22,189) (22,189) (22,189) (4,956) 677,035 (2,289) (22,189) (4,956) 677,035 (2,289) (22,189) (4,956) 677,035 (2,289) (22,189) (4,956) 677,035 (2,289) (22,189) (4,956) 677,035 (2,289) (22,189) (4,956) 677,035 (2,289) (22,189) (4,956) 677,035 (2,289) (22,189)		206 206 27
Part Part		
September 1 Tesco		
88160R-10-1 TESLA INC 152 15		
882508-10-4 TEXAS INST RS INC COM 12/06/2018 Various 14,908.000 1,518,423 1,229,690 1,556,992 (327,302) (327,302) 1,229,690 1,596,992 (327,302) 1,229,690 1,596,992 (327,302) 1,229,690 1,596,993 1,596,993 1,		
R83203-10-1 TEXTRON IN C COM 1.1/01/2018 Various 5.000 3.15 3.30 3.01,896 2.96,357 9,486 9,486 (3,947) 3.01,896 3.94,896 3		5,696
R9138B-10-2 TGS NOPEC GEOPHYSICAL ORD B .09/05/2018 Various .12,482.000 .432,423 .301,896 .296,357 .9,486 .9,486 .3,947 .301,896 .894,946 .994,946 .894,946 .994,946		
H83949-14-1 THE SWATCH GROUP B 12/06/2018 MARKETS 209.000 60.937 85.230 (25,049) (25,049) 532 60.713 (25,0	330	15)
H83949-14-1 THE SINATCH GROUP B 12/06/2018 MARKETS 209.000 60.937 60.713 85.230 (25,049) (25,049) 5.32 60.713 (885856-10-2 THERNO FISHER SCIENTIFIC INC COM 11/07/2018 Various 7, 431.000 1,691.657 9.99.033 1,140.998 (501.905) (501.905) (501.905) (501.905) (990.903 1,140.998 (501.905) (5	301,8961,874128,	5534,731
883556-10-2 THERINO FIS HER SCIENTIFIC INC COM 11/01/2018 Various 7,431.000 1,691,657 909,093 1,410,998 (,501,905) (,501,905) 909,093 1,410,998 (,501,905) 909,093 1,410,498 1,004,415 1,0	. 60,713 (1,824) 2,	0481,029
884903-10-5 THOMSON REUTERS CORP B. 11/27/2018 Various 25,256,000 995,571 1,074,522 1,104,415 11,382 (41,274) 1,074,522 887317-30-3 TIME MARKER INC D. D6/15/2018 Various 27,707,000 2,784,034 2,276,896 2,534,359 (257,463) (257,463) (257,463) 2,276,896 12	909,093	748
887317-30-3 TIME MARNER INC D6/15/2018 Various 27,707.000 2,784.034 2,276.896 2,534.359 (.257.463) (.257.463) 2,276.896 (.257.463) 2,276.896 (.257.463) (.257.463) 2,276.896 (.257.463) (.		
872540-10-9 TJX COMPANIES INC 11/01/2018 Various 1,853.000 201,937 115,208 138,622 (26,757) (26,757) 115,208 120,000 120		
872590-10-4 T-MOBILE US INC 0.99/05/2018 Various 1.02,000 6,091 6,114 6,478 (.281) .84 (.364) .6,114 .84		
J86957-11-5 TOKYO ELECTRON B D5/31/2018 LYNCH 1,800.000 337,863 165,475 325,965 (156,786) (1		23
J87000-10-5 TOKYO GAS CD LTD B 0.9/05/2018 JPMORGAN CHASE & CD 6,400.000 148,352 145,483 146,493 7,162 7,162 (8,172) 145,483 1 889478-10-3 TOLL BROTHERS INC 1.2/04/2018 Various 105,000 3,605 3,541 5,042 (880) 622 (1,502) 3,541 888971-43-1 TORAY INDUSTRIES B 0.9/05/2018 JPMIORRAN CHASE & CD 81,000.000 595,963 660,682 763,981 (94,617) (94,617) (8,683) (8,682) 1 891027-10-4 TORCHAMRK INC COM 11/01/2018 Various 20,000 1,20 1,655 1,814 (119) 40 (159) 1,655 1	,	
889478-10-3 TOLL BROTHERS INC .12/04/2018 Various .105.000 .3,605 .3,541 .5,042 (.880) .622 .(.1,502) .3,541 \$68971-43-1 TORAY INDUSTRIES B		
\$68971-43-1 TORAY INDUSTRIES B09/05/2018 JPINORGAN CHASE & CO		
891027-10-4 TORCHMARK INC COM 111/01/2018 Various 20.000 1,720 1,655 1,814 (119) 40 (159) 1,655		.65
	1,655	.65
	470 040	(00,000)
891906-10-9 TOTAL SYSTEM SERVICES INC		
J91214-10-6 TOYOTA BOSHOKU CORP B		
		2,733
SST-CT-10-9 TRAVELERS CS INC 1.2/04/2018 Various 5.9.000 8.813 8.003 8.003		811811
S01500-80-0 TULLOW 01L PLC B. 12/06/2018 Various 261,549,000 775,692 631,972 730,972 (99,487) (99,487) 486 631,972 (79,487)		
902494-10-3 TYS0N F000S INC CLASS A 12/06/2018 Various 6, 722, 000 389, 165 286, 355 544, 953 (256, 598) (258, 598) 286, 355		

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description			of Purchaser	Stock	sideration	Par Value	Actual Cost	Value						Disposai				Year	Date
tication	Description	eign	Date			sideration	Par value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
000004 40 5			11/01/0010	BANK OF AMERICA/MERRILL		4 745		4 000							4 000		0.5	05		
902681-10-5	U G I CORP.		11/01/2018	LYNCH	32.000	1,715		1,690	4 470 040	(400,000)			(400,000)	40.047	1,690	(04.444	25	25	б	
H42097-10-7	UBS GROUP AG	. В	12/06/2018 .	Various	63,555.000 142.000			993,689 5,073	1,170,012 5,470	(188,669)	}}	200	(188,669)	12,347	993,689	(34, 111	(122,969)	(157,080)		
902653-10-4 SB1YY4-B3-8	UDR INCUNIBAIL-RODAMCO SE REIT	D	06/13/2018	VariousVarious		798 . 157				(69)	/	329	(397)	(30, 107)	5,073	43,511	(93,720)	(50,209)	3.833	
SBYMXP-S7-5	UNICREDIT	B	09/05/2018	Various	8.832.000	136,006		140 . 484	165,233	(12,641)			(12,641)	(12, 108)	140 . 484	5,678	(10, 157)	(4,479)	2,924	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	02/28/2018	MORGAN STANLEY	12.446.000	640,022		701.531	694,583	6,486	·		6.486	462	701,531	12,542		(61,509)	5,523	
907818-10-8	UNION PACIFIC CORP		12/04/2018	Various		4,765		4,247	1,341	(168))		(168)		4,247		518	518	16	
909907-10-7	UNITED BANKSHARES	.	12/06/2018	Various	21,077.000	778,150			732,426	59,016		11,090			780,351		(2,201)	(2,201)	24,641	
G9226Z-11-2	UNITED BUSINESS MEDIA PLC	. B	06/18/2018		39,292.000	543,937		397,311	397,047				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	264	397,311	(7,597	154,223	146,625	12,932	
				BANK OF AMERICA/MERRILL						1										
910047-10-9	UNITED CONTINENTAL HOLDINGS INC	.	11/01/2018	LYNCH	12.000	1,056	ļ	1,041		ļ	ļ	.	L	ļ	1,041	ļ	16	16		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B	-	10/23/2018 .	Various	17,727.000	1,850,725		2, 133,410	2, 111, 338	21,255			21,255		2, 133, 410		(282,685)	(282,685)	16 , 132	
913017-10-9	UNITED TECHNOLOGIES CORP		12/06/2018 .	Various	14,067.000	1,742,697		1,527,073	1,794,527	(267,454))		(267,454)		1,527,073		215,624	215,624	34, 125	
91307C-10-2	UNITED THERAPEUTICS CORP		11/01/2018	Various	12.000	1,747		1,451	1,775	(320))	5	(325)		1,451		296	296		
91324P-10-2	UNITEDHEALTH GROUP INC		11/01/2018	Various	3,022.000	783,566		301,065	666,230	(365, 166))		(365, 166)		301,065		482,502	482,502	4,080	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		11/01/2018	Various	26.000	3,236		2,940							2,940		296	296	4	
902973-30-4	US BANCORP		12/06/2018 .	Various	36,291.000	1,841,811		1,965,967	1,944,472	21,605		109	21,496		1,965,967		(124, 156)	(124, 156)	14,744	
918790-10-9	VAIL RESORTS INC		11/01/2018	Various		5,416		5,524	5,524	(541,059)			(544,050)		5,524		(108)	(108)		
91913Y-10-0 92220P-10-5	VALERO ENERGY CORP		12/06/2018 .	Various	27,485.000 49.000	2,983,018 5,616		1,985,073 4.903	2,525,503 5,446	(543)	}		(541,059)		1,985,073				58,508	
92220P-10-5 G9325J-10-0	VECTURA GROUP PLC		03/01/2018 .	Various MORGAN STANLEY	545 , 100 . 000	5,616				(543)	}		(543)	578	4,903	11,977	713	713		
G9328D-10-0	VECTORA GROUP PLC	D	09/18/2018	TENDER OFFER	545, 100.000	596, 141		513, 153		(82,994)	\ 		(82,994)	396	513, 153	(14,538		(169,999)	22,304	
92276F-10-0	VENTAS INC	D	02/28/2018	MORGAN STANLEY	13, 145.000	635,020				5,389	/		5,389	390	794,221	(14, 330	(159, 201)	(159,201)	10,385	
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		09/05/2018	JPMORGAN CHASE & CO		872,954			700,512	(94,277)			(94,277)		606,235		266,720	266,720	10,000	
92343V-10-4	VERIZON COMMUNICATIONS		11/01/2018	Various	280.000	15, 107		12,917	12,491	(1,775)		43	(1,818)		12,917		2,190	2, 190	248	
92532W-10-3	VERSUM MATERIALS INC		09/05/2018	JPMORGAN CHASE & CO	2.832.000	109.641		56.843	107, 191	(50,349)	,		(50,349)				52.798	52,798	481	
92532F-10-0	VERTEX PHARMACEUTICALS		09/05/2018	JPMORGAN CHASE & CO	1,638.000	299,523		154,052	245,471	(91,419)			(91,419)		154,052		145,471	145,471		
918204-10-8	VF CORP		09/05/2018	Various	6,282.000	573,614		361,843	464,868	(103,025))		(103,025)		361,843		211,771	211,771	5,779	
F97900-11-6	VIRBAC S.A.	B	09/05/2018 .	JPMORGAN CHASE & CO	1,075.000	163,003		139,201	159,421	(19,098))		(19,098)	(1,122)	139, 201	(3,479	27,281	23,802		
SBQ8P0-64-0	VIRGIN MONEY HOLDINGS UK PLC	. B	10/15/2018 .	Various	152,571.000	692,588		567,538	586,561	(19,413)			(19,413)	390	567,538	(10,578		125,050	9,054	
928260-83-9	VISA INC		11/01/2018	Various	4,330.000	610,585		274,398	493,707	(219,309))		(219,309)		274,398		336 , 188	336 , 188	2,387	
F97982-10-6	VIVENDI EUR5.50	B	02/28/2018	MORGAN STANLEY	11,976.000	310,280	ļ	319,363	322,417	(785))		(785)	(2,269)	319,363	7,312		(9,083)		
928563-40-2	VM WARE INC		10/02/2018	Various	55.000	7,000	ļ	5,934	6,893	(958)	}		(958)		5,934		1,066	1,066		
SBH4HK-S3-2	VODAFONE GROUP PLC	B	09/05/2018 .	Various	180,255.000	505,864		560,177	573,023	(123, 194)	}		(123, 194)	110,348	560 , 177	(81,739		(54,313)	10,783	
929042-10-9	VORNADO RLTY TR		07/16/2018	Various	9,571.000	636,074		699,961	748,261	(48,300)	<u> </u>		(48,300)		699,961		(63,887)	(63,887)	6,030	
929089-10-0 929160-10-9	VOYA FINANCIAL INC		12/04/2018	Various JPMORGAN CHASE & CO	87.000 6.579.000	4, 120 723, 829	<u> </u>	3,722 826,651	1,682 844.546	(428)	<u> </u>		(428)		3,722 826.651	·	398	398	1 5.526	
929160-10-9 92927K-10-2	. VULCAN MAI LS CO COM		09/05/2018 .	JPMOHGAN CHASE & CO Various				826,651	844,546	(17,895)	/ 		(17,895)		826,651		(102,822)	(102,822)	5,526	
92927K-10-2 931427-10-8	WALGREENS BOOTS ALLIANCE		12/04/2018	Various	12.000			842 882							842 882		(52)	(52)		
931427-10-8	WALMART INC		11/01/2018	Various	6,705.000	602,750		645,398	662,119	(15,305)	,t	1.416	(16,721)		645,398		(42,648)	(42,648)	3,870	
94106B-10-1	WASTE CONNECTIONS INC	-1	1.1/01/2018	Various	91.000	6.775	İ	5.909	6.456	(13,303)	ίΓ	,,410	(10,721)		5.909		(42,048)		26	
94106L-10-9	WASTE MGMT INC DEL		11/01/2018	Various		4,358		3,668	4,315	(648)	S		(648)		3.668		690	690	40	
941848-10-3	WATERS CORPORATION		10/02/2018	Various	32.000	6,265		6,182	6, 182	(010)			(040)		6, 182		83	83		
948849-10-4	WEIS MARKETS, INC.		02/28/2018	MORGAN STANLEY	16,880.000	634,304		694,950	698,663	(3,714))L		(3,714)		694,950		(60,646)	(60,646)	5,064	
949746-10-1	WELLS FARGO CO	.	12/06/2018	Various	109,909.000	5,703,668		5,826,888	6,666,844	(814, 125)) <u> </u>	26,988	(841, 113)		5,826,888		(123,220)	(123, 220)	153,715	
95040Q-10-4	WELLTOWER INC		02/28/2018 .	Various	5,400.000	283,902		342,594	344,358	(1,764)	L		(1,764)		342,594		(58,692)	(58,692)	4,236	
S49486-23-6	WERELDHAVE NV	B	02/28/2018 .	MORGAN STANLEY	6,934.000	256,497		322, 112	333,054	(8,598)) 		(8,598)	(2,344)	322, 112	7,375	(72,990)	(65,615)	5,643	
S69488-36-9	WESFARMERS	B	11/21/2018	DISTRIBUTION	0.000	216,588		216,588							216,588					
958102-10-5	. WESTERN DIGITAL CORP		12/06/2018 .	Various	2,978.000	129,824	ļ	138,822	236,840	(90,968))		(98,018)		138,822		(8,998)	(8,998)	5,956	
959802-10-9	. WESTERN UN CO COM		11/01/2018		111.000	2, 101		2,112	1,312						2, 112		(11)	(11)	39	
L				BANK OF AMERICA/MERRILL			I	_		Ì						I				
960413-10-2	WESTLAKE CHEMICAL CORP	-	11/01/2018	LYNCH	6.000	449	ļ	500		·	ļ				500		(51)	(51)		
Q97417-10-1	- WESTPAC BANKING CORP	. B	09/05/2018 .	Various	23,072.000	474,009	}	515,344	565,735	(8, 132)	}	-	(8, 132)	(42,259)	515,344	6,081	(47,417)	(41,335)	16,001	
96145D-10-5	WESTROCK		11/01/2018	Various	27.000	1,593		1,611	1, 138	(15)	}}	05.000	(15)		1,611		(18)	(18)	2	
962166-10-4	WEYERHAEUSER CO		12/06/2018 .	Various	29,744.000	854,674		949,708	1,048,773	(73,683)	<u> </u>	25,383	(99,065)		949,708		(95,034)	(95,034)	32,379	
963320-10-6 G9645P-11-7	WHIRLPOOL CORP COM			Various	36.000 93.888.000	6,497 331,109	·	6,055 	6,071 408.962	(16)	<u> </u>		(16)		6,055 367.040	(13,664	442	442	11.263	
U9043P- -/	WILLIAM HILL PLC	_J D	_L_U9/U5/2018 .	JEMUHUAN UHASE & UU		331.109	L	L367.U4U	408.962	(42, 194)	/ L	. L	L(42, 194)	2/2	367.040	L(13.664	11(22.268)	L(35.932)L	11.263	L

SCHEDULE D - PART 4

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

	Bond Interest/ Stock Dividends Received During Year Date
CUSIP CUSIP Identification Description Description Description Description Description Description Description Description Description Description Book Office Off	Interest/ Stock Statec Dividends Con- Received tractua During Maturit Year Date
Prior Year Book/ CUSIP Identi- fication Description De	Interest/ Stock Statec Dividends Con- Received tractua During Maturit Year Date
Prior Year Book/ CUSIP Identi- fication Description De	Interest/ Stock Statec Dividends Con- Received tractua During Maturit Year Date
CUSIP Identification Description Description Description Par Value S69457-10-0 WILLIAMS 00S INC S126/06/2018 Various Possed Part Possed	Interest/ Stock Statec Dividends Con- Received tractua During Maturit Year Date
CUSIP Identification Descripti	Stock Stated Dividends Con- Received tractua During Maturit Year Date
CUSIP Identification Description Description Description Par Value S69457-10-0 WILLIAMS COS INC S10258261-0-9 WILLIAMS INTERNATIONAL B02/28/2018 Williams International Description B02/28/2018 Williams International Description B02/28/2018 Description Description B02/28/2018 Desc	Dividends Con- Received tractua During Maturit Year Date
CUSIP Identification Descripti	Received tractual During Maturit Year Date
Identification Description	During Maturit Year Date
fication Description eign Date of Purchaser Stock sideration Par Value Actual Cost Value Decrease Accretion Recognized (11+12-13) Value Date Disposal on Disposal Disposal Par Value Decrease Accretion Recognized (11+12-13) Value Date Disposal On Disposal Disposal Disposal Par Value Decrease Accretion Recognized (11+12-13) Value Date Disposal Di	Year Date
fication Description eign Date of Purchaser Stock sideration Par Value Actual Cost Value Decrease Accretion Recognized (11+12-13) Value Date Disposal Disposal 969457-10-0 WILLIAMS COS INC .12/06/2018 Value .18.000 .486 .447	
969457-10-0 WILLIAMS COS INC	13
Y9586L-10-9 WILMAR INTERNATIONAL B .02/28/2018 MORGAN STANLEY .49,900.000 .121,749 .119,728 .115,378 .3,664 .3,664 .686 .119,728 .119,728 .1510 .2,021 .	
001550_10.0 W00100AV ND 01ACS A 11/01/0019 VAICH 0.000 0.00 0.01 0.01	
98310III-10-8 IVYNDHAM NO RLDWIDE CORP COM	28
98389B-10-0 XCEL ENERGY INC	150
984121-60-8 XEROX CORP	4,473
CITIGROUP GLOBAL	
983919-10-1 XILINX INC COM01/02/2018 _MARKETS91.0006,1766,135	
988498-10-1 VIMI! BRANDS INC	1,367
SBCZVP-Y0-0 Z ENERGY LTD B02/28/2018 WORGAN STANLEY 83,474.000 421,876445,401455,3426,032	
98929-10-1 ZEBU INC	
98956P-10-2 ZIMMER BIOMET HOLDINGS INC 12/06/2018 MARKETS 2,027.000 228.855 226,104 244.598 (18,494) (18,494) 226,104 2,752 2,752	1,946
98956P-10-2 ZIMMER BIONET HOLDINGS INC 12/06/2018 MARKETS 2,027.000 228,855 226,104 244,598 (18,494) (18,494) 226,104 226,104 2278,088 285,622	2,374
9670Y-10-5 ZURICH INSURANCE GROUP AG B .05/31/2018 Various 1,646.000 500.521 .417,832 50.979 (97.712) (97.712) (97.712) 5,291 .417,832 (6.902) .89.592 82,690	18,574
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) 391.417, 129 XXX 356, 312, 255 405, 9946, 2241 740.588 (60.686, 811) (3.366, 538) 356, 312, 253 (1.187, 943) 36, 212, 91	5.882.920 XXX
9099993 20010tal - CUITITIOI STOKES - INDUSTRIAL CITY MISCONE (SIZE LAFE ETF C. 1.140,208 (100,000,011) (100,000,300) 300,312,(23) (1,101,013) 301,012,030 (100,000,011) (100,000,300) 300,312,(23) (1,101,013) 301,012,030 (100,000,011) (100,000,300) 300,312,(23) (1,101,013) 301,012,030 (100,000,011) (100,000,300) 300,312,(23) (1,101,013) 301,012,030 (100,000,011) (100,000,300) 300,312,(23) (1,101,013) (100,000,300) 301,312,(23) (1,101,013) (100,000,300) 301,312,(23) (1,101,013) (100,000,300) 301,312,(23) (1,101,013) (100,000,300)	41.098
904267-94-2 ISHMES CORE MISCI EMERSING MARKETS C	65,040
464-397-20-0 ISHARES ORE S&P 500 ETF 1.17(3)/2016 Various 2.74, 581,000 76, 794, 376 64, 291, 943 73, 821, 102 (9, 529, 159) (9, 529, 159) 64, 291, 943 12, 522, 433 12, 522, 433	538.312
464286-50-9 ISHARES MSCI CANADA ETF C 1/1/15/2018 Various 31,849.000 844.532 916,614	
464288-27-3 ISHARES NISCI EAFE SMALL-CAP ETF C 12/06/2018 Various 9,601.000 526.824 458.111 619.265 (161.154) 458.111 (161.154) 458.111 687.714	
464287-62-2 ISHARES RUSSELL 1000 INDEX 11/08/2018 Various 229.965.000 36.212.157 32.447.661 26.275.883 (2.009.707) (2.009.707) 32.447.661 3.764.496	171,955
464287-65-5 ISHARES TRUST RUSSELL 2000 INDEX FUND 12/06/2018 Various 53,651.000 8,333.906 5,214,328 5,477,583 (166,425) 8,214,328 179,578 179,578	4,682
78462F-10-3 SPDR S&P 500 ETF TRUST 12/04/2018 Various 147,591.000 40,010,462 28,065,933 (2,177,375) (2,177,375) 37,483,489 2,526,973 2,526,973	324,290
9299999. Subtotal - Common Stocks - Mutual Funds 185.848,148 XXX 167,279.861 134,259,765 (14,043,819) (14,043,819) 167,279.861 18,568,287 18,568,287	1,145,377 XXX
979997. Total - Common Stocks - Part 4 577, 265, 277 XXX 523, 592, 116 540, 189, 423 (73, 990, 043) 740, 588 (74, 730, 631) (3, 366, 538) 523, 592, 116 (1, 187, 043) 54, 860, 204 53, 673, 160	7,028,297 XXX
9799998. Total - Common Stocks - Part 5 199,997,193 XXX 213,062,974 3,599,721 (3,599,721) 210,829,815 (2,117,816) (8,724,806) (10,842,821)	2,304,533 XXX
9799999. Total - Common Stocks 777, 252, 470 XXX 736, 655, 090 540, 189, 423 (73, 990, 043) 4,340, 309 (78, 330, 352) (3, 366, 538) 734, 421, 931 (3, 304, 859) 46, 135, 398 42, 830, 539	9,332,831 XXX
9899999. Total - Preferred and Common Stocks 778, 234, 957 XXX 737, 631, 952 541, 001, 389 (73, 990, 043) 15 4, 340, 309 (78, 330, 337) (3, 369, 146) 735, 398, 808 (3, 311, 895) 46, 148, 044 42, 836, 149	9,347,514 XXX
9999999 - Totals 7,262,502,148 XXX 7,242,415,078 4,656,890,559 (73,442,925) 8,203,768 4,567,516 (69,806,673) (1,433,010) 7,235,862,826 (6,031,391) 14,770,759 8,739,368	154,005,584 XXX

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16				-	1
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of				Valuation	(Amort-				Gain	Gain	Total Gain	Received	Interest
		F	D-4-		D:	Niama of			0	Carrying		`	Temporary	Carrying	Adjusted					
Identi-		For-	Date	N ()/ 1	Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
912810-RZ-3 912810-SA-7	TREASURY BOND		02/08/2018 .	Various	02/15/2018		234,500,000	225,385,811	225,472,275	225,386,482		671 244		671 244					1,289,139	1,272,958
912810-SA-7	TREASURY BOND		10/31/2018 .	Various		HSBC SECURITIES, INC.	4,000,000	115,989,453	116, 191,992 3,845,781	115,989,697		181		244 181			202,295 43.725	202,295 43.725	212,901 63,881	200,304 58,084
912828-3F-5	TREASURY NOTE		04/19/2018	Various	05/02/2018		109,700,000	105,019,820	104,353,078	105,029,427		9.607		9.607			(676,349)	(676,349)	685,423	631,454
912828-3P-3	TREASURY NOTE		02/08/2018	JPMORGAN CHASE & CO.	03/06/2018		16,000,000	15.490.000	15,452,500	15,494,294		4.294		4.294			(41.794)	(41,794)		42,762
912828-3S-7	TREASURY NOTE		02/16/2018	BARCLAYS		MORGAN STANLEY	1,600,000	1,594,188	1,592,563	1,594,464		276		276			(1,901)	(1,901)	4,773	1,768
912828-3U-2	TREASURY NOTE		02/16/2018 _	Various	06/27/2018		144,693,000	143,397,602	142,975,745	143,420,476		22,874		22,874			(444,731)	(444,731)	368,075	82,141
912828-3V-0	TREASURY NOTE		02/16/2018 .	Various	03/28/2018		33,000,000	32,564,941	32,373,355	32,569,586		4,644		4,644			(196,230)	(196,230)	73, 191	6,906
912828-3W-8	TREASURY NOTE		05/11/2018 .	Various	06/25/2018		55, 180,000	54,762,906	54,371,661	54,763,585		679		679			(391,924)	(391,924)	241,321	213,205
912828-3X-6 912828-3Y-4	TREASURY NOTE		02/20/2018 .	Various	04/13/2018		100,000,000	99,731,875 4,695,043	99,466,836	99,741,876 4,695,124		10,001 81		10,001			(275,040)	(275,040)	177,017 9,162	21,630 5,747
912828-37-4	TREASURY NOTE		03/19/2018	HSBC SECURITIES, INC	03/29/2018		1.300.000	1,297,258	1,303,289	1,297,270				10			2,200 6.019	2,200 6.019	9, 162	
912020-02-1	INLAGONI NOIL		03/ 19/ 2010 _		03/ 23/ 20 10	BANK OF AMERICA/MERRILL	1,300,000	1,231,230		1,291,210		12		12						
912828-4B-3	TREASURY NOTE		03/22/2018	CITIGROUP GLOBAL MARKETS	04/05/2018		36,001,000	35,941,936	35.933.498	35.942.668		732		732			(9, 170)	(9, 170)	51, 116	18,587
912828-4C-1	TREASURY NOTE		04/13/2018	GOLDMAN, SACHS & CO.	07/02/2018		1,050,000	1,047,826	1,048,377	1,047,967		141		141			410	410	4,140	1,097
						CITIGROUP GLOBAL MARKETS	, ,	, ,	, ,	, , ,										,
912828-4D-9	TREASURY NOTE		04/13/2018 .	. BANK OF AMERICA/MERRILL LYNCH .	05/29/2018		425,000	421,630	423, 141	421,707		77		77			1,434	1,434	1,771	494
912828-4F-4	TREASURY NOTE		04/20/2018 .	Various	10/02/2018		24,475,000	24,055,120	24,003,146	24,066,750		11,630		11,630			(63,604)	(63,604)	175,963	<u>4</u> 0,277
912828-4J-6	TREASURY NOTE		05/11/2018 .	GOLDMAN, SACHS & CO.	08/27/2018		1,800,000	1,794,445	1,795,305	1,794,785		340		340			520	520	6,964	1,743
912828-4L-1	TREASURY NOTE		05/11/2018 .	Various	06/25/2018		21,400,000	21,340,395	21,226,020	21,340,902		508 42		508 42			(114,883)	(114,883)	31,476	5,605
912828-4M-9 912828-4N-7	TREASURY NOTE		05/11/2018 . 06/04/2018 .	BANK OF AMERICA/MERRILL LYNCH	10/11/2018		450,000	448,260	449,574	448,301 12,181,138		42		42			1,273	1,273	2,898	527
912828-4R-8	TREASURY NOTE		06/04/2018 .	Various	10/11/2018		16,700,000	16,786,660	16.695.660	12, 181, 136		(139)		(139			(90.861)	(90,861)	9,929	1,390
912828-4S-6	TREASURY NOTE		06/06/2018	Various	10/11/2018		6,640,000	6,625,517	6,643,073	6,626,063		546		546			17,011	17,011	40.024	3,461
912828-4T-4	TREASURY NOTE		07/09/2018	BARCLAYS		GOLDMAN, SACHS & CO	200,000	199,813	198,500	199,829		16		16			(1,329)	(1,329)	1,750	373
912828-4U-1	TREASURY NOTE		07/09/2018	HSBC SECURITIES, INC.			500,000	497 , 129	491,895	497,270		142		142			(5,376)	(5,376)	3,816	392
912828-4V-9	TREASURY NOTE		09/21/2018 .	Various		GOLDMAN, SACHS & CO	3, 150,000	3, 117, 963	3,095,613	3, 118, 372		410		410			(22,759)	(22,759)	23,625	7,098
912828-4X-5	TREASURY NOTE		09/21/2018 _	Various			10,300,000	10,204,820	10,197,227	10,206,294		1,473		1,473			(9,067)	(9,067)	42,048	19,106
912828-4Y-3	TREASURY NOTE		09/10/2018	MORGAN STANLEY			15,300,000	15,275,824	15,248,918	15,278,609		2,784		2,784			(29,691)	(29,691)	104,681	12,074
912828-N3-0 912828-XH-8	TREASURY NOTE		02/06/2018 .	BANK OF AMERICA/MERRILL LYNCH . JPMORGAN CHASE & CO.	04/16/2018		11,250,000	11,031,592	10,979,648	11,036,940		5,348		5,348			(57,292)			25,755
912828-XH-8	TREASURY NUTE		08/31/2018 .	JPMUHGAN CHASE & CU	09/05/2018	JPMORGAN CHASE & CO CITIGROUP GLOBAL MARKETS	6,400,000	6,284,127	6,284,591					338			126	126	19,217	18,652
912828-XY-1	TREASURY NOTE		07/09/2018	GOLDMAN. SACHS & CO.	10/11/2018	CITTOROUP GLODAL MARKETS	800.000	799.094	795,594	799,211		118		118			(3.618)	(3,618)	5.815	598
912828-Y2-0	TREASURY NOTE		08/06/2018	Various		Various	38.000.000	37,882,656	37,808,984	37,886,642		3.986		3,986			(77,658)	(77,658)	165,061	60,917
912828-Y4-6	TREASURY NOTE		08/27/2018	Various	10/31/2018		26,450,000	26,444,551	26,354,574	26,444,847		296		296			(90,273)	(90,273)	131,596	25,112
912828-Y6-1	TREASURY NOTE		08/27/2018 .	Various	10/31/2018		76,950,000	76,763,395	76,576,486	76,766,683		3,288		3,288			(190, 196)	(190, 196)	256,643	45,790
	WI TREASURY NOTE		03/19/2018	Various	03/29/2018	Various	42,770,000	42,763,519	42,681,305	42,763,554		35		35			(82,249)	(82,249)	59,206	25,041
	Subtotal - Bonds - U.S. Governme	nts					1,176,884,000	1,155,638,050	1,153,208,992	1,155,723,854		85,805		85,805			(2,514,863)	(2,514,863)	4,430,239	2,873,023
	BRAZIL FEDERATIVE REPUBLIC OF (GOV	D		HSBC SECURITIES, INC	08/22/2018		1,680,000	1,685,914	1,550,550	1,685,893		(21)		(21)		(135,343)	(135, 343)	63,459	39,900
	SYNGENTA FINANCE NV	D	04/17/2018 .		04/18/2018		1,950,000	1,950,000	1,954,680	1,950,000							4,680	4,680		
	SYNGENTA FINANCE NV	D		CITIGROUP GLOBAL MARKETS	04/18/2018	Various	974,000	974,000	970,662	974,000							(3,338)	(3,338)		
	Subtotal - Bonds - All Other Gover			T			4,604,000	4,609,914	4,475,892	4,609,893		(21)		(21)			(134,001)	(134,001)	63,459	39,900
	GROSSE ILE TWP MICH SCH DIST			STIFEL CAPITAL MARKETS	10/10/2018	UMB_BANK	1,040,000	1,069,702	1,061,638	1,061,076		(8,626)		(8,626			562		14,531	
	Subtotal - Bonds - U.S. States, Te	rritorie					1,040,000	1,069,702	1,061,638	1,061,076		(8,626)		(8,626	/		562		14,531	
	ILLINOIS ST UNIV REVS FORMERLY				07/11/2018		245,000	262,880	263,681	260,783		(2,097)		(2,097)		2,899	2,899	4,526	
	KANSAS CITY MO SAN SWR SYS REV		02/01/2018 .		10/31/2018		430,000	445,080	445,235	444, 147		(933)		(933)		1,087	1,087	1,672	
	SOUTH VY WTR RECLAMATION FAC U		06/28/2018 .	BAUM, GEORGE K. & COMPANY BAUM, GEORGE K. & COMPANY	10/11/2018		130,000 100,000	136,917 106,799	135,948 107,946	136,229 106,723		(688)		(688			(282)	(282) 1,223	1,372 167	
				DAUNI, GEUNGE N. & CUMPANT	01/23/2018	UIIID DAIVN			, , ,											
	Subtotal - Bonds - U.S. Special Re	venue		OLT LODGED OLODAL MARKETO	00/40/0040	ODEDLE CHICCE	905,000	951,677	952,810	947,883	1	(3,794)		(3,794))		4,927	4,927	7,737	+
88579Y-BD-2	3M CO ACAR 18-1 D ABS		09/11/2018 . 03/14/2018 .	CITIGROUP GLOBAL MARKETS DEUTSCHE BANK AG	09/13/2018	CREDIT SUISSE	1,572,000	1,553,309 2,999,372	1,575,254 2,994,844	1,553,312	<u> </u>			3 16			21,942 (4,544)	21,942	524 9, 170	
	ACAR 18-2 D ABS		03/14/2018 .	WELLS FARGO			7,000,000	6,998,935	2,994,844	2,999,388		16 15		10 15			(4,544)	(4,544)		
	ACAR 18-3 D ABS		00/13/2018	DEUTSCHE BANK AG		JPMORGAN CHASE & CO.	2,400,000	2.399.995	2,400,750	2.399.995				IJ				755	4.968	
	ACI INTERCO LLC		06/06/2018	BANK OF AMERICA/MERRILL LYNCH .	08/14/2018		1,200,000	1, 194,000	1,201,200	1, 194, 025		25		25			7 , 175	7 , 175	2,028	
	ACI WORLDWIDE INC		08/07/2018 .	BANK OF AMERICA/MERRILL LYNCH .	08/07/2018		824,000	824,000	829,733	824,000							5,733	5,733		
	AESOP 18-1 A ABS		04/24/2018		11/07/2018		6,250,000	6.248.454	6.196.582	6.248.541		87		87			(51,959)		83.173	

				S	howina Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
•	_	-			_	•	•	·			12	13	14	15	16				_*	1 - 1
														.0	Total					1 1
													Current	Total	Foreign					1 1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
											Unroplized					0	Poolized			
OLICID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T-4-1 O-:	Dividends	Accrued
CUSIP		_	Б.		D: 1	N .	Number of		0	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-	5	For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	AHP HEALTH PARTNERS INC		06/14/2018 .	BARCLAYS	06/15/2018 .		116,000	114,408	117,015	114,408							2,607	2,607	4 050	
013822-AC-5 01551U-AC-8	ALCOA NEDERLAND HOLDING BV	n	05/14/201802/06/2018	JPMORGAN CHASE & CO BANK OF AMERICA/MERRILL LYNCH	08/01/2018 . 02/22/2018 .	Various	539,000 975,000	539,000 955,471	550,545 973,000	539,000 955,529		E0		E0			11,545 17,471	11,545 17,471	1,959 1,406	
	ALLISON TRANSMISSION INC	D	01/04/2018 .	JPMORGAN CHASE & CO	02/22/2018 .		400,000	414,000	406,568	413,521		(479)		(479)			(6,953)	(6,953)		5,389
	ALLYA 18–2 A3 ABS		04/24/2018 .	BANK OF AMERICA/MERRILL LYNCH		. WELLS FARGO	5,076,000	5,075,078	5,068,862	5,075,156		78		78			(6,295)	(6,295)	51.053	,000
	ALTICE US FINANCE I CORP		10/31/2018	EXCHANGE	11/28/2018		366,000	371,113	370,977	370,977		(136)		(136)				(0,200)	7,268	5,792
02155F-AF-2	ALTICE US FINANCE CORP		10/31/2018	EXCHANGE	11/28/2018 _		4, 170,000	4, 168, 085	4, 168, 074	4, 168, 074		(11)		(11)					122,957	105,756
	AMAZON.COM INC		02/13/2018 .	GOLDMAN, SACHS & CO		EXCHANGE	1,500,000	1,474,500	1,477,625	1,477,680		3, 180		3, 180			(55)	(55)	22,879	13,696
	AMAZON.COM INC		06/11/2018 .	EXCHANGE	09/14/2018 .		1,500,000	1,477,625	1,471,545	1,480,274		2,649		2,649			(8,729)	(8,729)	16,308	8,708
023135-BC-9	AMAZON.COM INC		06/11/2018 .	EXCHANGE	12/06/2018 .		12,000,000	11,979,997	11,452,920	11,980,937		940		940			(528,017)	(528,017)	302,400	114,450
0004011 AD 4	AMOOD EINANCE (LICA) INC	_	05/07/0040	CITIODOID OLODAL MADVETO	0E /10 /0010	MIZUHO SECURITIES USA	0.700.000	0 754 700	0 750 000	0 754 700							2.180	0.400		1
02343U-AB-1 02406P-AY-6	AMCOR FINANCE (USA) INC	٠	05/07/2018 03/12/2018 .	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	05/10/2018 . 08/23/2018 .		2,760,000 460,000	2,754,728 460,000	2,756,909 452,608	2,754,728 460,000	<u> </u>				<u> </u>		2, 180 (7, 393)	2, 180 (7, 393)	5,741	t
			04/05/2018 .	DEUTSCHE BANK AG		. STIFEL CAPITAL MARKETS	140,000	121,800	129,850	122,004		204		204						t
	AMWINS GROUP INC		06/28/2018	GOLDMAN. SACHS & CO.	07/09/2018	GOLDMAN, SACHS & CO	311,000	311.000	316.443	311,000		204		204			5,443	5.443	335	
001021 781 7 222			21,007,207,2010	doesing, choic d oo.	00, 20 10 .	BANK OF AMERICA/MERRILL											,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		[
032654-AR-6	ANALOG DEVICES INC		03/08/2018 .	BANK OF AMERICA/MERRILL LYNCH	03/09/2018 .	LYNCH	800,000	796,576	796,920	796,576							344	344		
03349M-AC-9	ANDEAVOR		01/22/2018 .	EXCHANGE		EXCHANGE	750,000	795, 151	790,254			(4,898)		(4,898)					28,698	3,661
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018 .	DEUTSCHE BANK AG	04/10/2018 .	_ Various	4,000,000	3,968,640	4,052,224	3,968,674		34		34				83,551	2, 133	
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018 _	BANK OF AMERICA/MERRILL LYNCH	07/31/2018 _	Various	5,600,000	5,519,080	5,643,933	5,519,440		360		360			124,493	124,493	34,863	ļ
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018 .	BANK OF AMERICA/MERRILL LYNCH		Various	4,800,000	4,772,832	4,885,333	4,772,847		15		15			112,486	112,486	7,700	ł
035240-AP-5 035287-AH-4		C	03/20/2018 . 10/29/2018 .	BANK OF AMERICA/MERRILL LYNCH WELLS FARGO	04/17/2018 . 11/01/2018 .		4,800,000 606,000	4,770,096 606,000	4,889,962 606,910	4,770,099 606,000		3		3			119,864	119,864 910	2,532	
USS207-AN-4	ANIATER INC		10/29/2016 .	WELLS FANGO	11/01/2010 .	BANK OF AMERICA/MERRILL	000,000		000,910								910	910		
036752-AH-6	ANTHEM INC		02/27/2018 .	BARCLAYS	06/13/2018 .		1,600,000	1,594,544	1,541,584	1,594,569		25		25			(52,985)	(52,985)	20,829	1
	APPIHP 14-1 ABS		02/20/2018 .	CREDIT SUISSE	11/15/2018 .		3,990,000	3,879,301	3,935,284	3,899,223		19,923		19,923				36,060	103,040	26 , 131
038522-AQ-1	ARAMARK SERVICES INC		01/10/2018 _	GOLDMAN, SACHS & CO	01/11/2018 .	Various	202,800	202,800	205,082	202,800							2,282	2,282		
	ARCELORMITTAL	D	06/27/2018 _	MORGAN STANLEY		TENDER OFFER	650,000	749, 125	728,000	748,771		(354)		(354)			(20,771)	(20,771)	16,051	9,353
	ARCELORMITTAL	D	02/12/2018 .	MORGAN STANLEY		TENDER OFFER	450,000	557,865	496,350	556,560		(1,305)		(1,305)	ļ		(60,210)	(60,210)	30 , 178	14,263
			03/15/2018 .	GOLDMAN, SACHS & CO		CALLED @ 110.000	188,000	201,630	206,800	199,699		(1,931)		(1,931)			(11,699)	(11,699)	38,122	8,773
045054-AH-6 00206R-EP-3	ASHTEAD CAPITAL INC	C	07/23/2018 . 02/23/2018 .	JPMORGAN CHASE & CO	08/29/2018 . 05/23/2018 .		824,000 1,189,000	1, 189,000	1,200,550								13,660	13,660	2, 164 28, 156	2,211
00206R-EQ-1			02/23/2018 .	MORGAN STANLEY		. RBC DOMINION SECURITIES	544,000	544.000	550 . 419	544.000							6.419	6.419	6.647	1,041
			07/02/2018 .	Various	12/05/2018 .		2, 130,000	2,066,169	2,055,447			277		277			(10.998)	(10,998)	84.470	28, 106
	AVATION CAPITAL SA	D	05/03/2018	WELLS FARGO	05/03/2018		540,000	540,000	543,050	540,000							3,050	3,050		20, 100
05401A-AA-9	AVOLON HOLDINGS FUNDING LTD	D	03/01/2018 _	MORGAN STANLEY	03/01/2018 _	STIFEL CAPITAL MARKETS	188,000	188,000	188,940	188,000							940	940		
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD	D	09/06/2018 _	JPMORGAN CHASE & CO	09/13/2018 .		825,000	825,000	827,736	825,000	ļ				ļ		2,736	2,736		ļ
						CITIGROUP GLOBAL MARKETS														1
	AXA EQUITABLE HOLDINGS INC		04/17/2018 .	JPMORGAN CHASE & CO.	07/24/2018 .	DDO DOMINION OFGIDITIES	3,200,000	3, 190, 624	3,042,634	3, 190, 639		15		15			(148,005)	(148,005)	17,461	
067316-AG-4	BAFFINLAND IRON MINES CORP	D	04/24/2018 . 06/22/2018 .	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY		. RBC DOMINION SECURITIES MORGAN STANLEY	800,000 310,000	797 , 104 307 , 774	794,440 309,225	797, 104 307, 814							(2,664)	(2,664) 1,411	229 5,500	
	BANCO SANTANDER SA	n	04/09/2018 .	CITIGROUP GLOBAL MARKETS	09/06/2018 .			1,800,000	1,809,858	1,800,000	ļ	39		39	l		9,858	9,858	ა, 500	t
	BANFF MERGER SUB INC	D	08/09/2018 .	GOLDMAN, SACHS & CO.	08/22/2018 .			650,000	650,400	650,000							400	400	89	
	BANK OF AMERICA CORP		01/18/2018 _	BANK OF AMERICA/MERRILL LYNCH	01/29/2018		1,500,000	1,500,000	1,520,115	1,500,000							20 , 115	20,115	1,233	
						BANK OF AMERICA/MERRILL			,,	, ,, ,								·	,200	
	BANK OF AMERICA CORP		01/31/2018 .	BANK OF AMERICA/MERRILL LYNCH	07/31/2018 .		1,600,000	1,600,000	1,577,744	1,600,000							(22,256)	(22,256)	22,431	ļ
	BANK OF AMERICA CORP		07/18/2018 _	BANK OF AMERICA/MERRILL LYNCH		MORGAN STANLEY	800,000	800,000	801,800	800,000							1,800	1,800	664	
064159-LH-7	BANK OF NOVA SCOTIA	A	04/17/2018 .	SCOTIA CAPITAL (USA) INC	06/27/2018 .		3,200,000	3,200,000	3,206,728	3,200,000							6,728	6,728	16,916	·
007005 #/ 0	DARGI AVO DANIK DI O	_	04/04/0045	DADGLAVO	00/04/0046	MIZUHO SECURITIES USA	0.050.055	0.050.055	0.050.055	0 050 5]		0.000	2 25-		1 1
	BARCLAYS BANK PLCBARCLAYS PLC	D	01/04/2018 .	BARCLAYS	03/01/2018 . 11/08/2018 .	BARCLAYS	2,250,000	2,250,000	2,252,822	2,250,000	}				}		2,822	2,822	7 , 170	<u> </u>
	BARRICK GOLD CORP	Δ	07/10/2018 .	JPMORGAN CHASE & CO.	10/10/2018 .	BARCLAYS	1,000,000 584,000	999,810	1,000,860			(203)		(203)			1,050	1,050	16,267	
	BASIC ENERGY SERVICES INC	^	09/25/2018 .	BANK OF AMERICA/MERRILL LYNCH	09/25/2018 .	_Various	470,000	465,497	474,408			(203)		(203)				(25,007)	10,207	
	BBA US HOLDINGS INC		04/20/2018 .	JPMORGAN CHASE & CO	05/01/2018 .		750.000	750.000	753.880	750,000	<u> </u>				<u> </u>		3,880	3.880	288	[
	BECTON DICKINSON AND COMPANY		05/02/2018 .	EXCHANGE		CALLED @ 103.928	5,000,000	4,988,763	5, 196, 407	4,989,338		575		575			10,662	10,662	294, 185	
0778FP-AA-7	BELL ALIANT REGIONAL COMMUNICATION	A	03/26/2018 .	RBC DOMINION SECURITIES	03/27/2018	Various	1,200,000	1,200,000	1,202,293	1,200,000							2,293	2,293		
084659-AN-1	BERKSHIRE HATHAWAY ENERGY CO		_01/02/2018 _	CITIGROUP GLOBAL MARKETS	01/08/2018 _		1,900,000	1,884,363	1,902,178	1,884,365		2		2			17,813	17,813	501	

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		Э	17	18	19	20	21
				1							12	13	14	15	16]				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							` '				I I ama a l'ama al						Deelleed			
011010							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	-	Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquirec	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						BANK OF AMERICA/MERRILL														
05541T-AJ-0	BGC PARTNERS INC		07/19/2018		07/20/2018 .	LYNCH	960,000		962,669	955, 354							7,315	7,315		
092113-AQ-2	BLACK HILLS CORPORATION		08/14/2018	JPMORGAN CHASE & CO	08/23/2018 _		1,053,000	1,048,188	1,060,200	1,048,193		5		5			12,007	12,007	1,018	
						MIZUHO SECURITIES USA														
05565E-BB-0	BMW US CAPITAL LLC	C	08/07/2018	GOLDMAN, SACHS & CO	11/13/2018 .	. INC	1,500,000	1,500,000	1,502,775	1,500,000							2,775	2,775	9,250	
						BANK OF AMERICA/MERRILL														
	BMWOT 18-A A3 ABS		01/17/2018		03/27/2018 _	LYNCH	21,500,000		21,342,949	21,499,802		17		17			(156,853)	(156,853)	91,226	
097023-BY-0			02/21/2018		03/22/2018 .		1,600,000		1,536,489	1,524,585		217	}	217	}	ļ	11,904	11,904	4,891	}
097023-BZ-7	BOEING CO		02/21/2018	GOLDMAN, SACHS & CO	02/23/2018 .	GOLDMAN, SACHS & CO	1, 121,000	1,040,120	1,056,520	1,040,135		15		15			16,385	16,385	452	
007000 00 0	POEINO CO		10 /00 /0010	MODOANI STANI EV	11/09/2018	CITIGROUP GLOBAL MARKETS	1.570.000	1 405 000	1.467.149	1,465,392		24					4 750	1.758	0.054	Ì
097023-CB-9 103304-BN-0	BOEING CO		10/29/2018		11/09/2018 .	Various	1,570,000 2,092,000	1,465,328 2,089,500		1,465,392		64		64			1,758 683	1,758	2,351 16,553	4,833
	BOYNE USA INC		03/27/2018		03/27/2018 .		2,092,000		2,090,198	2,089,515		15		15	 		3,375	3,375		4,833
	BRUIN E&P PARTNERS LLC		03/2//2018		03/2//2018 .		720,000		727,350	720,000							7,350	7,350	59	l
	BURLINGTON NORTHERN SANTA FE LLC		07/23/2018			GOLDMAN, SACHS & CO.	1,600,000		1,611,568	1,588,032							23,536	23,536		
	BWX TECHNOLOGIES INC		05/18/2018			JPMORGAN CHASE & CO.	431,000		435,849	431,000							4,849	4,849	3,604	
	CAALT 18-1 B ABS		02/13/2018			WELLS FARGO	2,000,000		1.986.172	1.999.949		4		4			(13,777)	(13,777)	18.200	
	CAALT 18-3A C ABS		08/14/2018		08/15/2018	WELLS FARGO	2,750,000		2,754,619	2,749,060							5,559	5,559		
	CAALT_18-2A ABS		05/15/2018			WELLS FARGO	2,750,000		2,757,842	2,749,550		6		6			8,292	8,292	6,038	
	=		T			UNION BANK OF SWITZERLAND	, ,	, , , , ,									, .	, ,		
131477-AQ-4	CALUMET SPECIALTY PRODUCTS PARTNER		01/02/2018	GUGGENHEIM SECURITIES, LLC	12/12/2018 .		500,000	502,500	414,375	501,841		(659)		(659)			(87,466)	(87,466)	45, 101	8,503
134429-BB-4	CAMPBELL SOUP COMPANY		03/12/2018	CREDIT SUISSE	05/18/2018 .	Various	3,200,000	3,200,000	3,202,173	3,200,000							2, 173	2, 173	15,492	
134429-BD-0	CAMPBELL SOUP COMPANY		03/12/2018			GOLDMAN, SACHS & CO	1,600,000	1,598,864	1,600,624	1,598,904		40		40			1,720	1,720	5,867	
	CANADIAN NATIONAL RAILWAY COMPANY	A	10/31/2018			GOLDMAN, SACHS & CO	800,000	799,888	808,144	799,888							8,256	8,256		
	CAPITAL ONE FINANCIAL CORPORATION		01/25/2018		12/13/2018 .		1,600,000	1,596,832	1,537,202	1,596,949		117		117			(59,747)	(59,747)	26,735	
141781-BG-8	CARGILL INC		02/26/2018			DEUTSCHE BANK AG	1,600,000	1,598,016	1,582,192	1,598,072		56		56			(15,880)	(15,880)	7,944	
146869-AA-0	CARVANA CO		09/14/2018		09/14/2018 .	. OPPENHEIMER & CO., INC	130,000	130,000	132,600	130,000							2,600	2,600		
				SUNTRUST INVESTMENT SERVICES,								- · · -								
124857-AU-7	CBS CORP		02/14/2018		12/19/2018 .		420,000	405,556	407,673	407,673		2,117		2,117				(04,000)	13,297	3,045
	CCCIT_14-A5 ABS		01/11/2018		08/30/2018 .		6,080,000		6,039,196	6, 130, 225		(6,538)		(6,538)			(91,029)	(91,029)	71,810	17,652
	CDK GLOBAL INC		04/16/2018	JPMORGAN CHASE & CO.		JPMORGAN CHASE & CO JPMORGAN CHASE & CO.	657,000	664,844	643,039 216.038	664,456 210.000		(388)		(388)			(21,418) 6.038	(21,418) 6.038	25, 178 2.913	12,011
12308E-AG-6	CUR GLOBAL INC		06/04/2018	JPWOHGAN CHASE & CO	09/11/2018 .	CITIGROUP GLOBAL MARKETS	210,000	210,000	210,038	∠10,000									2,913	
15137T-AA-8	CENTENE ESCROW I CORP		05/09/2018	CITIGROUP GLOBAL MARKETS	05/11/2018 .	CITIGHOUP GLOBAL MARKETS	420.000	420,000	422,880	420,000							2,880	2.880		
15189T-AS-6	CENTERPOINT ENERGY INC		08/15/2018		08/21/2018 .	Various	1,580,000		1,594,904	1,580,000							14.904	14,904	89	
15672W-AJ-3	CEQUEL COMMUNICATIONS HOLDINGS I L		08/13/2018		10/31/2018 .				1,394,904								14,504	14, 504		
15672W-AM-6	CEQUEL COMMUNICATIONS HOLDINGS I L		10/31/2018		11/27/2018		890,000	890,000	890,000	890,000									10,383	5,563
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		04/03/2018		06/13/2018		1,067,000		1,036,073	1,054,720		34		34			(18,647)	(18,647)	5,537	
						CITIGROUP GLOBAL MARKETS	,,		,,	, , , , , , , , , , , , , , , , , , , ,										
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		04/03/2018		04/04/2018 .		1,067,000	1,063,863	1,075,067	1,063,863							11,204	11,204		
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		01/05/2018	JPMORGAN CHASE & CO	11/20/2018 _		508,000	531,875	510,654	531,390	ļ	(485)	L	(485)	L	ļ	(20,736)	(20,736)	6,311	607
	CHENIERE ENERGY PARTNERS LP		05/10/2018		07/31/2018 .	EXCHANGE	539,000	525,525	525,843	525,843	L	318	L	318	ļ			L	9,433	3,380
16411Q-AB-7	. CHENIERE ENERGY PARTNERS LP		07/31/2018			GOLDMAN, SACHS & CO	1,079,000		1,075,349	1,066,029		186		186			9,320	9,320	25,966	18,883
	CIT GROUP INC		03/06/2018			OPPENHEIMER & CO., INC	276,000		277,725	276,000							1,725	1,725		
	CITIGROUP INC		01/17/2018		01/29/2018		750,000		753,563	750,000							3,563	3,563	566	ļ
	CITIGROUP INC		07/16/2018	Various	08/03/2018 .	. Various	5,586,000	5,590,235	5,683,452	5,590,233		(2)		(2)			93,219	93,219	7,539	
21052N-AA-0	CLUB 18-P2 A ABS		09/18/2018		10/29/2018 .	. CREDIT SUISSE	2,250,000	2,249,995	2,246,396	2,249,996							(3,599)	(3,599)	7,374	
12572Q-AH-8	CME GROUP INC		06/14/2018		06/28/2018 .	Various	1,600,000	1,592,656	1,611,024	1,592,658		2		2			18,366	18,366	1,013	
	CNH INDUSTRIAL CAPITAL LLC		08/09/2018		08/10/2018 .		1,500,000	1,495,515	1,503,150	1,495,515		004			·		7,635	7,635	40.454	0.011
	COMCAST CORPORATION		06/14/2018			. WELLS FARGO	640,000	553,664	569,818	553,995		331		331	·	<u> </u>	15,822	15,822	10,451	3,341
20030N-CJ-8 20030N-CT-6	CONCAST CORPORATION		02/01/2018		10/10/2018	. RBC DOMINION SECURITIES GOLDMAN, SACHS & CO		796 , 120 4 . 997 . 500	797,992 4.957,100			40		40			1,872	1,872 (40,410)	9.799	
14041N-FJ-5	COMET 16-7 ABS		10/02/2018		10/ 18/2018 .		6,000,000	6,067,500	6,040,781	4,997,510		(11, 255)		(11,255)			(40,410)	(40,410)	9,799	
14041N-FD-8	COMET 16-7 ABS		01/11/2018	CITIGROUP GLOBAL MARKETS	08/30/2018 .		2. 185.000	2,213,337	2,205,740	2.206.445		(6,892)		(11,253)			(15,464)	(15,464)	34.947	·
202795-JM-3	COMMONWEALTH EDISON COMPANY		02/12/2018		06/13/2018 .		800,000	799,848	794,234			1		(0,092) 1			(705)	(705)	6.009	<u> </u>
205677-AA-5	COMSTOCK RESOURCES INC		07/20/2018		07/24/2018		941,000		917,913								14,665	14,665	,0,009	
	CONCHO RESOURCES INC		06/14/2018				800,000		794,664	797,920							(3,256)	(3,256)		
	CONSOLIDATED EDISON INC		05/07/2018		05/08/2018		533.000		535.307	530 . 543							4.764	4.764		

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRE	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		<u>,</u>	17	18	19	20	21
1 '	_		7	J		,	0	J	10	''	12	13	14	15	16	''	10	15	20	,
											12	10	14	10	Total					1 '
													Current	Total	Foreign					1 '
							Par Value												Interest	1 '
										Dools/		Current	Year's	Change in	Exchange	Faraian				Doid for
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign	D !! !		and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_	_				Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
21036P-AZ-1			01/29/2018 .	BANK OF AMERICA/MERRILL LYNCH	10/23/2018 .		1,600,000	1,594,496	1,440,037	1,594,546		50		50			(154,509)	(154,509)	34,873	ļ ¹
212015-AR-2			01/04/2018 .	BARCLAYS	05/29/2018 .		306,000	308,295	307, 193	308,213		(82)		(82)			(1,021)	(1,021)	6,274	1,116
212015-AS-0	CONTINENTAL RESOURCES INC		05/29/2018 .	EXCHANGE	05/29/2018 .	MORGAN STANLEYBANK OF AMERICA/MERRILL	318,000	319,822	317, 138	319,821		(1)		(1)			(2,683)	(2,683)	6,686	6,608
220517_11_4	CORTES NP ACQUISITION CORP		04/26/2018	CREDIT SUISSE	05/21/2018		321,000	325,815	309,765	325,757		(58)		(58)			(15,992)	(15,992)	3, 134	1,237
	CPS 18-D D ABS		10/11/2018	CREDIT SUISSE		CREDIT SUISSE	2,875,000	2.874.861	2,880,054	2.874.861		(30)		(30)			5, 193	5. 193	, 104	1,201
	CREDIT SUISSE GROUP AG	D	01/05/2018	CREDIT SUISSE		JPMORGAN CHASE & CO.	2,250,000	2,250,000	2,246,850	2.250.000							(3,150)			
228187-AA-8	CROWN AMERICAS LLC		02/23/2018	.Various	07/09/2018	Various	1,203,000	1,201,120	1, 159,876	1,201,189		69		69			(41,313)		12,714	769
						CITIGROUP GLOBAL MARKETS														1
	CROWN CASTLE INTERNATIONAL CORP		01/09/2018 .	. CITIGROUP GLOBAL MARKETS	04/05/2018 .		3,500,000	3,487,050	3,392,060	3,487,551		501		501			(95,491)	(95,491)	25,419	ļ ¹
126408-HK-2			02/15/2018	UNION BANK OF SWITZERLAND		MORGAN STANLEY	800,000	797,312	801,680	797,319		7		7			4,361	4,361	5,638	} ¹
	CVS HEALTH CORP		03/06/2018	GOLDMAN, SACHS & CO.	04/06/2018		6,666,667	6,606,934	6,714,592	6,607,810	}	876		876			106,783	106,783	19,761	f ¹
	CVS HEALTH CORP		03/06/2018 .	BANK OF AMERICA/MERRILL LYNCH BARCLAYS	03/22/2018 .	Various	10,000,000	9,859,400	9,921,112 6.185.531	9,859,558 6,098,673	<u> </u>	158 25	 	158	 		61,554 86.858	61,554 86.858	6, 163	t
	CVS HEALTH CORP		03/06/2018	BARCLAYS	03/14/2018 .		6,222,222	5,098,649	13,346,908			25		25					2,012 26,883	t
	CYRUSONE LP/CYRUSONE FIN		01/10/2018	EXCHANGE		WELLS FARGO	195,000	201.558	202.625	201,537		(21)		44 (21)			1.088	1.088	3,256	3,115
	CYRUSONE LP/CYRUSONE FIN		01/10/2018	EXCHANGE		WELLS FARGO	101,000	106.312	101.535	106,229		(83)		(83)			(4,694)	(4,694)	2,458	1,734
	DCENT 17-1 ABS		08/07/2018	TRANSFER		JPMORGAN CHASE & CO.	15,000,000	15, 121,875	15, 107, 813	15, 115, 977		(5,898)		(5,898)			(8, 165)	(8, 165)	74,844	25,616
24767D-AA-2	DELTA MERGER SUB INC		09/06/2018	JPMORGAN CHASE & CO	10/31/2018	Various	825,000	825,000	812,716	825,000							(12,284)	(12,284)	4,850	
						BANK OF AMERICA/MERRILL														1
247916-AK-5	DENBURY RESOURCES INC.		01/09/2018 .	EXCHANGE	02/01/2018 .		290,000	242,513	247,950	242,965		453		453			4,985	4,985	1,047	ļ'
						BANK OF AMERICA/MERRILL														1
	DENBURY RESOURCES INC.		08/14/2018 .	. JPMORGAN CHASE & CO	10/02/2018 .		350,000 292,000	350,000 303,680	362,688	350,000 302.987		(693)		(693)			12,688	12,688	3, 135 8, 123	0.570
	DOLLAR TREE INC		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		CANTOR FITZGERALD	1,600,000	1.597.024	1.595.120			(693)		(693)			(5,546) (1,905)	(5,546)	8, 123	2,572
	DOLLAR TREE INC		04/05/2018	JPMORGAN CHASE & CO.		WELLS FARGO	1,600,000	1,597,024	1.597.608	1,595,776							1.832	1,832	93	t
	DOWDUPONT INC		11/14/2018	CREDIT SUISSE		JPMORGAN CHASE & CO.	780,000	780,000	792,051	780,000							12,051	12,051	576	
200700 NE 0	Bondo on the			GIESTI GOTGGE		JEFFERIES & COMPANY. INC.														
26078J-AF-7	DOWDUPONT INC		11/14/2018	CREDIT SUISSE	11/28/2018		780,000	780,000	797,066	780,000							17,066	17,066	235	[
						JEFFERIES & COMPANY, INC.														1 '
	DOWNSTREAM DEVELOPMENT AUTHORI		01/24/2018 .	. CREDIT SUISSE	01/24/2018 .		194,000	192,060	198,365	192,060							6,305	6,305		
	DRIVE 18-1 D ABS		02/14/2018	WELLS FARGO		WELLS FARGO	2,787,000	2,786,795	2,781,230	2,786,817		22		22			(5,587)	(5,587)	36,870	ļl
	DRIVE 18-2 C ABS		05/16/2018	SOCIETE GENERALE	05/17/2018		5,000,000	4,999,959	5,002,148	4,999,959	}						2, 189	2, 189		t'
	DRIVE 18-2 D ABS		05/16/2018 .	SOCIETE GENERALE	05/17/2018 .		10,000,000	9,998,809 5.249.805	10,004,688 5.259.648	9,998,809 5,249,805	·						5,879 9,843	5,879 9,843	627	t
	DROT 18-3 D ABS		08/14/2018	CREDIT SUISSE	07/25/2018		5,250,000	4,999,948	5,259,648	5,249,805							9,843	4,252		İ
	DTAOT 18-2 D ABS		06/05/2018	DEUTSCHE BANK AG		JPMORGAN CHASE & CO	3,000,000	2,999,663	2,997,188	2,999,664		1		1			(2,477)	(2,477)	1,383	
26817R-AS-7			05/01/2018	CANTOR FITZGERALD		TENDER OFFER	350,000	379,313	374,500	376,682		(2,631)		(2,631)			(2, 182)		16,878	8,400
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING	C	04/20/2018	JPMORGAN CHASE & CO	04/20/2018	STIFEL CAPITAL MARKETS	750,000	750,000	764,625	750,000							14,625	14,625		
	EART 18-1A D ABS		01/23/2018 .	. CITIGROUP GLOBAL MARKETS	01/25/2018	Various	3,000,000	2,999,000	3,002,285	2,999,000							3,285	3,285		ļ'
	EART 18-3 D ABS		07/17/2018	DEUTSCHE BANK AG		JPMORGAN CHASE & CO	4,000,000	3,999,576	4,016,250	3,999,576	ļ		ļ		ļ		16,674	16,674		ļ'
	EART 18-4A D ABS		10/23/2018 .	CITIGROUP GLOBAL MARKETS		DEUTSCHE BANK AG	3,840,000	3,839,837	3,851,850	3,839,837	}						12,013	12,013		} ¹
	ELANCO ANIMAL HEALTH INCORPORATED	Α	08/14/2018 .	GOLDMAN, SACHS & CO	08/16/2018		310,000	310,000	313,325	310,000							3,325	3,325	10 700	t ¹
29250N-AW-5 29279V-AA-2	ENBRIDGE INC	A	02/26/2018 .	CREDIT SUISSE	10/02/2018 .		900,000 294,000	900,000 294,000	888,590 297,780	900,000 294,000							(11,410)	(11,410) 3,780	16,789	t
	ENERGY TRANSFER EQUITY LP		06/21/2018 .	CITIGROUP GLOBAL MARKETS	05/22/2018		294,000	383,906			ļ	(110)		(110)			(8,526)	(8,526)	9,240	6,245
23210V-AF-1	LINLIGI INANOLLI LUUTTI LF			MITSUBISHI UFJ SECURITIES (USA)		- vai 1005	000,000 د تو			აია, /90	ļ	(110)		(110)	ļ		(0,320)	(0,020)		
29278N-AD-5	ENERGY TRANSFER PARTNERS LP		06/05/2018		10/25/2018	MORGAN STANLEY	1,500,000	1,494,705	1,495,515	1,494,761		56		56			754		34,075	L
	ENERGY TRANSFER PARTNERS LP		_06/22/2018	Various	10/24/2018		5,750,000	5,647,400	5,808,938	5,647,814		414		414			161,123	161,123	132,250	15,000
						BAIRD (ROBERT W.) & CO.						-		-						1 '
	ENPRO INDUSTRIES INC		10/02/2018 .	. BANK OF AMERICA/MERRILL LYNCH	10/03/2018 .		240,000	240,000	241,500	240,000							1,500	1,500		ļ
29358Q-AH-2			01/11/2018	DEUTSCHE BANK AG	11/14/2018 .		202,800		181,969	202,800							(20,831)	(20,831)	7,344	} ¹
	ENTERPRISE PRODUCTS OPERATING LLC		10/03/2018 .	CITIGROUP GLOBAL MARKETS		JPMORGAN CHASE & CO	1,570,000		1,550,815	1,560,425		2		2			(9,610)	(9,610)	837	ļ
	EQT MIDSTREAM PARTNERS LP		06/20/2018	. WELLS FARGO	07/18/2018		700,000	693,385	718,409		}	4		4	 		25,019	25,019	2,875	t'
	EXTRACTION OIL & GAS INCFAIR ISAAC CORP		01/18/2018	CREDIT SUISSE	01/18/201805/03/2018 .		507,500 310,000		507,500 312,131	507,500 310,000	·						2, 131	2, 131		t
	FCAT 18-3 D ARS		08/14/2018			Various	2 500 000		2 505 859	2 499 640							2, 131 6 219	6 219		

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (۵	17	18	19	20	21
'	_	"	7		0	,	O		10		12	13	14	15	16	- ''	10	13	20	
											12	13	14	13	_					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
	Description			Name of Vander				Actual Coot												
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
315292-AR-3	FERRELLGAS LP		.05/07/2018	BANK OF AMERICA/MERRILL LYNCH	11/13/2018	BANK OF AMERICA/MERRILL LYNCH	323.000	291.508	276.973	294.082		2,574		2,574			(17, 109)	(17, 109)	19.986	0.701
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS		04/17/2018 _	RBC DOMINION SECURITIES	04/23/2018		1,060,000	1,054,700	1,065,161	1,054,701		2,3/4		2,3/4			(17, 109)	(17,109)	130	8,721
	FINANCIAL & RISK US HOLDINGS INC		09/18/2018	JPMORGAN CHASE & CO.	09/25/2018		600,000	600,000	603,803								3,803	3,803	130	
	FIRST QUANTUM MINERALS LTD	Δ	02/20/2018	JPMORGAN CHASE & CO	02/26/2018		900,000	900,000	899,000	900,000							(1,000)	(1,000)	95	
	FLUOR CORPORATION	^	08/20/2018	BANK OF AMERICA/MERRILL LYNCH	08/27/2018		1,578,000	1,574,639	1,577,968	1,574,639							3,330	3,330		
	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/01/2018	JPMORGAN CHASE & CO.	03/19/2018		280.000	280.000	281,400	280.000							1,400	1,400	239	
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC	J	04/30/2018	GOLDMAN, SACHS & CO.	05/18/2018		1,200,000	1,200,000	1,205,988	1,200,000							5,988	5,988	1,755	
34528H-AC-8	FORDR 18-2 C ABS		07/17/2018 .	CITIGROUP GLOBAL MARKETS	08/15/2018	BNP CAPITAL MARKETS	3,500,000	3,499,001	3,504,922	3,499,013		12		12			5,909	5,909	8,408	
	FOUNDATION BUILDING MATERIALS LLC			CREDIT SUISSE		CALLED @ 104.125	109,000	114,586	113,496	113,496		(1,090)	(1,090)			(4,496)	(4,496)	8,993	874
35671D-BJ-3	FREEPORT-MCMORAN INC		04/03/2018	_ CITIGROUP GLOBAL MARKETS	12/03/2018		483,000	458,246	434,745	458,606		359		359			(23,861)	(23,861)	20,647	10,215
35905A-AA-7	FRONTDOOR INC		08/14/2018	JPMORGAN CHASE & CO	08/14/2018	CANTOR FITZGERALD	300,000	300,000	303,750	300,000	ļ	ļ			ļ		3,750	3,750	56	56
35906A-AK-4	FRONTIER COMMUNICATIONS			BARCLAYS		GOLDMAN, SACHS & CO	94,000	72,850	69,325	75,677		2,827		2,827			(6,352)	(6,352)	9,253	3,267
	FRONTIER COMMUNICATIONS		03/06/2018 _	BARCLAYS	04/02/2018 .		94,000	62,275	63 , 450	62,584		309		309				866	1,470	986
	FRONTIER COMMUNICATIONS CORP		01/19/2018 _	GOLDMAN, SACHS & CO	03/20/2018 .		292,000		271,560	255,210		1,414		1,414			16,350	16,350	5,927	1,651
	FRONTIER COMMUNICATIONS CORP		01/19/2018 _	BANK OF AMERICA/MERRILL LYNCH	03/06/2018		194,000	158 , 110	165,385	158,756		646		646			6,629	6,629	9,789	7,243
	GCAR 18-2 C		06/12/2018	. WELLS FARGO		JPMORGAN CHASE & CO	4,420,000	4,419,788	4,420,345	4,419,788							557	557		
	GCP APPLIED TECHNOLOGIES INC			BANK OF AMERICA/MERRILL LYNCH	03/28/2018 .		600,000	600,000	600,869	600,000								869		
369550-BA-5	GENERAL DYNAMICS CORPORATION		05/08/2018 _	BANK OF AMERICA/MERRILL LYNCH	09/12/2018 .	MORGAN STANLEY	2,000,000	1,992,920	1,995,820	1,994,102		1 , 182		1, 182			1,718	1,718	19,646	
369550-BB-3	GENERAL DYNAMICS CORPORATION		05/00/0040	BANK OF AMERICA/MERRILL LYNCH	09/06/2018		1,000,000	1,000,000	1,004,142	1,000,000							4 , 142	4,142	8,952	
309330-00-3	GENERAL DINAMITOS CONFORATION			. DANK OF AMENICA/MENNILL LINCH	09/00/2016 .	MIZUHO SECURITIES USA		1,000,000									4, 142	4, 142	0,902	
369550-BF-4	GENERAL DYNAMICS CORPORATION		.05/08/2018	WELLS FARGO	09/14/2018		1,000,000	1.000.000	1,006,410	1,000,000							6,410	6,410	9,786	
	GENERAL ELECTRIC CO		11/09/2018	RBC DOMINION SECURITIES	11/09/2018		280,000	217,003	219,439	217,003							2,436	2,436	1,123	1, 123
	GENERAL ELECTRIC CO		10/31/2018	Various	12/06/2018		1,540,000	1,468,601	1,243,112	1,468,151		(450)	(450)			(225,039)	(225,039)		17,550
						MIZUHO SECURITIES USA	, ,	, ,				,					, , , , , ,		,	,
370334-CC-6	GENERAL MILLS INC		04/03/2018 _	GOLDMAN, SACHS & CO	04/09/2018 .	INC	1,600,000	1,600,000	1,616,304	1,600,000							16,304	16,304		
	GENERAL MILLS INC		04/03/2018 _	GOLDMAN, SACHS & CO	05/23/2018 .		2,400,000	2,397,672	2,402,904	2,397,682		10		10			5,222	5,222	3,378	
	GENERAL MILLS INC		04/03/2018 .	GOLDMAN, SACHS & CO	04/06/2018 .		1, 120,000	1, 117, 738		1, 117, 738							7,739	7,739		
	GENERAL MILLS INC		04/03/2018 _	GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	560,000	559 , 126	549,405	559, 129		2		2			(9,724)	(9,724)	1,982	
370334-CJ-1	GENERAL MILLS INC		04/03/2018 _	GOLDMAN, SACHS & CO	04/04/2018 .	GOLDMAN, SACHS & CO	560,000	558,925	567,627	558,925							8,702	8,702		
070451/ 47 7	OFNERAL MOTORO OO		00 (05 (0040	DADOLANO.	00 (00 (0040	JEFFERIES & COMPANY, INC.	000 000	700 700	007 004	700 700							7 000	7 000		
	GENERAL MOTORS CO	Α	09/05/2018 .	BARCLAYSBARCLAYS	09/06/2018	OTIEEL CADITAL MADVETO	800,000	799,728	807,024	799,728	 	<u> </u>	 		<u> </u>	·	7,296 (1,963)	7,296 (1,963)	6,329	}
	GFL ENVIRONMENTAL INC (ALBERTA)	٨	02/21/201805/07/2018	WELLS FARGO	05/08/2018	STIFEL CAPITAL MARKETS		785,000 535,000	783,038 537,675	785,000 535,000								(1,963)		
	GLP CAPITAL LP / GLP FINANCING II		02/23/2018	BARCLAYS	05/08/2018		188.000	194.580	186.958			(218		(218)			(7,405)		7,003	3,705
	GMALT 18-1 C ABS		02/13/2018	DEUTSCHE BANK AG		DEUTSCHE BANK AG	3,250,000	3,249,703	3,223,594	3,249,743		40	<u> </u>	40	·		(26, 149)	(26, 149)	34.815	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	GOLDMAN SACHS BANK USA			GOLDMAN, SACHS & CO.		GOLDMAN. SACHS & CO.	1,500,000	1,499,655	1,502,085	1,499,660		5					2,425	2,425	1,467	
	GOLDMAN SACHS GROUP INC/THE		06/27/2018 _	GOLDMAN, SACHS & CO.	09/20/2018		1,560,000	1,499,846	1,519,137	1,500,171		325		325			18,965	18,965	25,603	12,615
				NOMURA SECURITIES INTERNATIONAL																
	GOODG 18-1 A ABS		04/20/2018 _	INC	05/21/2018		2,500,000	2,499,742	2,493,399	2,499,746	ļ	5	ļ	5	ļ		(6,347)	(6,347)	2, 170	
	GOODYEAR TIRE & RUBBER COMPANY (TH		02/28/2018	Various	07/31/2018 .		939,000	927 , 498	869,828	927,813		316		316	ļ		(57,986)	(57,986)	35, 105	20,917
	H&E EQUIPMENT SERVICES INC		03/28/2018 _	EXCHANGE	11/05/2018 .		196,000	199,863	187, 180	199,479		(385)	(385)			(12,299)	(12,299)	7,510	827
40537Q-AP-5	HALCON RESOURCES CORP		02/02/2018 _	EXCHANGE	03/21/2018 .		390,000	403,785	378,998	403,464		(321)	(321)			(24,466)	(24,466)	15,774	12,212
440041/ 44.0	HARLEY-DAVIDSON FINANCIAL SERVICES		05 (40 (0040	CITIGROUP GLOBAL MARKETS	08/14/2018	MIZUHO SECURITIES USA	4 000 000	4 000 000	4 000 540	4 000 000							0.540	0.540	6,842	
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL SERVICES		05/16/2018	CITIGHOUP GLOBAL MARKETS	08/ 14/20 18 .	BANK OF AMERICA/MERRILL	1,000,000	1,000,000	1,003,540	1,000,000							3,540	3,540		
404119-BV-0	HCA INC		.04/24/2018	JPMORGAN CHASE & CO.	10/12/2018		1,384,000	1.318.260	1,377,080	1,318,676	1	416		416			58,404	58,404	63,645	27,699
	HCA INC		08/09/2018 _	GOLDMAN, SACHS & CO.		TD SECURITIES		294,000	291,060								(2,940)	(2,940)	5,329	
	HERSHEY COMPANY THE			RBC DOMINION SECURITIES		HSBC SECURITIES, INC	1.500.000	1.499.010	1,500,510	1.499.046		36		36	Ī		1,464	1.464	3.263	
	HERSHEY COMPANY THE		05/03/2018	BANK OF AMERICA/MERRILL LYNCH	09/25/2018		2,000,000	1,998,620	1,998,660	1,998,779		159		159			(119)	(119)	22,389	
						CITIGROUP GLOBAL MARKETS												,		
	HERTZ 18-1 B ABS			BANK OF AMERICA/MERRILL LYNCH	01/18/2018		5,000,000	4,998,196	5,004,492	4,998,196							6,297	6,297		
	HIGH STREET FUNDING TRUST I		03/08/2018 .	. CREDIT SUISSE	03/21/2018		610,000	610,000	608,835	610,000	ļ	ļ			ļ	ļ	(1,165)	(1, 165)	557	
	HIGH STREET FUNDING TRUST II		03/08/2018	. CREDIT_SUISSE	03/15/2018 .		854,000	854,000	864,458	854,000							10 , 458	10 , 458 .	111	
	HILTON DOMESTIC OPERATING COMPANY			BANK OF AMERICA/MERRILL LYNCH	05/08/2018 .		960,000	960,000	962,433	960,000							2,433	2,433	2, 172	
	HILTON GRAND VACATIONS BORROWER LL		01/19/2018 _ 05/23/2018		05/17/2018 .		354,000 5,000,000		369,488 . 5 016 211	362,383 5 000 000		(436	·}	(436)	}		7,104	7,104	10,239 11,806	
411707-AB-8	HNGRY 18-1A ABS	1	1 05/23/2018	LBARULAYS	I U//26/2018	LVALIOUS	5.000.000	5.000.000	5.016.211	5.000.000	I	1	1	1	I	1	16.211	16.211	11.806	1

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
1				_			-		-		12	13	14	15	16	1	_	_	-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's						Interest	
										D = -1./		0		Change in	Exchange	F			Interest	D-:-! 4
							(Bonds)			Book/	l	Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
436440-AK-7	HOLOGIC INC		01/16/2018		03/13/2018	GOLDMAN, SACHS & CO	204.000	204.000	199.410	204,000							(4.590)	(4.590)	3.843	2.454
				, , , , , , , , , , , , , , , , , , , ,		CITIGROUP GLOBAL MARKETS		,		,							, , , ,	, , , ,		,
437076-BW-1	HOME DEPOT INC		11/27/2018	JPMORGAN CHASE & CO	11/29/2018 _		1,570,000	1,559,214	1,569,105	1,559,214							9,891	9,891		
						MIZUHO SECURITIES USA														
404280-BQ-1	HSBC HOLDINGS PLC	D	05/10/2018		06/04/2018 .	INC	1,000,000	1,000,000	1,001,560	1,000,000							1,560	1,560	1,544	
404280-BS-7	HSBC HOLDINGS PLC	D	05/10/2018		12/14/2018 .		5,000,000	5,000,000	4,940,425	5,000,000							(59,575)	(59,575)	115,208	
404280-BT-5	HSBC HOLDINGS PLC	D	06/12/2018	HSBC SECURITIES, INC			3,200,000	3,200,000	3,215,184	3,200,000							15, 184	15, 184		
440000		1	04/45/55	DANK OF HIEDIO	04/46/22	BANK OF AMERICA/MERRILL	= = 2				1									
44332P-AD-3	HUB INTERNATIONAL LTD		04/18/2018		04/19/2018 .		315,000	315,000	317,363	315,000							2,363	2,363		
446150-AL-8	HUNTINGTON BANCSHARES INC		02/27/2018		03/13/2018 .		1,600,000	1,600,000	1,611,584	1,600,000							11,584	11,584	1,596	
44962L-AF-4	. IHS MARKIT LTD		07/19/2018		07/24/2018 _		1,200,000	1,195,536	1,190,364	1,195,539		3		3			(5, 175)		475 5,512	
45688C-AA-5	INGEVITY CORP		01/09/2018 09/24/2018		05/18/2018 _		1,200,000	1,200,000	1, 185,728 1, 177,722	1,200,000	†						(14,273)	(14,273)		}
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES		09/24/2018	UDDAN STANLET	10/ 18/2018 .	BANK OF AMERICA/MERRILL	1 , 177 , 000	1, 168,502	1, 1/7, /22	1, 168, 506		J4		<u>4</u>			9,216	9,216	1,90/	
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY	1	03/13/2018	Various	05/30/2018 .		940.000	995, 225	968,200	991,976	I	(3,249)		(3,249)			(23,776)	(23,776)	17,299	4,651
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		09/17/2018		09/25/2018 .		1,090,000	1,090,000	1,100,294	1,090,000		(0,249)	·	(0,249)			(23,776)	10,294	36	
46115H-BC-0	INTESA SANPAOLO SPA	n	01/05/2018		03/21/2018 .		1,500,000		1, 453, 170	1,496,248		148		148			(43,078)	(43,078)	10.406	
46115H-BE-6	INTESA SANPAOLO SPA	D	01/05/2018	JPMORGAN CHASE & CO.	01/12/2018 .		1,687,500		1,700,682	1,679,115		2		2			21,567	21,567		
46122X-AG-8	INTREPID AVIATION GROUP HOLDINGS L	D	07/30/2018	JEFFERIES & COMPANY, INC.		OPPENHEIMER & CO., INC	243,000	243,000	244,215	243,000							1,215	1,215		
46284P-AP-9	IRON MOUNTAIN INC		03/22/2018	JPMORGAN CHASE & CO.	10/25/2018		2,500,000	2,431,250	2,459,375	2,436,192		4,942		4,942			23, 183	23, 183	95,833	16,372
46284V-AE-1	IRON MOUNTAIN INC		.02/13/2018		11/28/2018	Various	972.000	934,943	897.810	936,698		1.756		1.756			(38,888)	(38,888)	35,384	5,883
465740-AA-6	ITRON INC		01/17/2018	WELLS FARGO	03/22/2018 .	CANTOR FITZGERALD	292,000	292,000	286,890	292,000		,		,			(5, 110)	(5, 110)	3,812	1,095
47009L-AA-3	JAGGED PEAK ENERGY LLC		04/25/2018	JPMORGAN CHASE & CO	06/20/2018 .	Various	750,000		744,293	750,000							(5,708)	(5,708)	3,784	
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	07/17/2018	MORGAN STANLEY	11/28/2018 .	Various	800,000	712,000	621,415	714,878		2,878		2,878			(93,463)	(93,463)	23,008	8,600
730481-AJ-7	JB POINDEXTER & CO INC		04/12/2018			. JPMORGAN CHASE & CO	400,000		409,500	400,000							9,500	9,500	79	
708160-CD-6	JC PENNEY CORPORATION INC		03/08/2018	JPMORGAN CHASE & CO		. JPMORGAN CHASE & CO	470,000	470,000	474,700	470,000							4,700	4,700		
47233J-BH-0	JEFFERIES GROUP LLC		01/18/2018	JEFFERIES & COMPANY, INC	06/13/2018 .		2,250,000	2,226,735	2, 126, 475	2,226,917		182		182			(100,442)	(100,442)	11,309	
48019T-AF-1	JONES ENERGY HOLDINGS LLC		02/12/2018			. WELLS FARGO	313,000	305,256	309,088	305,276		19		19			3,812	3,812	483	
46647P-AN-6	JP MORGAN CHASE & CO		07/02/2018			JPMORGAN CHASE & CO	650,000	583,629	569,277	583,905		277		277			(14,629)	(14,629)	18,224	11,399
487836-BW-7	KELLOGG COMPANY		05/07/2018		05/09/2018 .		3,450,000	3,437,787	3,431,324	3,437,787							(6,463)	(6,463)		
49326E-EG-4 5006EP-AJ-0	KEYCORP		04/23/2018		12/20/2018 .		3,000,000 2,200,000	2,994,870 2,189,132	2,993,640 2,198,578	2,995,144 2,189,145		274		274			(1,504)	(1,504)		
		D	07/12/2018									13		13			9,433	9,433	552	
501797-AN-4 501797-AP-9	L BRANDS INC		01/08/2018 07/06/2018		10/23/2018 .		1,530,000 1,717,000	1,530,000 1,620,954	1,407,155 1,621,050	1,530,000 1,623,530	 	2.576		2.576			(122,845)	(122,845)	26,429 38,806	3,889
501797-AP-9 501797-AQ-7	L BRANDS INC		10/23/2018	EXCHANGE	12/17/2018 .		849,000		1,621,050			2,576		2,5/6			(2,480)	(2,480)	26,512	
50 1181-AU-1	L DIMINO INC		10/ 23/ 20 10	LAUINIYUL	12/ 1// 2010 .	BANK OF AMERICA/MERRILL	, 540,000		013,040								(3,243)	(3,243)		
513272-AB-0	LAMB WESTON HLD	1	03/16/2018	BARCLAYS	08/07/2018		5,000,000	4,987,500	4,951,791	4,987,944	1	444		444			(36.153)	(36, 153)	185,814	94,115
526057-CL-6	LENNAR CORPORATION		02/28/2018		06/14/2018 .		12.500.000	12.516.403	12.514.987	12.514.987		(1,416))	(1.416))		(00, 100)	(00, 100)	388.455	158 , 420
526057-CN-2	LENNAR CORPORATION		02/28/2018		06/14/2018 .		2,975,000		3,052,866	3,052,866		(4.807)		(4.807)				L	112.379	
526057-CS-1	LENNAR CORPORATION		02/28/2018		06/14/2018		8,500,000		8,435,197	8,435,197		1,874		1,874					239,240	107,844
526057-CU-6	LENNAR CORPORATION		02/28/2018		06/14/2018		72,000	71,928	71,930	71,930		2		2					1,790	
52603V-AA-1	LFT 18-1 A ABS		05/08/2018	BARCLAYS	06/22/2018 .		5,000,000	4,999,727	5,010,449	4,999,729		3		3			10,720	10,720	10,848	
538034-AN-9	LIVE NATION ENTERTAINMENT INC		03/15/2018	JPMORGAN CHASE & CO	03/19/2018 .	STIFEL CAPITAL MARKETS	470,000	470,000	474,700	470,000							4,700	4,700	37	
					1	MIZUHO SECURITIES USA					1									
53944V-AQ-2	LLOYDS BANK PLC	D	05/01/2018	MORGAN STANLEY	08/09/2018 _	. INC	1,200,000		1,204,548	1,200,000							4,548	4,548	9,221	
55305B-AQ-4	M/I HOMES INC		04/30/2018	JPMORGAN CHASE & CO	11/28/2018 .	CANTOR FITZGERALD	225,000		207,563	217,631		506		506			(10,068)	(10,068)	10,489	3, 199
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC		07/17/2018	CITIGROUP GLOBAL MARKETS	07/17/2018 .	. Various	470,000	470,000	472,643	470,000							2,643	2,643		
		1				JEFFERIES & COMPANY, INC.		1			I									
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE		01/09/2018		02/27/2018 _		254,000		227,330	236,679		459		459			(9,349)	(9,349)	8,520	6,491
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE		01/09/2018	BARCLAYS	02/27/2018 .	. CREDIT SUISSE	203,000	171,535	164,430	171,976	 	441		441			(7,546)	(7,546)	4,218	2,667
505400 11 5	MADE FORDOW OF DOLD LABOURE		05 (44 (05 :=	001 01111 01010 0 00	40 (00 (00 :-	CITIGROUP GLOBAL MARKETS	4 000	4 000	4 700 - : -	4 000	1						/0	(0.55		
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC		05/14/2018		10/02/2018 .		4,800,000		4,790,016	4,800,000							(9,984)		61,077	
565122-AD-0	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	BANK OF AMERICA/MERRILL LYNCH	05/21/2018 _		1,600,000	1,600,000	1,597,664	1,600,000	·						(2,336)	(2,336)		
E7404D 40 0	MADDIOTT OWNEDGILD PERSONS	1	00 /00 /00 10	DANK OF AMEDICA (MEDDILL 1999)	00/11/0010	BANK OF AMERICA/MERRILL	470.000	470.000	470 700	470.000	I						4 700	4 700		
57164P-AC-0 576485-AD-8			08/09/2018		08/14/2018 .		472,000 824,000		476,720 825,008	472,000 824,000							4,720	4,720 1,008		
			08/07/2018			U.S. BANCORP	1,500,000		1,493,265	1,502,372		(283)		(283)			(9, 107)	(9, 107)	20,396	7,563
	MEREDITH CORPORATION			CREDIT SUISSE		RBC DOMINION SECURITIES	485.000		493,265			(283)		(283)	'			(9, 107)	1.482	, , 503
JUJ4JJ-MM-9	- J WENED I III CONFONALI ON	1	1 01/19/2018	UILUII OUI OOE	 UZ/ 14/ ZU 10 		400.000	400.000							•					

				S	howina Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Year	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	2	17	18	19	20	21
	_	_		Ĭ	Ŭ	,	Ü		10	• • •	12	13	14	15	16	1 ''	.0	10		
											12	13	14	13	-					
														-	Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eigii	Acquired	Ivallie of Veridor	Date	BANK OF AMERICA/MERRILL	(Stock)	Actual Cost	CIALIOII	Dispusai	(Decrease)	Accietion	necognized	13 - 14)	value	Dispusai	Dispusai	Dispusai	i eai	Dividerius
59001A-AY-8	MERITAGE HOMES CORP		.05/31/2018	EXCHANGE	06/26/2018		650.000	669.040	663.000	668.870		(170		(170)			(5,870)	(5,870)	22,425	19,500
59001A-BB-7	MERITAGE HOMES CORP			JPMORGAN CHASE & CO.	05/31/2018 .		650,000	669,500	669,040	669,040		(460		(460)			(3,670)	(3,670)	19,500	11,375
59217G-CM-9	METROPOLITAN LIFE GLOBAL FUNDING I			DEUTSCHE BANK AG		JPMORGAN CHASE & CO	1,500,000	1,500,000	1,501,230	1,500,000		(400)		(400)			1,230	1,230	24,495	11,373
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		02/07/2018	EXCHANGE	05/21/2018 .		500,000	500,000	459, 105	500,000							(40,895)	(40,895)	7,657	1,375
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/17/2018	MORGAN STANLEY		MORGAN STANLEY	1,000,000	1,000,000	1,005,490	1,000,000							5,490	5,490	119	1,075
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC	D	09/05/2018	MIZUHO SECURITIES USA INC.	09/20/2018		2,400,000	2,400,000	2.396.938	2,400,000							(3,062)	(3,062)	2,552	
61946F-AA-3	MSAIC 18-1 A ABS	J	_04/11/2018	DEUTSCHE BANK AG			2,500,000	2,499,871	2,498,047	2,499,872		1		1			(1,825)	(1,825)	3,899	
624758-AE-8	MUELLER WATER PRODUCTS INC			BANK OF AMERICA/MERRILL LYNCH		JPMORGAN CHASE & CO	353,000	353,000	356,530	353,000							3,530	3,530	54	
62957H-AD-7	NABORS INDUSTRIES INC			Various	10/04/2018 .		876,000	859,530	846,794			614		614			(13,350)	(13,350)	26,974	
65478H-AD-0	NAROT 17-C ABS			BANK OF AMERICA/MERRILL LYNCH		TD SECURITIES	2,850,000	2,837,531	2,809,477	2,839,771		2,240		2,240			(30,294)	(30,294)	38 , 434	671
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	D	07/25/2018	CITIGROUP GLOBAL MARKETS	12/07/2018 .	BNP CAPITAL MARKETS	1,600,000	1,600,000	1,556,624	1,600,000							(43,376)	(43, 376)	25,208	
63938C-AJ-7	NAVIENT CORP		06/07/2018 .	BARCLAYS	06/08/2018 .	RBC DOMINION SECURITIES	295,000	295,000	296,844	295,000							1,844	1,844	55	
						BANK OF AMERICA/MERRILL														
63940D-AB-8	NAVSL 18-1A A2 ABS		01/23/2018 _	JPMORGAN CHASE & CO	01/30/2018 .		2,750,000	2,750,000	2,752,900	2,750,000							2,900	2,900		
	NAVSL_16-7 ABS		01/11/2018 _	MORGAN STANLEY	06/25/2018 .		3,534,473	3,612,618	3,593,202	3,603,677		(8,940)		(8,940)			(10,475)	(10,475)	49,720	5,571
	NETFLIX INC		04/23/2018	MORGAN STANLEY		MORGAN STANLEY	535,000	535,000	530,319	535,000							(4,681)	(4,681)	15, 104	
	NEVADA POWER COMPANY		04/09/2018	JPMORGAN CHASE & CO	09/14/2018 .		4,000,000	3,999,120	3,990,200	3,999,296		176		176			(9,096)	(9,096)	44,993	
644274-AF-9	NEW ENTERPRISE STONE & LIME CO INC		03/01/2018 _	GOLDMAN, SACHS & CO	03/01/2018 _	GOLDMAN, SACHS & CO	282,000	282,000	284, 115	282,000							2, 115	2, 115		
						JEFFERIES & COMPANY, INC.														
	NEWMK_13-1 SFN CDO - CF - LOANS			JEFFERIES & COMPANY, INC	09/30/2018 .								34,593	(34,593)			4 500	4 500		
	NINE ENERGY SERVICE INC		10/18/2018 .	JPMORGAN CHASE & CO		STIFEL CAPITAL MARKETS	363,000	363,000	367,538	363,000		/444		(444)			4,538	4,538	47.070	0.000
	NOVELIS CORP		02/15/2018 10/10/2018	Various	11/05/2018 .	CREDIT SUISSE	625,000 1,492,000	628,8691,490,338	622,8451,486,730	628,758 1,490,339		(111)		(111)			(5,913)	(5,913)	17,976 25,866	9,299
	NRG ENERGY INC			Various																20,346
670346-AQ-8	NUCUR CURPURATION		04/23/2018	BANK OF AMERICA/MERRILL LYNCH	05/31/2018 .	BANK OF AMERICA/MERRILL	3,750,000	3,723,375	3,739,500	3,723,389		14		14			16,111	16,111	5,317	
62953Q-AA-7	NVA HOLDINGS INC		.03/14/2018	BANK OF AMERICA/MERRILL LYNCH	03/14/2018		251,000	251,000	253,510	251.000							2,510	2,510		
67078A-AA-1	NVENT ELECTRIC PLC	n	03/12/2018	BANK OF AMERICA/MERRILL LYNCH	10/23/2018 .		2,400,000	2,395,584	2,396,043	2,396,043		459		459			2,310	2,310	54.510	
	NVENT FINANCE SARL	D	07/10/2018	Various	10/23/2018 .		14,296,000	14,099,693	14, 104, 860	14, 104, 860		5.167		5, 167					374,019	137 , 780
	OCI NV	D		JPMORGAN CHASE & CO.		CREDIT SUISSE	535,000	535,000	542,356	535,000		, 101					7,356	7,356		
	OGLETHORPE POWER CORPORATION		10/24/2018	GOLDMAN, SACHS & CO.	11/08/2018		1.570.000	1.559.041	1,548,068	1.559.046		5		5			(10,979)	(10.979)	2.452	
	ONEOK INC			CITIGROUP GLOBAL MARKETS		JPMORGAN CHASE & CO.	1,500,000	1,493,190	1,472,475	1,493,224		34		34			(20,749)	(20,749)	27,517	
	OWENS CORNING			WELLS FARGO	01/29/2018 .		1,600,000	1,576,640	1,586,296	1,576,645		5		5			9,651	9,651	880	
1				MITSUBISHI UFJ SECURITIES (USA)						,	1		1	1			•			
695114-CT-3	PACIFICORP		07/10/2018 .		07/11/2018 .		4,000,000	3,991,040	4,028,900	3,991,040					L		37,860	37,860		
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	01/30/2018	Various	03/27/2018 .		792,000	788,488	779,095	788,599		111		111			(9,504)	(9,504)	25, 180	18,724
						BANK OF AMERICA/MERRILL					Ì		I							
	PARK AEROSPACE HOLDINGS LTD	D	01/19/2018	MORGAN STANLEY	03/27/2018 .		194,000		182,951	187,416		206		206			(4,465)	(4,465)	4,424	2,862
	PARKLAND FUEL CORP	A		BANK OF AMERICA/MERRILL LYNCH	03/19/2018 .		570,000	570,000	571,425	570,000							1,425	1,425		
	PARSLEY ENERGY LLC/ PARSLEY FINANC			MORGAN STANLEY		BNP CAPITAL MARKETS	363,000	363,908	358,463	363,877		(31)		(31)			(5,414)	(5,414)	10,039	3,800
702150-AD-5	PARTY CITY HOLDINGS INC		07/26/2018 _	GOLDMAN, SACHS & CO	0//26/2018 _	STIFEL CAPITAL MARKETS	240,000	240,000	242,700	240,000							2,700	2,700		
700404 44 0	DATTEROON LITT ENERGY ING		04 (40 (0040	COLDIAN CAGIO 6 CO	01/19/2018 .	SUSQUEHANNA FINANCIAL	4 405 000	4 404 450	4 440 050	1, 124, 157							(5,907)	(5,907)	494	
70348 I-AA-9	PATTERSON-UTI ENERGY INC.			GOLDMAN, SACHS & CO	01/19/2018 .	BANK OF AMERICA/MERRILL	1, 125,000	1 , 124 , 156	1,118,250	1, 124, 15/							(5,907)	(5,907).	494	
69327R-AG-6	PDC ENERGY INC (DELAWARE)		00/22/2010	BANK OF AMERICA/MERRILL LYNCH	11/08/2018	LYNCH	290.000	287.463	286.375	287.536		7/		7/			(1, 161)	(1,161)	11,743	7,993
	PETROLEOS MEXICANOS	n		EXCHANGE		DEUTSCHE BANK AG	300,000	298.705	307,515	298,809		105		105			8,706	8.706	6.405	717
/ 1034Q-0L-0	FETHOLLOS MEXICANOS	D	00/29/2010	SUNTRUST INVESTMENT SERVICES.	00/02/2010 .	DECISCIE DANK AG		230,703		230,003										11
69344B-AA-3	PGT INNOVATIONS INC		.08/02/2018	INC.	08/02/2018	STIFEL CAPITAL MARKETS	480.000	480.000	487,200	480.000							7,200	7,200		
	PILGRIMS PRIDE CORP			BARCLAYS	10/16/2018		1,010,000	1,002,425	985,825	1,002,688		263		263			(16,863)	(16,863)	44,921	27,747
	PILGRIMS PRIDE CORP			BARCLAYS	10/12/2018		280.000	272.300	263.685	272.603		303		303			(8,918)	(8,918)	15.514	
	PISCES MIDCO INC			DEUTSCHE BANK AG		CANTOR FITZGERALD	415,000	415,000	418,629	415,000	L		[[3,629	3,629		, 220
						MIZUHO SECURITIES USA	· ·		•									, , , , ,		
69353R-FK-9	PNC BANK NA		01/17/2018 _	JPMORGAN CHASE & CO	06/27/2018 .	INC	2,250,000	2,250,000	2,250,630	2,250,000							630	630	15,784	
	PPL ENERGY SUPPLY LLC		04/10/2018	BANK OF AMERICA/MERRILL LYNCH	12/03/2018 .	. TENDER OFFER	193,000	165,980	173,700	170,071	ļ	4,091	ļ	4,091	ļ	ļ	3,629	3,629	8,582	2,885
74112B-AK-1	PRESTIGE BRANDS INC		03/16/2018	MORGAN STANLEY	03/19/2018 .	. MORGAN STANLEY	250,000	252,500	253, 125	252,500							625	625		
	PROGRESSIVE CORPORATION (THE)			CREDIT SUISSE	04/04/2018 .		533,333	528,922	542,711	528,927		4		4			13,785	13,785	1,369	
	PSEG POWER LLC		06/04/2018 _		10/04/2018 .		3,200,000		3, 182, 656	3, 198, 383		79		79			(15,727)	(15,727)	31,313	
	PULTE GROUP INC		03/12/2018	WELLS FARGO	05/18/2018	Various	282 000	276 713	272 622	276 783	l	70	1	70	l		(4 161)	(4 161)	4 409	2 311

				S	howing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
									-		12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		Ear	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	For-		Name of Vendor	Disposai	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	Description OEP RESOURCES INC	eign	Acquired 06/26/2018	GOLDMAN, SACHS & CO.		RBC DOMINION SECURITIES		231.715	232,320			ACCIPLION 260	Recognized	13 - 14) 260	value	Disposai				4.424
74736K-AE-1			07/10/2018	BANK OF AMERICA/MERRILL LYNCH		STIFEL CAPITAL MARKETS	242,000 600,000	600,000	604,343	231,975		∠00		∠00			345 4,343	345 4,343	7,789 512	4,424
74700K AL 1	dono mo		1.077 1072010	DANK OF AMERICA MEDITE ETHOR:		BAIRD (ROBERT W.) & CO.			,007,040								, 040	, 040		
77381W-AA-4	ROCKPOINT GAS STORAGE CANADA LTD	C	02/02/2018	RBC DOMINION SECURITIES	02/02/2018 .	INC	118,000	114,894	117, 115	114,894							2,221	2,221		
78013X-KH-0	ROYAL BANK OF CANADA	A	04/24/2018 .	RBC DOMINION SECURITIES		JPMORGAN CHASE & CO	1,000,000	1,000,000	1,002,751	1,000,000							2,751	2,751	10,208	
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/15/2018 .	. CREDIT SUISSE	09/20/2018 .		1,600,000	1,600,000	1,601,237	1,600,000							1,237	1,237	26,815	
				MITSUBISHI UFJ SECURITIES (USA)		MITSUBISHI UFJ SECURITIES														
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		04/26/2018 .	BANK OF AMERICA/MERRILL LYNCH	04/27/2018 .		800,000	800,000	804,792	800,000							4,792 9,968	4,792 9.968	104	
/9466L-AF-1	SALESFURGE.COM INC.		04/05/2018 .	BANK OF AMERICA/MERRILL LYNCH	04/06/2018 .	CITIGROUP GLOBAL MARKETS	1,600,000	1,599,600	1,609,568	1,599,600							9,968	9,968		
79970Y-AE-5	SANCHEZ ENERGY CORP		02/07/2018	CITIGROUP GLOBAL MARKETS	02/08/2018 .	CITIONOUP GLODAL MANNETS	290.000	287.022	288.913	287.022	,						1.891	1.891		
80007R-AD-7	SANDS CHINA LTD	D	08/02/2018	BARCLAYS	08/03/2018	Various	2,300,000	2,293,675	2,312,639	2,293,675							18,964	18,964		
83405R-AB-3	SCLP_18-1 ABS		01/30/2018	DEUTSCHE BANK AG		MORGAN STANLEY	2,500,000	2,499,562	2,480,547	2,499,590		28		28			(19,043)	(19,043)	17,314	
80285T-AG-9	SDART 18-1 D ABS		01/18/2018 .	RBC DOMINION SECURITIES	02/01/2018 .	. DEUTSCHE BANK AG	2,250,000	2,249,309	2,244,111	2,249,314		5		5			(5,203)	(5,203)	2,283	
816851-BH-1	SEMPRA ENERGY		01/09/2018 .	RBC DOMINION SECURITIES	02/08/2018 _		2,250,000	2,225,655	2, 174, 265	2,225,714		59		59			(51,449)		6,254	
816851-BJ-7	SEMPRA ENERGY		01/09/2018 .	RBC DOMINION SECURITIES	02/08/2018 .		2,250,000	2,219,715	2, 172, 308	2,219,753		38		38			(47,445)	(47,445)	6,583	
78412F-AU-8			05/25/2018 .	EXCHANGE		JPMORGAN CHASE & CO	366,000	366,000	375,608	366,000		(250)		(050)			9,608	9,608	7,012	5,515
	SHELF DRILLING HOLDINGS LTD	D	06/05/2018 .	CREDIT SUISSE	12/13/2018 .			839,440	815,766 365,370			(250)		(250)			(23,424) 5,370	(23,424)		16,456
020/3L-AD-1	STIMMONS FOODS TING			WELLS FANGO	01/11/2010 .	BANK OF AMERICA/MERRILL	000,000	300,000		,000,000								5,370		
78454L-AP-5	SM ENERGY CO		08/06/2018	BANK OF AMERICA/MERRILL LYNCH	09/17/2018 .	LYNCH	480.000	480.000	493.200	480.000							13.200	13.200	2.562	
842400-GK-3			07/30/2018	Various	11/14/2018 .		2,025,000	1,950,512	1,790,258	1,950,794		282		282			(160,536)	(160,536)	48,495	30,620
	SOUTHWESTERN ENERGY CO		01/25/2018 .	GOLDMAN, SACHS & CO	03/23/2018 .	JPMORGAN CHASE & CO	389,000	403,588	378,303	403,312		(275)		(275)			(25,010)	(25,010)	4,633	434
85172F-AL-3			02/26/2018 .	CREDIT SUISSE		HSBC SECURITIES, INC	375,000	373, 125	372, 188	373,201		76		76			(1,013)	(1,013)	9,609	4,688
85172F-AM-1	SPRINGLEAF FINANCE CORP		03/08/2018 .	BARCLAYS	03/08/2018 .		282,000	282,000	284,615	282,000							2,615	2,615		
050054 D 1 0	OT MID IND CHAPTERED DI C	_	00/40/0040	PHOPOLIN CLUSE A CO	00 (00 (00 40	MITSUBISHI UFJ SECURITIES	4 000 000	4 000 000	4 570 000	4 000 000	.						(00.040)	(00.040)	00 101	
853254-BJ-8 853496-AD-9	STANDARD CHARTERED PLC	D	03/12/2018 .	JPMORGAN CHASE & CO BANK OF AMERICA/MERRILL LYNCH	08/30/2018 .	USA)	1,600,000 102,000	1,600,000 102.000	1,573,360 103,020	1,600,000 102.000							(26,640) 1,020	(26,640) 1,020	29, 181 485	404
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		04/18/2018	DEUTSCHE BANK AG		JPMORGAN CHASE & CO	301,000	295,733	280,306	295,960		228		228			(15,654)	(15,654)	9,908	2,717
	STARS GROUP HOLDINGS BV	D	06/28/2018 .	MORGAN STANLEY	06/28/2018 .			607,000	615,498	607,000							8,498			2,717
	STARWOOD PROPERTY TRUST INC		01/24/2018	JPMORGAN CHASE & CO.	12/26/2018		778,000	778,000	778,000	778,000								,	25,617	
858119-BH-2	STEEL DYNAMICS INC		02/02/2018 .	CITIGROUP GLOBAL MARKETS	03/13/2018 _		199,000	195,020	191,538	195,067		47		47			(3,530)	(3,530)	4, 150	3,261
86024T-AA-5			09/26/2018	GOLDMAN, SACHS & CO	09/26/2018 .		235,000	235,000	238,965	235,000							3,965	3,965		
863667-AQ-4			02/26/2018 .	WELLS FARGO		MORGAN STANLEY	1,600,000	1,599,328	1,571,312	1,599,336		8		8			(28,024)	(28,024)	7,949	
86765L-AH-0	SUNOCO LP		01/09/2018 .	CREDIT SUISSE	03/09/2018 .	BANK OF AMERICA/MERRILL	507,000	507,000	502,441	507,000							(4,559)	(4,559)	2,553	
86765L-AK-3	SUNOCO LP		_01/09/2018	CREDIT SUISSE	02/13/2018		405,000	405,000	402,975	405,000							(2,025)	(2,025)	1,361	
86765L-AM-9	SUNOCO LP		04/17/2018	CREDIT SUISSE	12/05/2018		4.804.200	4,791,700	4.791.816	4.791.816		116		116			(2,020)	(2,020)	230 . 465	35.087
871829-BH-9	SYSCO CORPORATION		03/08/2018 .	GOLDMAN, SACHS & CO.	03/28/2018 .		1,227,000	1,219,368	1,213,100	1,219,369		1		1			(6,269)	(6,269)	395	
				·		CITIGROUP GLOBAL MARKETS														
874060-AR-7	TAKEDA PHARMACEUTICAL CO LTD	D	11/19/2018	JPMORGAN CHASE & CO	11/29/2018 .		800,000	799,680	807,344	799,681		1		1			7,663	7,663	684	
874060-AU-0	TAKEDA PHARMACEUTICAL CO LTD	D	11/19/2018 .	JPMORGAN CHASE & CO	11/29/2018 .	Various	5,000,000	4,979,000	5,031,225	4,979,025		25		25	ļ		52,200	52,200	3,819	
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		04/05/2018 .	BANK OF AMERICA/MERRILL LYNCH		Various	1,350,000	1,350,000	1,358,709	1,350,000							8,709	8,709	1, 173	
87938W-AV-5 87938W-AW-3	TELEFONICA EMISIONES SAU	D	02/27/2018 .	GOLDMAN, SACHS & CO	03/20/2018 . 06/13/2018 .	Various	1,201,000 1,201,000	1,201,000 1,201,000	1, 197,583 1, 175,425	1,201,000 1,201,000							(3,417)	(3,417)	1,661 7,748	
88032W-AG-1	TENCENT HOLDINGS LTD	D	02/2//2018	BANK OF AMERICA/MERRILL LYNCH	04/11/2018 .	Various		5.623.594	5.511.889			15		15			(23,373)	(25,575)		
88032W-AH-9	TENCENT HOLDINGS LTD	D	01/11/2018 .	BANK OF AMERICA/MERRILL LYNCH	03/27/2018 .	Various	1, 125,000	1, 124, 539	1,054,779	1, 124, 541		3		3			(69,762)	(69,762)	8,019	
88032W-AJ-5	TENCENT HOLDINGS LTD	D	01/11/2018	BANK OF AMERICA/MERRILL LYNCH	02/08/2018	Various	2,250,000	2,250,000	2,257,718	2,250,000							7,718	7,718	3,126	
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	D	01/23/2018	RBC DOMINION SECURITIES			780,000	762,146	731,250	769,907	· [7,761		7,761			(38,657)	(38,657)	8,877	221
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		01/04/2018 .	Various	02/22/2018 .		675,000	672,444	652, 194	672,472	!	28		28			(20,278)	(20,278)	3,084	
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		01/04/2018 .	Various		BARCLAYS	1,912,500	1,919,329	1,883,804	1,919,321		(8)		(8)			(35,517)	(35,517)	4,984	
87248N-AC-2	THC ESCROW CORPORATION III		07/19/2018 .	BANK OF AMERICA/MERRILL LYNCH		EXCHANGE	242,000	233,228	233,251	233,251		24		24			E 005	E 005	3, 101	2,825
88827A-AA-1 87261N-AJ-9	TITAN ACQUISITION LTD	A	03/16/2018 .	BANK OF AMERICA/MERRILL LYNCH JEFFERIES & COMPANY. INC		Various	375,000 650.000	375,000	380,625	375,000 650.000							5,625 9,344	5,625 9,344		
8726 IN-AJ-9 88947E-AT-7			05/24/2018 .	CITIGROUP GLOBAL MARKETS	05/25/2018 .	BARCLAYS	100,000		92,000			190		190			9, 344		2,924	1,933
89055W-AA-4			04/11/2018	BANK OF AMERICA/MERRILL LYNCH			1,500,000	1,500,000	1,521,345	1,500,000		190		190			21,345	21,345		1,300
89114Q-C2-2		Α	06/05/2018	TD SECURITIES		TD SECURITIES	1,500,000		1,500,585	1,500,000							585	585		
	TORONTO-DOMINION BANK/THE	A	06/05/2018	TD SECURITIES		TD SECURITIES	1,500,000		1,500,870	1,500,000							870	870		

SCHEDULE D - PART 5

				S	Showing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
	_					,	Ğ				12	13	14	15	16	1			_0	
											12	10	17	10	Total					
													Current	Total						
							5 1/1						Current	Total	Foreign					
							Par Value					_	Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	_			Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eign	Acquir	ed Name of Vendor	Date		(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposai	Disposai	Disposai	rear	Dividends
000004 10 4	TOVOTA MOTOR CORROLLTION	_	07/40/00	to Puopo III olivor a co	10 (00 (00 10	MIZUHO SECURITIES USA	700 000	700 000	740 074	700 000							(40,000)	(40,000)	7 050	
892331-AD-1	TOYOTA MOTOR CORPORATION	. D	07/10/20	18 JPMORGAN CHASE & CO	10/23/2018 .		760,000	760,000	749,071	760,000							(10,929)	(10,929)	7,358	
	TOVOTA MOTOR OPERAT CORP.		04 (00 (00	40 11000 0501017150 1110	04/40/0040	JEFFERIES & COMPANY, INC.	4 500 000	4 400 070	4 450 070	4 400 747				47			(44, 400)	(44, 400)	7 100	
89236T-EM-3	TOYOTA MOTOR CREDIT CORP	C	01/08/20		04/10/2018 .		1,500,000		1,452,278	1,496,717		4/		4/			(44,439)	(44,439)	7,498	
89352H-AX-7	TRANSCANADA PIPELINES LTD	A	05/03/20		05/07/2018 .	Various	3,000,000	2,988,840	3,026,280	2,988,841							37 , 439	37,439	594	
89352H-AY-5	TRANSCANADA PIPELINES LTD	A	05/03/20		05/10/2018 .		3,000,000	2,974,710	3,019,766	2,974,714		4		4			45,051	45,051	1,564	
89352H-AZ-2	TRANSCANADA PIPELINES LTD	A	10/10/20		10/11/2018 .		1,569,000	1,564,732	1,593,759	1,564,733		ļ			}		29,026	29,026	667	}
893800-AA-0	TRANSOCEAN GUARDIAN LTD		06/28/20	18 Various	07/17/2018 .		602,000	597 , 795	602,753	597,806		11		11	<u> </u>		4,947	4,947	589	<u> </u>
000000 44 0	TRANSCOCEAN PONTING LTD		07/40/00	10 COLDMAN CACUO C CO	07/10/0010	BANK OF AMERICA/MERRILL	400.000	475 000	400.000	475 000							F 000	F 000		
89382P-AA-3	TRANSOCEAN PONTUS LTD		07/10/20			LYNCH	480,000	475,200	480,298	475,200					····		5,098	5,098	4 050	·
89421U-AA-5 89657A-AA-4	TRAVELPORT CORPORATE FINANCE PLC		03/09/20		04/13/2018 .		376,000 4.500.000	376,000	380,856	376,000 4,498,343							4,856 15.954	4,856 15.954	1,253	
	TRL 18-1A A1 ABS		06/13/20			CREDIT SUISSE		4,498,342	4,514,297										212	
902494-BH-5	TYSON FOODS INC		09/25/20			JPMORGAN CHASE & CO	1,360,000	1,354,206	1,379,176	1,354,206					}		24,970	24,970		}
907818-ET-1	UNION PACIFIC CORPORATION		06/05/20		07/11/2018 .		500,000	499,690	500,473	499,700		10		10					1,533	
907818-EV-6	. UNION PACIFIC CORPORATION		06/05/20		07/30/2018 .	Various	1,500,000		1,530,038	1,497,741							32,297	32,297	5,469	
907818-EW-4	UNION PACIFIC CORPORATION		06/27/20		07/30/2018	Various	2,932,000	2,944,138	2,978,364	2,944,118		(20)		(20)			34,246	34,246	6,393	1,790
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		02/05/20		10/24/2018 .		199,000		201,571	206 , 168		(46)		(46)			(4,597)	(4,597)	5,856	5,229
913017-CW-7	UNITED TECHNOLOGIES CORPORATION		08/13/20		10/23/2018 .		1,500,000	1,491,180	1,465,169	1,491,221		41		41			(26,053)	(26,053)	10,235	
913017-CX-5	UNITED TECHNOLOGIES CORPORATION		08/13/20		09/13/2018 .		3,000,000	2,990,490	3,042,275	2,990,494		4		4			51,781	51,781	3,983	
91324P-DJ-8	_ UNITEDHEALTH GROUP INC		06/14/20			WELLS FARGO	8,000,000	7,996,000	8,002,640	7,996,343		343		343			6,297	6,297	129,889	
91324P-DL-3	. UNITEDHEALTH GROUP INC		06/14/20		06/19/2018 .		800,000	794,496	800,936	794,497		1		1			6,439	6,439	189	
91324P-DQ-2	. UNITEDHEALTH GROUP INC		12/13/20		12/14/2018 .		1,600,000	1,593,440	1,622,702	1,593,440							29,262	29,262	198	
903293-BD-9	USG CORP		07/19/20		08/02/2018 .		485,000	498,944	498,338	498,884		(60)		(60)			(547)	(547)	11, 114	10,522
91911X-AV-6	. VALEANT PHARMACEUTICALS INTERNATIO		03/12/20		03/15/2018		560,000		562,943	560,000							2,943	2,943		
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		05/17/20			STIFEL CAPITAL MARKETS	415,000	415,000	421,225	415,000							6,225	6,225		
91913Y-AV-2	VALERO_ENERGY_CORPORATION		05/17/20		05/18/2018 .		1,500,000	1,498,680	1,505,889	1,498,680							7,209	7,209		
9226AP-AA-3	VENATOR FINANCE S A RL		10/11/20		11/29/2018 .		1,074,000	976,760	883,823	978,473		1,713		1,713			(94,651)	(94,651)	21,338	11, 139
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		08/07/20		08/07/2018 .		589,000	589,000	589,500	589,000							500	500		
91832V-AA-2	VOC ESCROW LTD		01/29/20				975,000	975,000	975,239	975,000							239	239		
92857W-BL-3	. VODAFONE GROUP PLC	D	05/30/20		07/26/2018 .		2,250,000	2,215,568	2,256,721	2,215,606		38		38			41,115	41,115	7,083	104
92857W-BM-1	VODAFONE GROUP PLC	D	06/27/20			WELLS FARGO	650,000	653,790	627,523	653,774		(15)		(15)			(26,251)	(26,251)	12,513	2,749
929089-AE-0	VOYA FINANCIAL INC		01/18/20		12/26/2018 .		1,687,500	1,687,500	1,680,750	1,687,500							(6,750)	<u>(</u> 6,750)	60,870	
92912E-AA-1	. VPII ESCROW CORP		03/14/20		11/27/2018		455,000	461,825	452,480	458,348	 	(3,477)	ļ	(3,477)	ļ	 	(6,506)	(6,506)	29,993	5,782
92960P-AA-7			03/28/20		03/29/2018 .		265,000	265,000	266,655	265,000							1,655	1,655		<u></u>
931427-AB-4	. WALGREENS BOOTS ALLIANCE INC		06/28/20			BNP CAPITAL MARKETS	975,000		948,617	921,953		451		451			26,664	26,664	14,625	5,363
931142-EB-5	WALMART INC		06/20/20		07/13/2018 .		1,400,000	1,385,482	1,426,922	1,385,509		27		27			41,413	41,413	3,072	
931142-EC-3	_ WALMART INC		06/20/20		10/16/2018		2,800,000	2,763,572	2,808,483	2,763,665	 	93		93	ļ		44,818	44,818	16,931	ļ
931142-EE-9	. WALMART INC		06/20/20				700,000		702,842	697,898		40		40	ļ		4,944	4,944	5,756	ļ
931142-EJ-8	WALMART INC		06/20/20		07/11/2018 .	RBC DOMINION SECURITIES	500,000		502,305	499,975							2,330	2,330	694	
93369K-AA-3	. WAND MERGER CORP		06/28/20			CANTOR FITZGERALD	236,000		239,245	236,000					ļ		3,245	3,245		ļ
93369K-AB-1	WAND MERGER CORP		06/28/20	18CREDIT SUISSE	07/05/2018		354,000	354,000	359,753	354,000	 	ļ	l		ļ	 	5,753	5,753		ļ
						BAIRD (ROBERT W.) & CO.														
94107J-AA-1	. WASTE PRO USA INC		01/29/20		07/25/2018 .	INC	<u>4</u> 87,000	490 , 413	465,540	490 , 174		(239)		(239)			(24,634)	(24,634)	13,011	
94988J-5N-3	. WELLS FARGO BANK NA		01/16/20		04/05/2018 _	RBC DOMINION SECURITIES	5,000,000	4,997,300	4,942,100	4,997,485		185		185			(55,385)	(55,385)	27,444	
958254-AL-8	WESTERN GAS PARTNERS LP		08/07/20		10/26/2018 _		1,050,000	1,038,576	958,280	1,038,610		34		34	ļ		(80,330)	(80,330)	12,994	ļ
96926D-AS-9	. WILLIAM LYON HOMES INC		03/12/20	18 Various	09/12/2018 .		4, 150,000	4, 176, 250	4, 173, 662	4, 173, 662		(2,588)		(2,588)	ļ				126,575	2,917
		1	1			BANK OF AMERICA/MERRILL									l					l
969457-BV-1	. WILLIAMS COMPANIES INC		01/05/20	18 CITIGROUP GLOBAL MARKETS	09/24/2018 .	LYNCH	200,000	215,500	213,000	215,292		(208)		(208)			(2,292)	(2,292)	8,689	479
						BANK OF AMERICA/MERRILL														
969457-BU-3	WILLIAMS COS INC		03/09/20		04/17/2018 .	LYNCH	564,000	544,613	554, 130	545,116		504		504	ļ		9,014	9,014	5,449	2,551
969457-BW-9	WILLIAMS COS INC		04/17/20			Various	1,290,000	1,298,840	1,297,881	1,298,346		(494)		(494)			(465)	(465)	34,989	15,209
970648-AH-4	. WILLIS NORTH AMERICA INC		09/05/20		10/02/2018 .		1,600,000	1,594,352	1,590,981	1,594,355		3		3			(3,374)	(3,374)	2,992	
96042N-AL-1	WLAKE 18-1 D ABS		01/17/20			SOCIETE GENERALE	2,625,000		2,626,641	2,624,526							2,114	2,114		
96042F-AF-1	WLAKE 18-2A D ABS	.	05/09/20		05/10/2018	JPMORGAN CHASE & CO	5,000,000	4,999,453	5,008,984	4,999,453					ļ		9,531	9,531		ļ
96042G-AL-6	WLAKE 18-3A ABS		08/10/20		08/13/2018 .	JPMORGAN CHASE & CO	4,250,000	4,249,179	4,254,316	4, 249, 179							5, 137	5, 137		
	. WMG ACQUISITION CORP		02/28/20			CANTOR FITZGERALD	380,000		381,900	380,000							1,900	1,900		
	WPX ENERGY INC		05/09/20			JPMORGAN CHASE & CO	535,000		539,013	535,000							4,013	4,013		
98978V-AN-3	70FTIS INC	1	09/12/20	18 CITIGROUP GLOBAL MARKETS	10/19/2018	Various	1 500 000	1 497 165	1 464 653	1 497 206	1	/11	1	/11	1	1	(32 553)	(32 553)	10 156	1

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			k/Adjusted C		9	17	18	19	20	21
		-									12	13	14	15	16	1		-	_	
												-			Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Disposai	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
98978V-AP-8		eigii	08/13/2018			JPMORGAN CHASE & CO	750,000	744,713	750,120	744,713		Accietion	necognized	13 - 14)	value	Disposai	5.408	5.408	i eai	Dividerius
98978V-AR-4			08/13/2018	JPMORGAN CHASE & CO.		GOLDMAN, SACHS & CO.	2,700,000	2.700.000	2.705.873	2.700.000							5.873	5.873	5.801	
3899999.	Subtotal - Bonds - Industrial and M	liscell	aneous (Ur	naffiliated)			711,765,468	709, 154, 210	708,361,917	709, 168, 395		14.185	34.593	(20,408)			(1,038,369)	(1,038,369)	6,767,430	1,686,227
	BARCLAYS PLC	D	08/07/2018	BARCLAYS	12/13/2018	Various	1,560,000	1,560,000	1,541,313	1,560,000							(18,688)	(18,688)	17,211	.,,
	CREDIT SUISSE GROUP AG	D	07/09/2018	CREDIT SUISSE		CREDIT SUISSE	400,000	400,000	408,800	400,000							8,800	8,800		
	GRUPO BIMBO SAB DE CV	D	04/12/2018	JPMORGAN CHASE & CO	04/13/2018		1,200,000	1,200,000	1,202,200	1,200,000							2,200	2,200		
	HSBC HOLDINGS PLC	D	03/19/2018	HSBC SECURITIES, INC.		HSBC SECURITIES, INC	1, 120,000	1,120,000	1,130,640	1, 120,000							10,640	10,640	70.000	
404280-BP-3	HSBC HOLDINGS PLC	D	03/19/2018	HSBC SECURITIES, INC	12/0//2018	MORGAN STANLEY	1,600,000	1,600,000	1,488,043	1,600,000							(111,958)	(111,958)	70,628	
65473P-AC-9	NI SOURCE INC		06/06/2018	MITSUBISHI UPS SECONTITIES (USA)	11/06/2018	Various	845.000	845.000	833.544	845,000							(11,456)	(11,456)	13.456	
	Subtotal - Bonds - Hybrid Securitie	es	.,				6,725,000	6,725,000	6,604,539	6.725.000							(120,461)	(120,461)	101,296	
	ISHARES -5 YEAR HIGH YIELD CORPORA		09/06/2018	Various	10/29/2018	GOLDMAN, SACHS & CO.	0.000	2,619,599	2,582,686	2,619,599							(36,912)	(36,912)	21,051	
	ISHARES IBOXX INV GR CORP BD ETF		04/24/2018	Various	12/03/2018		0.000	61,888,503	61,354,323	61,888,503							(534, 180)	(534, 180)	1,005,854	
	ISHARES IBOXX USD HIGH YIELD CORPO		08/16/2018		09/25/2018		0.000	10,915,405	10,887,834	10,915,405							(27,571)	(27,571)	18, 114	
	. ISHARES SHORT-TERM CORPORATE BOND		04/06/2018	Various	04/16/2018	Various	0.000	32,020,337	31,997,318	32,020,337							(23,019)	(23,019)		
	Subtotal - Bonds - SVO Identified I	Funds		T	T			107,443,843	106,822,161	107,443,843							(621,683)	(621,683)	1,045,019	
00186U-AB-5 00404D-AF-0	A PLACE FOR MOM INC TERM LOAN		04/16/2018	CITIZENS BANK, NAEXCHANGE	12/13/2018	CITIZENS BANK, NA	937,500 334,110	937 , 500 333 , 103	937,500 332,055			187		187			(1,235)	(1,235)	8,553	
00449#-AH-8	ACCRUENT LLC 2ND LIEN TL		06/13/2018	BARINGS LLC	09/06/2018		4,905,287	4,905,287	4,905,287	4,905,287		187		187			(1,235)	(1,233).	11, 149	
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		05/03/2018	GOLDMAN, SACHS & CO.	09/28/2018		941.026	941.026	920.653	926.762		(5,774)		(5.774)			(6.108)	(6, 108)	17.940	
	KEYW CORPORATION TERM LOAN		11/16/2018	RBC DOMINION SECURITIES	11/16/2018		4,000,000	3,979,535	4,018,605	3,982,230		2,695		2,695			36,375	36,375	133,494	
	OLDE THOMPSON LLC REVOLVER		05/21/2018	ALLY BANK	08/16/2018		375,000	375,000	375,000	375,000		15,641		15,641					6,805	
	THE ORIGINAL CAKERIE CO USTL18		01/08/2018	DIRECT	02/23/2018		2,898,641	2,869,655	2,870,592	2,870,572		917		917			20	20	24,313	
	TVC ALBANY INC TERM LOAN B		02/26/2018		07/23/2018			818,182	818, 182 6,000,000			4F 000		4F 000					20,454	
	UNITED SEATING & MOBILITY 9 AMD TL Subtotal - Bonds - Bank Loans		1.05/10/2018	BANK MUNIREAL / NESBIII BUHNS	11/ 13/2018	various	21.209.745	5,985,000 21,144,287	21.177.873	21.148.822		15,000 28.666		15,000 28.666			29.051	29.051	211,875 563,889	
	Total - Bonds						1,923,133,213	21,144,287	2.002.665.820	21,148,822		116,215	34.593	81,622			(4.394.837)	(4.394.837)	12.993.599	4,599,150
		D	02/06/2019	MORGAN STANLEY	00/05/2019	JPMORGAN CHASE & CO	841.000	164,599	132,420	2,006,828,766		110,210	34,393	81,022		(7,860)	(4,394,837)	(32, 179)	2,993	4,399,130
	Subtotal - Preferred Stocks - Indus				1-103/03/2010	UT WORDAIN CHASE & CO	941.000	164.599	132,420	164,599						(7,860)	(24,319)	(32, 179)	2.907	
	Total - Preferred Stocks	ourar a	and miscene	arieous (Orianniateu)				164,599	132,420	164,599						(7,860)	(24,319)	(32, 179)	2,907	
88579Y-10-1			08/01/2018	Various	09/05/2018	Various	4.000	856	796	856						(7,000)	(24,319)	(32, 179)	2,907	
000/01 10 1	OII COIII AIVI		3070172010	vai 1003		BANK OF AMERICA/MERRILL												(00)		
002824-10-0			07/03/2018	Various			57.000	3,462	3,855	3,462							392	392	16	
00287Y-10-9			10/23/2018	Various	12/04/2018		166.000	15,339	15,404	15, 144	ļ		195	(195)			259	259	280	ļ
00130H-10-5			09/05/2018	Various	11/01/2018		413.000	4,466	5,452	4,466				(400)			986	986	88	
00817Y-10-8	AFFILIATED MANAGERS GR		04/03/2018	Various BANK OF AMERICA/MERRILL LYNCH .	07/16/2018 06/01/2018		72.000 31.000	13,354 5,201	12,994 5.059	13, 161 5, 164			193 37	(193)			(167)	(167) (106)	13	
001055-10-2			07/03/2018	CITIGROUP GLOBAL MARKETS	07/31/2018		14.000	603	651	5, 104			2	(2)			(100)	(106)	9	
				1		BANK OF AMERICA/MERRILL														
001084-10-2			07/03/2018	Various	09/05/2018		154.000	10,085	9,705	9,647			438	(438)			58	58	28	
00846U-10-1	AGILENT TECHNOLOGIES INC		11/01/2018	Various	12/04/2018		56.000	3,617	4,083	3,601			17	(17)			<u>4</u> 82	482	4	
004000 40 5	AGL ENERGY LTD		00 (00 (0040	MODOLAN OTANIEV	05 (04 (0040	BANK OF AMERICA/MERRILL	47 004 000	000 045	000 740	000 045						(8.592)	0.050	(5.505)		
	AIR PRODUCTS & CHEM	В	02/28/2018	MORGAN STANLEY	05/31/2018 11/01/2018	Various	17,391.000 5.000	296,245	290,710	296,245			1	(1)		(8,592)	3,056	(5,535)	2	
J00882-12-6		В	02/28/2018	MORGAN STANLEY		JPMORGAN CHASE & CO.	49,400.000	906,010	828,531	906,010				(1 /		(39,584)	(37,895)	(77, 479)	6,841	
00971T-10-1	AKAMAI TECHNOLOGIES		09/30/2018	Various	10/02/2018	Various	80.000	5,920	5,601	5,848			72	(72)			(247)	(247)		
015271-10-9			06/30/2018	Various	08/01/2018		44.000	5,684	5,635	5,551			133	(133)			84	84	39	
015351-10-9			04/03/2018	Various	10/02/2018		16.000	1,816	1,993	1,759			57	(57)			234	234		
G0177J-10-8 02005N-10-0	ALLERGAN PLC ALLY FINANCIAL INC		06/30/2018	Various Various	07/03/2018		68.000 409.000	10,183 11,499	11,428 10,886	10,177 10,948			6 551	(6) (551)			1,251	1,251 (62)	39	
02005N-10-0	ALPHABET INC CLASS A		09/30/2018	Various	10/02/2018	Various	409.000	11,499	12.029	11,009			551	(551)			(62)	1,021	30	
02079K-30-3	ALPHABET INC CLASS C		10/02/2018	CITIGROUP GLOBAL MARKETS	12/04/2018		9.000	9.915	10.442	9.881			34	(34)			561	561		
021361-10-0	ALTAGAS LTD	B	02/28/2018	MORGAN STANLEY	09/05/2018	JPMORGAN CHASE & CO	43,453.000	895,952	778,998							(25,343)	(91,611)	(116,954)	31, 128	
	ALTERYX INC CLASS A		09/10/2018		09/10/2018		8,650.000	516,984	527,789	516,984							10,805	10,805		
022098-10-3	ALTRIA GROUP INC.		07/31/2018	Various	10/23/2018	Various	51.000	3,048	3,083	3,048							35	35	31	L

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo	ok/Adjusted C	Carrying Value	e	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		Acquired	Name of Vendor	Disposai	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)		Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eigii	Acquired	ivallie of Veridor	Dale	BANK OF AMERICA/MERRILL	(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	necognized	13 - 14)	value	Disposai	Disposai	Disposai	real	Dividends
023586-10-0	AMERCO		06/01/2018	CITIGROUP GLOBAL MARKETS	07/03/2018 .		12.000	4, 104	4,385	4, 104							281	281	6	
023608-10-2				BANK OF AMERICA/MERRILL LYNCH	_03/01/2018 _		8.000	442	427	442							(15)	(15)		
			T	1		BANK OF AMERICA/MERRILL											,	,		
02376R-10-2	AMERICAN AIRLINES GROUP INC		07/31/2018 .	. CITIGROUP GLOBAL MARKETS	10/23/2018 .		43.000	1,700	1,545	1,700							(155)	(155)	4	
						BANK OF AMERICA/MERRILL														
	AMERICAN ELEC PWR INC			BANK OF AMERICA/MERRILL LYNCH	02/07/2018 .		8.000	543	516	543							(27)	(27)		
025816-10-9	AMERICAN EXPRESS CO		11/01/2018	_ various	12/04/2018 .	. Various BANK OF AMERICA/MERRILL	209.000	21,020	22, 137	21,002			·	(18)	·		1, 134	1, 134	20	<u> </u>
025932-10-4	AMERICAN FINANCIAL GROUP INC		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018 .		2.000	203	201	203			1	1	I		(2)	(2)		1
52000E 10 T	THE THE STATE OF T			OTTO GEODIE MININETO		CITIGROUP GLOBAL MARKETS	2.000	200		200							(2)	(2)		
	AMERICAN TOWER CORP			BANK OF AMERICA/MERRILL LYNCH	05/01/2018 .		2.000	271	270	271			ļ	ļ	L		(1)	(1)	2	
030760-10-6	AMERIPRISE FINL INC		07/31/2018 .	Various	10/23/2018 .		16.000	2,307	2,254	2,307							(53)	(53)	10	
						BANK OF AMERICA/MERRILL														
	AMERISOURCEBERGEN CORP		01/02/2018 _	BANK OF AMERICA/MERRILL LYNCH	02/07/2018 .		14.000 19.000	1,317	1,319	1,317							2	2		
031162-10-0	AMETEK INC		10/23/2018 .			GOLDMAN, SACHS & CO Various	139.000	1,365 24,642	1,369 25,241	1,365 24,642							600	600	۷	
031102-10-0	ANIGEN TIVE			vai ious	11/01/2010 .	CITIGROUP GLOBAL MARKETS		24,042	23,241	24,042										
032095-10-1	AMPHENOL CORP.		.04/03/2018	BANK OF AMERICA/MERRILL LYNCH	05/01/2018 .	OTTIGIOG GEODIE IIIIIIETO	28.000	2,374	2,350	2,374							(24)	(24)		
				1		CITIGROUP GLOBAL MARKETS		, ,	, , ,								,	,		
	ANADARKO PETE CORP		02/28/2018 .		12/06/2018 .		6,691.000	381,655	345, 151	381,655							(36,504)	(36,504)	5,018	
	ANDEAVOR		06/28/2018 .		07/03/2018 .		13.000	1,373	1,581	1,319			53	(53)			262	262	7	
	ANHEUSER BUSCH INBEV SA NV	В	09/30/2018 .		12/06/2018 .		17,431.000	1,632,253	1,236,149	1,522,912			109,341	(109,341)		(43,314)	(243,449)	(286,763)	11, 115	
T0409R-10-6 03662Q-10-5	ANIMA HOLDING ORD	В	09/30/2018 .	JPMORGAN CHASE & CO.	109/30/2018	JPMORGAN CHASE & CO	0.000 67.000	11,759	11,381	11,759			5, 179	(5, 179)			(378)	(378)		
	ANTERO RESOURCES CORP		10/23/2018 .	Various	12/04/2018 .	Various	787.000	11,759	11,381	11,759							(892)	(892)		
G0408V-10-2			06/30/2018		07/16/2018		32.000	4.298	4,602	4.264			34	(34)			337	337	20	
	APERGY CORP			DISTRIBUTION	_06/01/2018		28.500	1,010	1, 176	1,010							166	166		
037833-10-0	APPLE INC.		05/01/2018 .		12/04/2018 .		235.000	40,016	46,987	39,333			683	(683)			7,655	7,655	249	
	APPLIED MATERIALS INC		06/30/2018 .		07/16/2018 .		108.000	5,544	4,995	5,000			544	(544)			(6)	(6)	28	
	APTIV PLC		04/03/2018 .		07/16/2018 .		55.000	4,843	5,099	4,664			179				435	435	19	
	ARAMARKARROW ELECTRONICS INC		10/23/2018 _		11/01/2018 . 11/01/2018 .		31.000 82.000	1, 181 6, 122	1, 187 5, 860	1,150 6,060			31	(31)			38	38	3	
	ARTHUR J GALLAGHER & CO			CITIGROUP GLOBAL MARKETS		Various	9.000	591	642	587			4	(4)			55	(200)		
000010 10 0	All Holl of Greenward a do		2.3077 007 20 10 .	OTTIGIOGI GEODIE IIIIIETO		CITIGROUP GLOBAL MARKETS								(1)						
	ARYZTA	В	09/05/2018 .		12/06/2018 .		17,724.000	168, 150	21, 118	168 , 150						(4,547)	(142,485)	(147,032)		
	AT&T INC		09/05/2018 _		10/23/2018 .	Various	163,416.960	5,780,652	5,253,823	5,780,528			124	(124)			(526,704)	(526,704)	81,691	
	ATLAS COPCO A	В		DISTRIBUTION		. DISTRIBUTION	0.000		206,713	206,713										
	ATLAS COPCO A REDEMPTION SHARES	В		DISTRIBUTIONBANK OF AMERICA/MERRILL LYNCH	06/11/2018 . 03/01/2018 .		31,731.000 6.000	29, 151 494	20,530 . 474	29, 151						178	(8,799)	(8,621)		
	ATRESMEDIA CORPORACION DE MEDIOS D	D		_BANK OF AMERICA/MERRILL LYNCH	12/06/2018 .		12,049.000	79,539	65,790	74,873			4,666	(4,666)		(1,832)	(7,251)	(9,083)		
	AUTODESK INCORPORATED	D	02/07/2018 .		07/16/2018 .		40.000	4.326	5.337	4.326			4,000	(4,000)		(1,002)	1.011	1.011		
052800-10-9			09/30/2018		10/02/2018		63.000	7,914	7,166	7 , 158				(756)			8	8	52	
						BANK OF AMERICA/MERRILL			•											
	AUTOMATIC DATA PROCESSING INC COM		10/23/2018 _		11/01/2018 .		146.000	20,770	20,880	20,770							110	110		
	AUTONATION INC DEL			BANK OF AMERICA/MERRILL LYNCH	06/28/2018 .		17.000	782	822								40	40		
	AUTOZONE INC		11/01/2018	. CITIGROUP GLOBAL MARKETS	12/04/2018 .		8.000 72.000	6, 103 12, 202	6,772 12,724	6, 103							669 522	669 522		
	AVANOS MEDICAL INC		07/02/2018 _			JPMORGAN CHASE & CO.	1.386.000											39.788	41	
	AVERY DENNISON CORP		110/23/2018		12/04/2018 .		19.000	1.977	1.780	1.939				(38)			(159)	(159)	20	
053807-10-3	AVNET INC		10/23/2018 .		12/04/2018 .		158.000	6,407	6,745	6,407			1	(1)			338	338		
T0783G-10-6	AZIMUT HOLDING SPA	В	05/21/2018 .	STOCK DIV.	09/05/2018 .	Various	2,020.060	35,890	31,845	35,890						(382)	(3,664)	(4,045)		
	BALL CORP COM		10/23/2018 _	Various	11/01/2018 .		401.000	16,397	17,004	15,541				(856)			1,463	1,463	48	
	BANCA IFIS	B		Various	12/06/2018 .		12,292.000	321,022	238,842	276,977	ļ	ļ	44,045	(44,045)	ļ	(6,778)	(31,356)	(38, 134)		}
	BANCA MONTE DEI PASCHI DI SIENA SP	B	09/30/2018 .	Various	12/06/2018 .		156,517.000	409,826	288,325	407,583			2,243	(2,243)		(9,974)	(109,284)	(119, 258)		
113251-11-9	BANCA POPOL EMILIA ROMAGNA	B	09/30/2018 _	. Various	12/06/2018 .	BANK OF AMERICA/MERRILL	100, 115.000	470,594	414,083	463,739			6,856	(6,856)		(11,349)	(38,308)	(49,656)		
060505-10-4	BANK AMER CORP COM		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018		23.000	621	640	621			1	1	1		18	18		1

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	DANK NEW YORK NELLON CORP.		04/00/0040	DANK OF AMERICA (MERRIAL LAW)	05 (04 (0040	CITIGROUP GLOBAL MARKETS	400.000		0.004	0.404							500	500	40	
064058-10-0 07272M-10-7	BANK NEW YORK MELLON CORP		04/03/2018 .	BANK OF AMERICA/MERRILL LYNCH . FIG Partners LLC	05/01/2018 .	Variana	166.000 5,908.000	8,464	8,994 140,511	8,464							530 10,535	530 10.535	40	
	BAYER AG ORD NPV	R	05/31/2018 .	. Various		JPMORGAN CHASE & CO	17,377.000	2,066,146	1,567,080	2,066,146						(8,408)	(490,658)	(499,066)		
000002 11 0	. DATEIT ACT OID IN V	D		vai rous		BANK OF AMERICA/MERRILL		2,000,140								(0,400)	(400,000)	(400,000)		
054937-10-7	BB+T CORP		10/23/2018 .	_ CITIGROUP GLOBAL MARKETS	11/01/2018	LYNCH	25.000	1, 199	1,230	1, 199							31	31		
075887-10-9	BECTON DICKINSON		10/23/2018 _	Various	11/01/2018		126.000	29,878	30, 151	29,803			75	(75)			348	348	68	
051074 04 4	DE LEDODORE AC	n	00/00/0040	TDANGEED	10 /00 /0010	CITIGROUP GLOBAL MARKETS	0 004 000	074 407	054 400	371.137					1	(00.040)	0.701	(40,000)	0.405	
S51074-01-1	BEIERSDORF AG BERKLEY W R CORP COM	B	03/06/2018 .	TRANSFER	12/06/2018 .	Various	3,381.000 72.000	371, 137 5, 281	354,498 5,223	3/1,13/				(49)		(26,340)		(16,639)	2, 105	
004420-10-2	DEINCEL II II OONF OOM			_ DANK OF AMERICA/MERRILL LINCH .		BANK OF AMERICA/MERRILL		ا 20 ريــــــــــــــــــــــــــــــــــــ					49	(49)			10)	10)		
086516-10-1	BEST BUY CO INC		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018		4.000	287	292	287					<u> </u>		6	6		
						CITIGROUP GLOBAL MARKETS									1					
	BHP BILLITON LTD COMN STOCK	В	02/28/2018 .	TRANSFER	12/06/2018 .		19,736.000	469,068	450,301	469,068						(31,542)	12,775	(18,767)	23,412	
	BHP BILLITON PLC ORD USDO.50	B	03/06/2018 .	_ MORGAN STANLEY	11/23/2018 .		12,477.000	254,210	236,241	254,210			070	(070)		(17,969)		(17,969)	15,022	
09062X-10-3	BIUGEN INC		07/03/2018 _	Various	08/01/2018	BANK OF AMERICA/MERRILL	66.000	19,015	20,205	18,742			273	(273)	·	}	1,464	1,464		<u> </u>
097023-10-5	BOEING CO		.01/02/2018	BANK OF AMERICA/MERRILL LYNCH.	10/23/2018	LYNCH	2.000	594	736	594							143	143	10	
09857L-10-8	BOOKING HOLDINGS INC		06/30/2018	CITIGROUP GLOBAL MARKETS	07/03/2018		2.000	4,258	4, 120	4,054			204	(204)			66	66		
099724-10-6	BORG WARNER INC.		07/03/2018	Various	08/01/2018	Various	323.000	16,042	16, 168	15,353			689	(689)			816	816		
						BANK OF AMERICA/MERRILL														
101121-10-1	BOSTON PPTYS INC		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	11/01/2018		53.000	6,391	6,355 1,272,229	6,391							(36)	(36)	0.000	
111135F-10-1	BROADCOM INC		11/01/2018 . 06/30/2018	Various Various	12/04/2018 .		24, 178.000 432.000	1,598,723	1,272,229	1,598,723 110,844			55	(55)			(326,494)	(326,494)	9,636	
Y09827-10-9	BROADCOM LTD	D	03/31/2018	. BANK OF AMERICA/MERRILL LYNCH .	04/05/2018		4.000	973	973	943			31	(31)			31	31	/ 7	
115637-20-9	BROWN FORM AN CORP CLASS B.		07/03/2018 .	Various	08/01/2018		116.000	6, 158	6, 172	5,740			418	(418)			432	432	13	
SB1P6Z-R1-6	BROWN(N.)GROUP PLC	В	09/30/2018 .	Various	12/06/2018 .		42,560.000	87,390	62,887	75,869			11,522	(11,522)		(1,280)	(11,702)	(12,982)		
	BT GROUP PLC ORD GBP0.05	В	03/06/2018 .	MORGAN STANLEY		JPMORGAN CHASE & CO	214,844.000	709,392	585,654	709,392						(24,325)	(99,413)	(123,738)		
G16962-10-5	BUNGE LID		03/31/2018	.BANK OF AMERICA/MERRILL LYNCH.	04/03/2018 .	BANK OF AMERICA/MERRILL	66.000	5,015	4,891	4,880			135	(135)			11	11		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		.06/28/2018	CITIGROUP GLOBAL MARKETS	07/31/2018		4.000	334	369	334							35	35		
12673P-10-5			10/23/2018	Various	11/01/2018		311.000	11,864	13,514	11,864							1,651	1,651		
127097-10-3	CABOT OIL + GAS CORP COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH.	03/01/2018		24.000	634	576	634					ļ		(58)	(58)		ļ
127387-10-8	CADENCE DESIGN SYSTEMS INC		08/01/2018 .	Various	09/05/2018 .		126.000	5,495	5,749	5,463			32	(32)	ļ	}	286	286		}
133131-10-2 134429-10-9	CAMDEN PROP		03/31/2018 .	BANK OF AMERICA/MERRILL LYNCH . MORGAN STANLEY	04/03/2018 .		8.000	666 432,911	658	665			1	(1)			(7)	(7)	3.520	
	CAPITA GROUP PLC CMN STK	B	02/28/2018 _	Various	12/06/2018		40,339.000	77.258	54.644	432,911 75.171			2.087	(2.087)		(1.282)	(19,245)	(20.527)	, 520	l
1		J	00, 00, 2010			BANK OF AMERICA/MERRILL							, 007	(2,007)	[(1,202)	(10,240)	(20,021)		Ī
14040H-10-5	CAPITAL ONE FINL CORP		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	11/01/2018	LYNCH	60.000	5,693	5,393	5,693							(300)	(300)	7	
14149Y-10-8	. CARDINAL HEALTH INC		02/28/2018 .	. MORGAN STANLEY	05/31/2018 .		6,772.000	468,690	352,732	468,690							(115,958)	(115,958)	3, 131	ļ
	CARLSBERG AS CL B	В	03/06/2018 _	MORGAN STANLEY	05/31/2018		4,855.000	595,231	538,952	595,231					<u> </u>	(25,899)	(30,381)	(56,279)	9,387	}
143658-30-0	CARNIVAL CORP		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	11/01/2018 .	BANK OF AMERICA/MERRILL	30.000	1,777	1,750	1,736			41	(41)	 	}	14	14	6	l
12503M-10-8	CBOE GLOBAL MARKETS INC		08/01/2018	Various	09/05/2018		66.000	6,524	6,809	6,447			77	(77)	L	[363	363	19	
	CBRE GROUP INC		10/23/2018	Various	12/04/2018	Various	42.000	1,885	1,753	1,822			63	(63)			(69)	(69)		
						BANK OF AMERICA/MERRILL									1			1		1
	CBS CORP C LASS B		01/02/2018 .	. BANK OF AMERICA/MERRILL LYNCH .	02/07/2018 .	LYNCH	51.000	3,018	2,725	3,018			5 00-	/5 000		/10 105	(293)	(293)		
821/15-/3-5	CDN NAT RES COM NPV	R	09/30/2018 .	. Various	12/06/2018 .	VariousBANK OF AMERICA/MERRILL	58,936.000	1,929,498	1,546,578	1,924,106			5,392	(5,392)		(12,469)	(365,058)	(377,527)	13,085	
12514G-10-8	CDW CORP/DE		_04/03/2018	.BANK OF AMERICA/MERRILL LYNCH.	06/01/2018		1.000	69	81	69					1		19	12		
150870-10-3	CELANESE CORP		02/01/2018	. BANK OF AMERICA/MERRILL LYNCH .	03/01/2018		55.000	5,875	5,674	5,875							(200)	(200)	23	
	CELGENE CORP.		02/28/2018	MORGAN STANLEY	05/31/2018	BARCLAYS	16,795.000		1,321,371	1,463,180							(141,809)	(141,809)		
						BANK OF AMERICA/MERRILL									1					
15189T-10-7	CENTERPOINT ENERGY INC		05/01/2018 .	. BANK OF AMERICA/MERRILL LYNCH .	06/01/2018	LYNCH	19.000	504	494	504						(04.070)	(10)	(10)	3	}
G2018Z-14-3 156782-10-4	CENTRICA ORD GBP0.0617284	В	03/06/2018 .	. MORGAN STANLEY	09/05/2018 .	JPMORGAN CHASE & CO	212,582.000	418,346 11,870	394,252	418,346						(24,972)	877 (360)	(24,095)	23,380	
	CF INDUSTRIES HOLDINGS		08/01/2018 .		05/01/2018 .		137.000		6.815	11,870 5,139							1,676	1,676	71	
120200 10 0	4 OF THE CONTINUE TO LEGISTER	1	4-20/01/2010 .	. Tui ivud	00/00/20/0 .	rui i vuo				, 103					L	h				

				S	howing Al	Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	G Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_	_				Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
16110P_10_9	CHARTER COMMUNICATIONS INC CLASS A		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	06/01/2018	BANK OF AMERICA/MERRILL	30.000	10.056	7.856	9,295				(761)			(1,439)	(1,439)		
166764-10-0			05/31/2018 _	BARCLAYS		JPMORGAN CHASE & CO.	27,920.000	3,470,456	3,285,968	3,470,456				(701)			(184,488)	(184, 488)	31,270	
H1467J-10-4	CHUBB LTD		06/30/2018 .	Various	07/16/2018 .		164.000	23,200	23,593	22,645			555	(555)			948	948	79	
125509-10-9				Various	12/21/2018 .		39.000		7,857	6,753				(512)			1, 105	1, 105	1	
	CIMAREX ENERGY CO		09/30/2018 .		10/02/2018 . 10/02/2018 .	Various	168.000 213.000	17,067 15,414	16,056 15,726	15,999 15,380			1,068	(1,068)			56 346	56 346	19 70	
1/2002-10-1	CINCININATI I INL CONF		09/30/2016 _	. vai ious	10/02/2016 _	BANK OF AMERICA/MERRILL	Z13.000	13,414	13,720	13,000				(04)			٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠			
	CISCO SYS INC		08/01/2018 .		10/23/2018 .	LYNCH	126.000	5,201	6,017	5,201							816	816	59	
G1992S-10-9				STOCK DIVIDEND LPS	12/06/2018 .		26,693.000	342,471	312,906	342,471							(29,565)	(29,565)		
	CIT GROUP INC		10/23/2018 _ 10/23/2018 _		11/01/2018 . 11/01/2018 .		302.000 108.000	15,287 7,786	15,564 L 7,434	15, 138 7, 344			149	(149) (442)			426 90	426 90	57 45	
	CITIZENS FINANCIAL GROUP		10/23/2018 .		11/01/2018 .		441.000	17,911	17,434	17,703			208	(208)			(28)	(28)	45 45	
	0.1122.0 1.1111.0112 0.1001		20, 20, 20, 10			BANK OF AMERICA/MERRILL			, 0.0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(200)						
177376-10-0	CITRIX SYS INC		10/23/2018 _	. CITIGROUP GLOBAL MARKETS	11/01/2018 .		5.000	536	516	536							(20)	(20)		
400054 40 0	al abov. oo		05 (04 (0040	DANK OF AMERICA (MERRILL LAMOIL	00 (04 (0040	BANK OF AMERICA/MERRILL	00.000	0.005	0.070	0.000				(00)			00	00		
189054-10-9	CLUHUX CU		05/01/2018 .	BANK OF AMERICA/MERRILL LYNCH	06/01/2018 .	BANK OF AMERICA/MERRILL	28.000	3,365	3,372	3,336			29	(29)			36	36	4	
125720-10-5	CME GROUP INC.		.05/01/2018	BANK OF AMERICA/MERRILL LYNCH	06/01/2018 _		2.000	313	335	313							22	22		
				1		BANK OF AMERICA/MERRILL														
191216-10-0				Various	07/31/2018 .		18.000	780	811	780							31	31		
	COFINIMMOCOGNIZANT TECHNOLOGY SOLUTIONSCL A	В	09/30/2018 .		12/06/2018 . 07/16/2018 .		7,697.000 61.000	971,549 4,434	951,875 L 4,961 L	960 , 163 4 . 434			11,386	(11,386)		(68, 191)	59,903 527	(8,288)	35, 151	
	COLGATE PALMOLIVE CO			BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO.	130.000	8,952	9,223	8,952							271	271	∠٥	
	COLONY NORTHSTAR INC CLASS A			BANK OF AMERICA/MERRILL LYNCH	03/01/2018		552.000		3,406	4,929							(1,523)	(1,523)		
						BANK OF AMERICA/MERRILL														
20030N-10-1	COMCAST CORP NEW CL A		10/23/2018 _	Various	11/01/2018 .	CITIGROUP GLOBAL MARKETS	109.000	3,749	3,970	3,719			29	(29)			250	250	12	
SBYVFM-G1-8	COMPAGNIE GENERALE DE GEOPHYSIQUE	R	09/05/2018 .	TRANSFER	12/06/2018	CTITUROUF GLODAL MARKETS	39.766.000	108,835	55.906	108.835						(2,663)	(50,266)	(52,929)		
205306-10-3	COMPUTER PROGRAMS SYSTEMS			STOCK DIVIDEND LPS	08/02/2018 .		4,934.000	155,802	153,284	155,802							(2,518)	(2,518)		
205887-10-2	CONAGRA BRANDS INC		10/23/2018 .	Various	11/01/2018 .		346.000	12,763	12,644	12,325			438	(438)			319	319	103	
0000ED 10 1	CONCHO RESOURCES INC		06/30/2018 .	Maniana Maniana	07/03/2018 _	BANK OF AMERICA/MERRILL	12.000	1,637	1.636	1.603			34	(34)			.32	20		
20000P-10-1	CUNCHU RESOURCES INC		100/30/2018 .	various		BANK OF AMERICA/MERRILL	12.000		1,030	1,003				(34)			32	32		
208250-10-4	CONOCOPHILL IPS		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	11/01/2018 .	LYNCH	7.000	485	487	485							2	2		
	CONSOLIDATED EDISON INC		10/23/2018 _		11/01/2018 .		30.000	2,323	2,305	2,323							(17)	(17)	1	
	CONSTELLAT ION BRANDS INC CL A		11/01/2018 _		12/04/2018 .		134.000	29,054 8,886	28,483 8,335	29,054 8.384				(501)			(571)	(571) (49)		
	CORNING IN C COM		11/01/2018 .		10/23/2018 .		254.000			7,922				(162)			621	621	29	
	COSTAR GROUP INC			BANK OF AMERICA/MERRILL LYNCH	04/03/2018 _		16.000	5,417	5,540	5,417							123	123		
						BANK OF AMERICA/MERRILL														
22160K-10-5	COSTCO WHS L CORP NEW COM	n	06/28/2018 .	. Various	10/02/2018 .	JPMORGAN CHASE & CO	55.000	10,243	12,649	10,233				(10)			2,416	2,416	58	
	CREST NICHOLSON HOLDINGS PLC	B	09/30/2018 .		12/06/2018 .		59,711.000	289,398	255,509	272,687				(5,581)		(4,651)	(12,527)	(17, 178)	8,745	
	CROWN CASTLE INTERNATIONAL REIT CO			BANK OF AMERICA/MERRILL LYNCH	05/01/2018 _		113.000	12,252	11,810	12,252							(442)	(442)		
						BANK OF AMERICA/MERRILL														
	CROWN HOLDINGS INC		08/01/2018 .		09/05/2018 .		218.000	10, 162	9,565 L	9,773 1,599				(388)			(208)	(208)		
	CUMMINS IN C COM CVS HEALTH CORPORATION		09/05/2018 _ 07/31/2018 _	Various Various	10/02/2018 _ 10/23/2018 _		201.000	1,717 14,528	13,338	12,921			118	(1,607)			154 417	417		
	D R HORTON INC COM		10/23/2018 .	Various	12/04/2018 .		288.000	13,040	11,455	12,170			870	(870)			(715)	(715)	46	
237194-10-5	DARDEN RESTAURANTS INC		06/30/2018 .	Various	07/03/2018 .	Various	13.000	1,244	1,367	1,203			41	(41)			163	163	4	
	DAVITA HEALTHCARE PARTNERS INC		08/01/2018 .	Various	10/23/2018 .		104.000 306.000		7,435	7,260				///			175	175		
	DELTA AIR LINES, INC DENSO CORP	R	10/23/2018 _ 06/22/2018 _	Various DEUTSCHE BANK AG	12/04/2018 . 09/05/2018 .		29,200.000	16,642 1,443,776	16,739 L	16,199 1,443,776			443	(443)		(21,803)	541	541	120	
	DENTSPLY SIRONA INC	D		BANK OF AMERICA/MERRILL LYNCH	03/03/2018 .		78.000	4,737	4,327	4,737						(21,003)	(410)	(410)		
	DEUTSCHE BANK AG NPV(REGD)	В		MORGAN STANLEY	05/31/2018 .	Various	14,333.000	229,909	153, 174	229,909						(10,083)	(66,651)	(76,734)	1,342	
05476	DEVOLUENEDOV CODO		00.405.122.11	T0.1105550	40 (05 : :	CITIGROUP GLOBAL MARKETS	40								1					
251/9M-10-3	DEVON ENERGY CORP.		02/28/2018 .	_ IHANSFER	12/06/2018 .	-	13,370.000	410,058	370,946	410,058	L	ļ			L		(39, 112)	(39, 112)	2,941	L

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
·	_	-	-	_					. •		12	13	14	15	16					
														.0	Total					
													Current	Total	Foreign					
							Doy Value												Interest	
							Par Value			D 1/			Year's	Change in	Exchange				Interest	D : 1 (
							(Bonds)			Book/	1	Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
25278X-10-9	DIAMONDBACK ENERGY INC		11/01/2018 .	Various	12/04/2018 .	Various	132.000	16,465	16,492	16,460			5	(5)			32	32	15	
254709-10-8	DISCOVER FINL SVCS		10/23/2018 _	_ Various	12/04/2018 .		98.000		6,619	7,530			1	(1)			(911)	(911)	35	
						BANK OF AMERICA/MERRILL														
	DISCOVERY COMMUNICATIONS INC			BANK OF AMERICA/MERRILL LYNCH .	02/07/2018		60.000	1,387	1,387	1,387										
254687-10-6	DISNEY WALT CO		07/03/2018 .	Various	11/01/2018 .		282.000	30,042	30,465	29,831			211	(211)			634	634	123	
SB55ZR-92-0	DISTRIBUIDORA INTERNACIONAL DE ALI	D	09/05/2018	TRANSFER	12/06/2018	CITIGROUP GLOBAL MARKETS	170.362.000	393.078	104.224	393.078						(9,619)	(279, 235)	(288,855)		
	DOLLAR GENERAL CORP	D	10/23/2018 .	Various	11/01/2018 .	Vorious	170,362.000	14,430	104,224	14,427				(2)		(9,619)	1,351	(288,855)	20	
	DOLLAR TREE INC		10/23/2018 .	Various	10/02/2018 .		142.000	14,430	12,319	14,427	ļ	ļ	1,781	(1,781)			(106)	(106)	20	ļ
	DOVER CORP COM		06/30/2018 .	Various	07/03/2018 .		67.000	5,994	5,916	5,912		L	82	(82)			3	(100)	27	Ī
	DOWDUPONT INC		10/23/2018		11/01/2018		77.000	5,356	5,065	4,895			461	(461)			169	169	48	
	DTE ENERGY CO		10/23/2018		12/04/2018	Various	124.000	13,305	13,899	13,273			32	(32)			627	627	97	ļ
26441C-20-4	DUKE ENERGY HLDG CORP		11/01/2018 .	Various	12/04/2018 .		133.000	10,273	10,199	10,273	ļ						(74)	(74)		ļ
	DUKE RLTY CORP		09/30/2018 .	. Various	10/02/2018 .		178.000		4,983	5,050			160	(160)			(67)	(67)	34	
23355L-10-6	DXC TECHNOLOGY COMPANY		07/31/2018 _	_ Various	10/23/2018 .		240.000	21,929	22,540	21,709			220	(220)			831	831	19	
						BANK OF AMERICA/MERRILL											_	_		
2//432-10-0	EASTMAN CH EM CO COM		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	11/01/2018 .		2.000	158	163	158							6	6		
000100 10 0	EATON CORP PLC		10/23/2018 _	Various	11/01/2018 .	BANK OF AMERICA/MERRILL	14.000	1,037	1, 114	1.037							77	77	_	
	EATON VANCE CORP		09/30/2018 _		10/02/2018 .	Various	135.000	7,230		7,075			155	(155)			(30)	(30)		
	EDISON INTL		06/30/2018 .	Various	07/03/2018		117.000		7,468	7 , 162			1	(1)			305	305	61	
			03/31/2018 .		07/16/2018		39.000		5,503	4.410			22	(22)			1,093	1,093		
	ELI LILLY & CO		09/05/2018		11/01/2018		291.000		25,618	25,094							524	524		
						BANK OF AMERICA/MERRILL			,											
291011-10-4	EMERSON ELEC CO		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	11/01/2018		104.000	8,062	7,274	8,062							(788)	(788)		
		В	02/28/2018 .	TRANSFER	11/27/2018 .		37,648.000	791,244	919,402	791,244						(27,939)	156,096	128 , 158	37,024	
	ENI SPA	B	03/06/2018 .	Various	12/06/2018 .		69,976.000	1, 168, 089	1,119,886	1,168,089						(78,834)	30,631	(48,203)	53,277	
29364G-10-3			10/23/2018 _		11/01/2018 .		26.000	2,088	2,087	2,086			3	(3)			1	1	9	
26884L-10-9	EQT CORPORATION		04/03/2018 .	.BANK OF AMERICA/MERRILL LYNCH.	05/01/2018 .	CITIGROUP GLOBAL MARKETS	118.000	5,637	5,909	5,637							273	273		
R8413J-10-3	EQUINOR ASA	R	04/30/2018 .	TRANSFER	12/06/2018 .		16,823.000	429,563	384,621	429.563						(24,619)	(20,323)	(44,942)	9,816	
	EQUITY RESIDENTIAL SH BEN IN	D	10/23/2018	Various	12/04/2018		216.000	13.825	14.703	13.825							878	878	53	
	ESSEX PROPERTY		06/30/2018 .		07/03/2018		27.000		6,329	6,412			39	(39)			(84)	(84)	41	
						BANK OF AMERICA/MERRILL			•					(/				, ,		
518439-10-4	ESTEE LAUDER COS.		10/23/2018 .	Various	11/01/2018 .		5.000	654	710	654							56	56	1	
		1			1	BANK OF AMERICA/MERRILL														1
				Various	09/05/2018 .		42.000		9,391	9,495	}	ļ	 				(104)	(104)	55	ļ
30040#-10-8	EVERSOURCE ENERGY		03/01/2018 _	.BANK OF AMERICA/MERRILL LYNCH.	04/03/2018 .	GOLDMAN, SACHS & CO BANK OF AMERICA/MERRILL	99.000	5,598	5,870	5,598	·	·	·				272	272	50	
30161N-10-1	EXELON CORP COM		02/01/2010	BANK OF AMERICA/MERRILL LYNCH.	02/07/2018 _		12.000	454	434	454		1					(20)	(20)		1
	EXPEDITORS INTL WA INC COM			Various	12/04/2018		174.000	11,923	12,030	11,786	·		138	(138)			245	245	29	·
	EXPRESS SCRIPTS HOLDING CO			Various	12/21/2018		7,556.000	570.084	696.989	570.084		L		(100)			126.905	126.905		L
						BANK OF AMERICA/MERRILL	,000.000	3.0,001		,							, , ,	.20,000		
	EXXON MOBIL CORP		10/23/2018 .	Various	11/01/2018 .	LYNCH	69.000		5,609	5,487			5	(5)			122	122	24	
	F5 NETWORKS INC		10/23/2018 _	Various	11/01/2018	Various	16.000	2,312	2,913	2,311			1	(1)			601	601		
	FACEBOOK INC		10/23/2018 .	Various	11/01/2018 .		120.000		20,590	19,989			482	(482)			601	601		
	FASTENAL CO			. CITIGROUP GLOBAL MARKETS	12/04/2018 .		223.000	11,673	12,506	11,673			4 007	/4 007			834	834	88	
31428X-10-6	FEDEX CURP		06/30/2018 _	various	07/03/2018 .	BANK OF AMERICA/MERRILL	79.000	20,310	18,675	18,502			1,807	(1,807)			173	173	43	
21620N_10_6	FIDELITY N ATL INFORMATION SVC COM		10/23/2018	Various	11/01/2018		14.000	1,464	1,455	1,464		1					(9)	(0)	٥	I
3 102011-10-0	. I IDELITI N AIL INFORMATION SVC COM		10/23/2018 .	- vai 1005	1 1/0 1/20 18 .	BANK OF AMERICA/MERRILL	14.000	1,404	1,405	1,464	 	ļ					(9)	(9)	3	†
316773-10-0	FIFTH THIRD BANCORP		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018		10.000	260	271	260		1					11	11		I
0.00 10 0				GEODAL MARKETO	T 5 17 25 10 .	KEEFE, BRUYETTE & WOODS,		250	····									''		
320557-10-1	FIRST INTERNET BANCORP ORD		06/07/2018	KEEFE, BRUYETTE & WOODS, INC	08/08/2018		2,000.000	66,500	66,949	66,500							449	449	120	
33616C-10-0	FIRST REPUBLIC BANK		02/07/2018 .		07/16/2018 .	Various	51.000	4,416	4,938	4,416							522	522	15	
						BANK OF AMERICA/MERRILL						1								1
	FIRSTENERGY CORP			Various	11/01/2018 .	LYNCH	285.000		10,691	10,523							168	168	55	
337738-10-8	FISERV INC COM	1	07/31/2018 .	JVarious	10/09/2018	Various	67.000	4.607	5.250	4.607	1		1				643	643		1

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Year	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		Э	17	18	19	20	21
							_				12	13	14	15	16				_	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							` '				Unrealized	Year's	Than-		Book/		Realized		Dividends	Accrued
OLICID							or			Adjusted				Adjusted		Exchange		T-4-1 O-1-		
CUSIP		_			D		Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
		_				BANK OF AMERICA/MERRILL														
	FLEXTRONICS INTERNATIONAL	D	08/01/2018 .	Various	09/05/2018 .		346.000	4,941	4,742	4,908			33	(33)			(166)	(166)		
	FLIR SYSTEMS INC		10/23/2018 _	Various	12/04/2018 .		200.000	10,388	9,751	10 , 195			194	(194)			(444)	(444)	33	
	FLUOR CORP		06/30/2018 _ 05/01/2018 _	CITIGROUP GLOBAL MARKETS BANK OF AMERICA/MERRILL LYNCH	07/03/2018 . 06/01/2018 .		101.000 271.000	4,944	4,889	4,923			21	(21)			(34)	(34)		
	FORD MTR C 0 DEL COM PAR U			. DANK OF AMERICA/MERNILL LINCH		vai rous	2/1.000	10,237	10,299								42	42		
345370-86-0	TOTAL MITTO O DEE COM TAIL O		10/23/2018	Various	11/01/2018	Various	54.501.000	578.108	511,381	578.055			53	(53)			(66,674)	(66,674)	16.285	
	FORTUNE BRANDS HOME AND SECURITY INC			BANK OF AMERICA/MERRILL LYNCH	04/03/2018			5,912	5,062	5, 183			729	(729)			(121)	(121)	15	
	FOSTER ELECTRIC LTD	В	09/30/2018 .		12/06/2018 .		20,100.000	272,972	266,274	253,584			19,389	(19,389)		(3,496)	16, 187	12,691	1,515	
	FREEPORT MCMORAN INC		11/01/2018 .		12/04/2018 .	Various	16,719.000	307,866	279,694	306,622			1,244	(1,244)			(26,928)	(26,928)	810	
						BANK OF AMERICA/MERRILL					1	1								
	GARRETT MOTION INC	D	10/01/2018	DISTRIBUTION	11/01/2018 _		0.600	10	9	10	ļ	ļ			ļ		(1)	(1)		ļ
	GENERAL DYNAMICS CORP		07/03/2018 .	Various	08/01/2018 .		78.000	16,073	15,766	16,073		·					(307)	(307)	8	
	GENERAL EL EC CO COM		06/30/2018 .	Various	09/05/2018 .		194, 115.000		2,393,844	2,739,356			6	(6)			(345,512)	(345, 512)	23,279	
	GENERAL MLS INC		06/30/2018 _	Various	07/03/2018 . 11/01/2018 .		15,705.000 87.000	793,601	664,576 3,266	791,995			1,606	(1,606)			(127,419)	(127,419)	7,618 51	
3/045V-10-0	GENERAL MUTURS CU		10/23/2018 _	Various	11/01/2018 .	CITIGROUP GLOBAL MARKETS	87.000	3,323		2,989			333	(333)			276	276		
372460-10-5	GENUINE PARTS CO		01/02/2018 .	BANK OF AMERICA/MERRILL LYNCH	02/01/2018 .	CITIONOUP GLOBAL MARKETS	2.000	193	206	193							13	13		
	GILEAD SCIENCES INC			Various	10/02/2018	Various	14,458.000	1, 138, 104	974.651	1, 138, 080			24	(24)			(163,429)	(163,429)	8,240	
	GLENCORE INTERNATIONAL PLC	В		DISTRIBUTION	.09/06/2018	DISTRIBUTION	0.000		10,684	10,690						(6)		(6)		
						CITIGROUP GLOBAL MARKETS														
	GLOBAL PAYMENTS INC			. BANK OF AMERICA/MERRILL LYNCH	01/02/2018 .		2.000	199	199	199										
S26763-02-9	GOLDCORP INC	B	02/28/2018 .	MORGAN STANLEY	09/05/2018 .	_ JPMORGAN CHASE & CO	58,080.000	727,955	589,975	727,955						(20,591)	(117,388)	(137,980)	1,979	
						BANK OF AMERICA/MERRILL														
	GOLDMAN SA CHS GROUP INC		02/07/2018 .	Various	02/07/2018 .		12.000	3,077	3,085	3,077				(004)			8	8		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		03/31/2018 .	BANK OF AMERICA/MERRILL LYNCH	04/03/2018 .	BANK OF AMERICA/MERRILL	162.000	4,567	4,337	4,306			261	(261)			31	31		
384802-10-4	GRAINGER W W INC		01/02/2019	BANK OF AMERICA/MERRILL LYNCH	10/23/2018		2.000	471	629	471							157	157	0	
	GREAT PORTLAND ESTATES REIT PLC	R		DISTRIBUTION		DISTRIBUTION	0.000	9/1	87,095							996		996	0	
	HALL IBURTON CO	D		MORGAN STANLEY		JPMORGAN CHASE & CO	6,082.000	282,326	229,999	282,326							(52,327)	(52, 327)	3,284	
	HARRIS CORP.		10/23/2018		11/01/2018		80.000	12,578	11,823	12,299			279	(279)			(476)	(476)	33	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/30/2018 _	Various	10/23/2018 _		24.000	1,250	1, 182	1,206			44	(44)			(23)	(23)	6	
						BANK OF AMERICA/MERRILL														
40412C-10-1	HCA Healthcare Inc		10/23/2018 .	Various	11/01/2018 .		135.000	13,615	15,500	13,615							1,885	1,885	23	
400450 40 4	HELMEDICH & DAVME 1440		10 (00 (0010	CITIODOID OLORAL MARKETO	11/01/2018	BANK OF AMERICA/MERRILL	77 000	F 001	4 700	E 001	I	1]		(573)	(570)		
	HELMERICH & PAYNE, INC HENNES & MAURITZ SEKO.25'B'	D	10/23/2018 _ 03/06/2018 _	CITIGROUP GLOBAL MARKETS MORGAN STANLEY		JPMORGAN CHASE & CO.	77.000 27,401.000	5,361 452,989	4,788 368,138	5,361 452,989					·	(39, 175)	(5/3) (45,676)	(573) (84,851)	10,774	
114 1422- IU-1	IILNINLO α MAUNIIZ SERU.ZO D	٠	03/00/2018 .	INUTUAN STANLET		BANK OF AMERICA/MERRILL	21 ,401.000	432,969		402,989	ļ	·			l	1/5)	(40,0/0)	(04,831)	10,774	
426281-10-1	HENRY JACK & ASSOCIATES		10/23/2018	Various	11/01/2018 .		6,000	835	933		1	1					98	98		
	HERSHEY COMPANY		02/28/2018	Various	05/31/2018		5,776.000	568,275	520,466	568,275							(47,810)	(47,810)	3,786	
						BANK OF AMERICA/MERRILL	,,													
428240-10-9	HEWLETT PACKARD ENTERPRISE		01/02/2018 .	BANK OF AMERICA/MERRILL LYNCH	10/23/2018 .		111.000	1,622	1,795	1,622							174	174	33	
						BANK OF AMERICA/MERRILL					I	1]					
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		07/31/2018 _	. CITIGROUP GLOBAL MARKETS	10/23/2018 .		12.000	944	884	944							(60)	<u>(</u> 60)	2	
100100 10 0	UNIT VERNITUED AND		10 (00 (00 10	ALTIODOLD OLODU, MUDIETO	44 (04 (0040	BANK OF AMERICA/MERRILL	44.000	0.40	0.40	0.40							(0)	(0)		
	HOLLYFRONTIER CORP		10/23/2018 _ 10/23/2018 _	CITIGROUP GLOBAL MARKETS	11/01/2018 .	LYNCH	14.000 4.000	943 705	942 701	943 705	 	·			}		(2)	(2)		
	HONEYWELL INTERNATIONAL INC		10/01/2018	Various	10/02/2018			8.241	8.575				81	(81)			415	415	ە م	
	HORMEL FOODS CORP		08/01/2018 _	Various	10/02/2018 .		28.000	973	1,002	973			01	701)			30	30	20	
	HOST HOTELS & RESORTS INC		10/23/2018	Various	11/01/2018		320.000	5.945	6.231	5,945							286	286	57	
445658-10-7	HUNT TRANSPORT SVC		10/23/2018 .	Various	11/01/2018 .	Various	57.000	6,748	6,439	6,680			68	(68)			(241)	(241)	20	
	HUNTING PLC	В	01/26/2018 .	Various		_ MORGAN STANLEY	153,672.000	1,441,744	1,354,676	1,441,744						(52,504)	(34,564)	(87,068)		
						BANK OF AMERICA/MERRILL					I	1]					
	HUNTINGTON BANCSHARES INC			CITIGROUP GLOBAL MARKETS	11/01/2018 .		416.000	6, 164	5,980	6 , 164	ļ	ļ			ļ		(184)	(184)		ļ
	HUNTINGTON INGALLS INDUSTRIES INC		06/30/2018 .	Various	09/05/2018 .		24.000	5,584	5,836	5,201			383	(383)		(40.040)	636	636	30	
448055-10-3 448811-20-8	HUSKY ENERGY INC	p	01/24/2018 .	. Various MORGAN STANLEY		. MORGAN STANLEY	75,000.000 50,009.000		995,878 749,950	1, 109, 448 802, 033						(40,348)	(73,221)	(113,570) (52,083)		
	IAC/INTERACTIVE CORP	D		BANK OF AMERICA/MERRILL LYNCH	110/02/2018		50,009.000		4, 159	802,033						(9,800)	(42,284)	1.186		
TTO 101 -00-0																				

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
							-		_		12	13	14	15	16		-		-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's		Exchange				Interest	
										D1-/		0		Change in		F!				D-1-1 f
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-	Date		Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
45253H-10-1	IMMUNOGEN INC		02/28/2018 .	MORGAN STANLEY	09/05/2018	JPMORGAN CHASE & CO	821.000	9, 121	8,317	9, 121							(805)	(805)		
S04544-92-0	IMPERIAL TOBACCO GROUP	B	09/30/2018 .	Various	12/06/2018		36,559.000	1,317,045	1,250,579	1,312,382			4,663	(4,663)		(81,332)	19,528	(61,804)	31,738	
	INCYTE CORPORATION		06/30/2018 .	Various	07/16/2018		55.000	5, 136	3,828	3,745			1,392	(1,392)			84	84		
	INFORMA PLC	B	06/18/2018	MERGER	09/05/2018		19,030.480	208,960	188,844	208,960						(4,505)	(15,611)	(20, 116)	1,754	
G47791-10-1	INGERSOLL-RAND PLC		10/23/2018 .	Various	11/01/2018		71.000	6,013	6, 126	6,013			4 000	(4.000)			113	113		
457187-10-2 SBDCFZ-S6-0	INGREDION INC		11/01/2018 .	Various	12/04/2018		95.000 8,100.000	11,335	9,871 300,185	9,996 324,634			1,339	(1,339)		(24,448)	(125)	(125)	78 11,547	
	INTER PIPELINE LTD	D	03/06/2018 .	MORGAN STANLEY		MORGAN STANLEY	0.000	324,034	300, 185	4,034 و24,034			3,246	(3,246)		(24,448)		(24,448)	11,047	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP	D	10/23/2018	Various	12/04/2018		12,627.000	1,965,986	1.783.054	1.965.812			174	(174) (174)			(182,758)	(182,758)	19,746	<u> </u>
460146-10-3	INTERNATIONAL PAPER CO		04/03/2018	BANK OF AMERICA/MERRILL LYNCH .	06/01/2018		109.000	5,724	5,740	5,724				(1/4)			16	16	19	
	INTERPUBLIC GROUP OF COS INC		08/01/2018	Various	11/01/2018		433.000	9,361	10,172	9,361							811	811	86	
					1	CITIGROUP GLOBAL MARKETS														
	INTU PROPERTIES REIT PLC	B	09/05/2018 .	TRANSFER	12/06/2018		151, 129.000	298,317	214, 154	298,317						(5,088)	(79,075)	(84, 163)	7, 132	
	INTUIT INC.		02/01/2018 .	BANK OF AMERICA/MERRILL LYNCH .	04/03/2018	GOLDMAN, SACHS & CO	1.000	166	170	166							5	5		
	INTUITIVE SURGICAL INC		03/01/2018 .	BANK OF AMERICA/MERRILL LYNCH .	12/04/2018		4.000		2,075	1,575							500	500		
	INVESCO LTD		03/01/2018	BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO	160.000	5,090	5,009	5,090							(81)	(81)		
	IPG PHOTONICS CORP		08/01/2018 .	Various	09/05/2018		51.000		10,262	10,957			224	(224)			(695)	(695)		
46266C-10-5	IQVIA HOLDINGS INC		07/03/2018 .	Various	08/01/2018		53.000	5,256	5,681	5,203			52	(52)			478	478		
400014 10 7	JACOBS ENGINEERING GROUP INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH .	03/01/2018	CITIGROUP GLOBAL MARKETS	1.000	70		70							(11)	(11)		
409814-10-7	JACOBS ENGINEERING GROUP INC		02/01/2018 _	BANK OF AMERICA/MERKILL LINCH .	03/01/2018	BANK OF AMERICA/MERRILL	1.000	/0		//							(11)	(11)		
965192_49_3	JAPAN RETAIL FUND INVT	D	02/28/2018	MORGAN STANLEY	05/31/2018		465.000	894,658	844,575	894,658						(15,975)	(34, 108)	(50,083)		
	JAZZ PHARMACEUTICALS PLC	D	10/23/2018	Various	11/01/2018		36.000		5,841	5,969			120	(120)		(13,373)	(128)	(128)		
	JOHNSON & JOHNSON		08/01/2018	Various	11/01/2018		27.000		3,529	3,339			36	(36)			190	190	8	
	0.100.00					BANK OF AMERICA/MERRILL		,,,,,,,,,		, 000										
48020Q-10-7	JONES LANG LASALLE INC.		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018		5.000	693	689	693							(4)	(4)		
			08/01/2018	Various	10/23/2018		466.000	12,228	12,864	11,806			422	(422)			1,058	1,058	116	
						CITIGROUP GLOBAL MARKETS														
		B	09/05/2018 .	TRANSFER	12/06/2018		136,738.000	155,692	139,470	155,692						(2,656)	(13,567)	(16,223)		
485170-30-2	KANSAS CITY SOUTHERN		06/30/2018 .	Various	07/03/2018		146.000	15,445	15,961	15,431			14	(14)			530	530	34	
407000 40 0	VEL 1 000 00		05 (04 (0040	DANK OF HISPION (HERRILL LANGE)	00/04/0040	BANK OF AMERICA/MERRILL	04 000	5 040	5 000	5.040							400	400	40	
487836-10-8	KELLOGG CO.		05/01/2018 _	BANK OF AMERICA/MERRILL LYNCH.	06/01/2018		91.000	5,346	5,808	5,346							462	462	49	
SB3SGM-V5-2	KENEDY CODD	D	02/28/2018	TRANSFER	10 /06 /0010	CITIGROUP GLOBAL MARKETS	25 262 000	644 711	523,544	644.711						(20, 266)	(01 900)	(121, 166)	01 070	
	KIMBERLY-CLARK CORP	D	10/23/2018 .	Various	12/06/2018	Various	25, 263.000 151.000	644,711	523,544				·			(29,366)	(91,800)	(121, 166)	21,372	
	KIMCO REALTY CORP		02/28/2018	MORGAN STANLEY			37,530.000	561,449	580, 112	561.449							18,664	18,664	10,508	
	KINDER MORGAN INC DEL		04/03/2018	Various	07/16/2018		295.000	5,208	5,200	4,440			769	(769)			760	760	79	
	KLEPIERRE REIT SA	B	03/06/2018	MORGAN STANLEY		JPMORGAN CHASE & CO	15,503.000	641,837	542,932	641,837						(30,662)	(68,244)	(98,905)	25,699	
						BANK OF AMERICA/MERRILL	, , , , , , , , , , , , , , , , , , , ,	, .	,,,,								, ,	, , ,	,	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		07/31/2018 .	CITIGROUP GLOBAL MARKETS	10/23/2018	LYNCH	31.000	1,009	993	1,009							(16)	(16)	2	
				1	1	BANK OF AMERICA/MERRILL							I]
500255-10-4			08/01/2018 .	GOLDMAN, SACHS & CO	09/05/2018		2.000	141	162	141							21	21		
501044-10-1	KHUGEH CO		10/23/2018 .	Various	11/01/2018		18,108.000	491, 102	440,567	491, 102							(50,535)	(50,535)	2,262	
S64850-09-2	KVR CORP	D	09/05/2018	TRANSFER	12/06/2018	CITIGROUP GLOBAL MARKETS	900.000	35,490	21,821	35,490			I			(489)	(13, 180)	(13,669)]
304830-09-2	NID WORF	D	09/05/2018 .	I I I I I I I I I I I I I I I I I I I	12/00/2018	BANK OF AMERICA/MERRILL		990, دن	∠1,821							(489)	(13, 180)	(13,069)		
512807_10_8	LAM RESEARCH CORP.		10/23/2018	Various	11/01/2018		55.000	9,316	8,656	8,493			823	(823)			163	163	AR.	
512007-10-0	LAIII IILULAAUII VUNF.		10/20/2010 .	. Tai i vuo		BANK OF AMERICA/MERRILL		اه, ح						(023)			103	103	40	
517834-10-7	LAS VEGAS SANDS CORP	1	07/03/2018	CITIGROUP GLOBAL MARKETS	08/01/2018		97.000	6,882	6.716	6,882			L				(166)	(166)		
					T	BANK OF AMERICA/MERRILL		3,502	,. 10	, 302			[.30/		[
521865-20-4			10/23/2018 .	. CITIGROUP GLOBAL MARKETS		LYNCH	5.000	736	693	736							(42)	(42)		
524660-10-7	LEGGETT & PLATT INC		10/23/2018 .	CITIGROUP GLOBAL MARKETS	12/04/2018	Various	120.000	5, 141	4,596	5, 141							(545)	(545)		
	LEIDOS HOLDINGS INC		10/23/2018 _	Various	11/01/2018		180.000	11,789	12,015	11,256			533	(533)			759	<i>7</i> 59	50	
526057-10-4	LENNAR COR P CL A		05/01/2018	BANK OF AMERICA/MERRILL LYNCH.	06/01/2018		192.000	11, 163	10,453	11 , 163			ļ		ļ		(710)	(710)		ļ
500407 15 5	LENNOV INTERNATIONAL		40 (05 :== ::		14.00	BANK OF AMERICA/MERRILL							I]
526107-10-7	LENNOX INTERNATIONAL INC		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	11/01/2018		26.000	5,624	5,530	5,624							(94)	(94)		
005004 04 7	1 EODAL 10EO4 00DD		00 (05 (00 10	TOWNSES	40 (00 (00 10	CITIGROUP GLOBAL MARKETS	40,000,000	400.544	00.040	400 511			1			(4.434)	(18,484)	(40,000)		
500904-24-/	LEOPALACE21 CORP	D	09/05/2018	TRANSFER	12/06/2018		19.900.000	102.541	82.643	102.541		L				(1,414)	(18.484)	(19.898)		L

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Year	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
·	_		·	· ·	Ŭ	•		Ů	. •		12	13	14	15	16					1
											12	10	1-7	10	Total					1
													Current	Total						1
													Current	Total	Foreign					1
							Par Value					_	Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)		Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	LIBERTY GLOBAL PLC SERIES A	C		. MORGAN STANLEY	05/31/2018 .		19,405.000		553, 181	604,272	(20010000)	71001011011	ricoognizod	10 11,	Value	Diopodai	(51,091)	(51,091)	1001	Dividorido
	LIBERTY INTERACTIVE QVC GROUP CORP	0	04/03/2018	BANK OF AMERICA/MERRILL LYNCH	04/10/2018		15.000	372	372	372							(01,001)	(01,001)		1
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		10/23/2018	Various	11/01/2018		5.000		216	203							13	13		L
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		10/23/2018	Various	11/01/2018		6.000		258	244							14	14		1
	LIBERTY PROPERTY TRUST		10/23/2018 .		12/04/2018 .		197.000			8,012			466	(466)			591	591	133	L
						BANK OF AMERICA/MERRILL			•											1
	LINCOLN NA TL CORP IN COM			_ BANK OF AMERICA/MERRILL LYNCH	02/07/2018 _		22.000	1,714	1,727	1,714							13	13	7	
SBF8K6-K8-9	LINDE AG	B	03/29/2018 .	_EXCHANGE	10/29/2018 .		5,497.000	1, 120, 212	1,397,104	1, 120, 212						(79,532)	356,423	276,891	33,585	
						BANK OF AMERICA/MERRILL									1					1
	LINDE PLC	D	10/31/2018 .		11/01/2018 .		53.000			8,770						·	(184)	(184)		t
SBYWD9-S5-5	LINDE PLCLIVE NATION ENTERTAINMENT INC	B	10/29/2018 .		12/05/2018 .		7,395.080	1,238,126	1,232,853	1,238,126			54	/54		(5,272)	952	(5,273)		t
			11/01/2018 _		12/04/2018 .		214.000	9,941	10,839	9,887			54	(54)			952	952		t
501889-20-8	LLOYDS BANKING GROUP PLC	R	1.00/01/2018 . 03/06/2019	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY	06/01/2018 .	JPMORGAN CHASE & CO			10,439							(2, 167)	(4,736)	(6,903)	1,786	ſ
UJJJJJII-24-0	LLUTUS BANKTING UNOUF FLC	D	03/00/2016 .	. IIIUNUAN STANLET	09/03/2016 _	BANK OF AMERICA/MERRILL	02,570.000	9, 132								(2, 107)	(4,730)	(0,903)		[
539830-10-9	LOCKHEED MARTIN CORP		_07/03/2018 _	Various	08/01/2018	I YNCH	45.000	14,959	14,741	13,454			1,505	(1,505)			1,287	1,287	70	1
540424-10-8			110/23/2018		11/01/2018		32.000	1.559	1.563	1.554			6	(6)			9	9		1
	LOWES COS INC USD0.50 .			Various	12/04/2018		120.000	11,581	10,882	11,572			9	(9)			(690)	(690)	11	1
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			BANK OF AMERICA/MERRILL LYNCH	06/28/2018		4.000	417	435	417							18	18	2	
55261F-10-4	M & T BANK CORP		10/23/2018	Various	11/01/2018	Various	78.000	13,969	12,990	13,033			936	(936)			(43)	(43)	87	L
						BANK OF AMERICA/MERRILL														1
55616P-10-4	MACYS INC		10/23/2018 _	Various	11/01/2018 .		37.000	1,258	1,280	1,242			16	(16)			37	37	5	
						BANK OF AMERICA/MERRILL														1
	MANPOWERGROUP			BANK OF AMERICA/MERRILL LYNCH	06/01/2018 .		11.000		1,004	1,115			21	(21)			(111)	(111)	11	t
	MARATHON OIL CORP		07/03/2018 . 10/23/2018 .		08/01/2018 . 11/01/2018 .				11,208	10,948							260	260 110		f
	MARRIOTT I NTL INC NEW CL A		10/23/2018 .		10/09/2018		98.000	1,410	1,519	1,410			855	(855)			110	(266)		[
	MARRIOTT VACATIONS WORLD		09/30/2018		12/06/2018		2.553.870	302.506	192.527	285.401			17.105	(17, 105)			(92,874)	(92.874)	1.021	[
	MARSH + MCLENNAN COS INC		110/23/2018		11/01/2018		101.000			8,349			30	(30)			193	193	40	l
	MARVELL TECHNOLOGY GROUP INC.			Various	10/02/2018		429.000		8,639	8,474			320	(320)			165	165	27	ĺ
	MAXIM INTEGRATED PRODUCTS		10/23/2018		12/04/2018		105.000	6,296	5,728	5,902			394	(394)			(174)	(174)	82	L
579780-20-6	MCCORMICK & CO.		06/01/2018 _	Various	07/03/2018 _	Various	64.000	6,602	6,870	6,602							268	268	25	L
	MCDONALDS CORP		07/31/2018 .	Various	10/23/2018		104.000		16,541	17,522							(981)	(981)	99	ļ
581550-10-3	MCKESSON CORP		06/30/2018 .	Various	09/05/2018 .	Various	3,318.000	494,676	410 , 141	494,009			667	(667)			(83,869)	(83,869)	2,354	
						CITIGROUP GLOBAL MARKETS									1					1
	MEDIASET ESPANA COMUNICACION SA	В	09/06/2018 .		12/06/2018 .		57,009.000		369,633	399,679						(9,822)	(20,224)	(30,046)		t
	MEDTRONIC PLC			Various _MORGAN STANLEY	07/31/2018 _	JPMORGAN CHASE & CO.	6.000	485 983.290	507 880.929	485 983.290	 				}	(42,961)	21 (59,401)	21	1	f
	MEIJI HOLDINGS LTD	D	02/28/2018 .		11/01/2018 .			983,290		983,290			68	(68)			(59,401)	(102,361)	7,946 166	ſ
303001-10-3	milion & ou. INC.			Tai 1003	1/01/2010 .	BANK OF AMERICA/MERRILL	∠54.000	15,904	10,000				00	(00)				763	100	1
592688-10-5	METTLER TOLEDO INTERNATIONAL		_08/01/2018	Various	09/05/2018		12.000	7,107	7,015	7,005			102	(102)			10	10		1
						BANK OF AMERICA/MERRILL		,												1
552953-10-1	MGM RESORTS INTERNATIONAL		09/05/2018 .	. BANK OF AMERICA/MERRILL LYNCH	10/02/2018 .	LYNCH	367.000	11,262	10,676	11,262							(586)	(586)	24	L
	MICHAEL KORS HOLDINGS LTD	D	10/23/2018 _	Various	11/01/2018 .		85.000	5,364	5, 140	5,275			89	(89)			(135)	(135)		.
	MICROCHIP TECHNOLOGY INC		10/02/2018 _	Various	10/23/2018 .		18.000	1,499	1,528	1,475			24	(24)			53	53	12	ļ
	MICRON TEC HNOLOGY INC COM		10/23/2018 .	. Various	11/01/2018 .		120.000		6,320	5, 137							1, 183	1, 183		ł
	MICROSOFT CORP			CITIGROUP GLOBAL MARKETS	10/23/2018 .		136.000	13,303	14,866	13, 161			142	(142)			1,705	1,705	126	t
59522J-10-3	MID AMERICA APT		03/01/2018 .	. BANK OF AMERICA/MERRILL LYNCH	04/03/2018 _	. GOLDMAN, SACHS & CO CITIGROUP GLOBAL MARKETS	57.000	4,897	5,223	4,897							326	326		l
S65963-87-8	MITSUBA CORP	D	09/05/2018	TRANSFER	12/06/2018	CITIONUUP GLUBAL MARKEIS	9.300.000	74.525	57.678	74.525					1	(1,028)	(15,819)	(16,847)		1
	MITSUBA CUMP	B	02/28/2018 .	. MORGAN STANLEY		JPMORGAN CHASE & CO		91,398		91,398					ļ	(3,993)	(15,819)	(16,847)	592	[
	MITSUI FUDOSAN CO JPY50	В		. MORGAN STANLEY		JPMORGAN CHASE & CO	3, 200.000	782,786	708,812	782,786						(34,200)	(39,774)	(7,860)	5.792	1
0.0002 10 1					1	CITIGROUP GLOBAL MARKETS	, 400.000										(00,774)	(,0,0,4)		1
\$65973-46-3	MITSUI MINING AND SMELTING LTD	В	09/05/2018 .	TRANSFER	12/06/2018		14,200.000	395,492	315,057	395,492	L		L		L	(5,453)	(74,982)	(80,435)		L
[BANK OF AMERICA/MERRILL		· ·									(,.52)	(22, 30)		1
	MOHAWK INDUSTRIES INC		08/01/2018 _	Various	09/05/2018 .		34.000		6,666	6,636			177	(177)			31	31		
	MOLSON COORS BREWING CO. CL B			Various	07/16/2018 .		6,471.000		399,883	491,814			399	(399)			(91,930)	(91,930)	2,623	
609207-10-5	MONDELEZ INTERNATIONAL INC	1	11/01/2018	Various	12/04/2018	Various	167.000	7 . 125	7.146	6.942	1		183	(183)	1		204	204	46	L

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (9	17	18	19	20	21
									-		12	13	14	15	16	1	-		-	İ
															Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized		Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
615369-10-5		Cigii	10/23/2018 .			Various	11.000		1,677	1,817	(Decircuse)	71001011	16	(16)	Value	Бізрозаі	(140)	(140)	7	Dividends
0.0000 10 0						BANK OF AMERICA/MERRILL			,								(1.10)	(1.10)		[
617446-44-8			05/31/2018 _	BANK OF AMERICA/MERRILL LYNCH .	06/28/2018 _		6.000	301	290	301							(11)	(11)		
	MORI TRUST SOGO REIT INC TRUST	В		. Various	12/06/2018 .		4.000	5,807	5,708	5,705			103	(103)		(79)	82	3	110	ļ
61945C-10-3	MOSAIC COMPANY		10/23/2018 .	. CITIGROUP GLOBAL MARKETS	12/04/2018 .		175.000	5,771 .	6,056	5,771							285	285		·
620076_30_7	MOTOROLA SOLUTIONS INC		04/03/2018 _	Various	05/31/2018	CITIGROUP GLOBAL MARKETS	77.000	7,802	8,323	7,802							520	520	1/	1
N59465-10-9			110/23/2018 .		12/04/2018	Various	313.000	11,822	11, 137	11,822							(685)	(685)		
	NASDAQ OMX GROUP		10/23/2018 .		11/01/2018		76.000	5,925	6,246	5,925							321	321		[
						BANK OF AMERICA/MERRILL														1
637417-10-6	NATIONAL RETAIL PROPERTIES		10/23/2018 _	Various	11/01/2018 .		250.000	10,382	11,035	10,382							653	653	117	
065000 44 0	NATL AUSTRALIA BK COMMON STOCK	D	00/00/0040	MORGAN STANLEY	05/31/2018	BANK OF AMERICA/MERRILL	9,519.000	223,866	192,961	223,866						(6,493)	(24,412)	(30,905)	6,960	1
	NEKTAR THERAPEUTICS	D		Various		Various	9,519.000	9,498		8,946			552	(552)		(0,493)	(24,412)	(30,905)	,900	t
040200-10-0	NEKTAN HENAFEOTICS			. vai rous	12/ 04/ 20 10 .	BANK OF AMERICA/MERRILL								(302)			(111)	(/1/)		
64110D-10-4	NETAPP INC		01/02/2018 _	BANK OF AMERICA/MERRILL LYNCH .	10/23/2018		22.000	1,223	1,827	1,223							604	604	20	L
						BANK OF AMERICA/MERRILL														1
	NETFLIX INC			. BANK OF AMERICA/MERRILL LYNCH .	11/01/2018 .		11.000		3,615	3,052							563	563		
	NEW YORK COMMUNITY BANCORP INC		10/23/2018 _		12/04/2018 .		537.000 179.000	6,826 5,312	5,468 4,880	5,566 4,539			1,260 773	(1,260)			(98)	(98)	206	
	NEWMONT MINING CORP		04/03/2018 .		10/02/2018		344.000	12.110		4,539			456	(456)			536	536		t
00 1009-10-0	NEMINONI MINING CONF			. Val Tous	10/ 02/ 20 10 .	BANK OF AMERICA/MERRILL		12,110						(450)					20	
65249B-10-9	NEWS CORP CLASS A		10/23/2018 .	Various	11/01/2018 .	LYNCH	89.000	1, 155	1, 168	1, 155							13	13	5	
	NEXTERA ENERGY INC		10/23/2018 _	Various	11/01/2018 .		141.000	22,845	23,839	22,845							995	995	88	
G6518L-10-8	NIELSEN HOLDINGS PLC		06/30/2018 _	Various	07/16/2018 .		143.000	5, 154	4,442	4,435			719	(719)			7	7	89	
654106-10-3	NIVE INC. O B		06/28/2018 _	CITIGROUP GLOBAL MARKETS	07/03/2018 .	BANK OF AMERICA/MERRILL	8.000	574	610	574							97	37		İ
004100-10-3	NIKE INC CL B			CITICHOUP GLOBAL MARKETS		CITIGROUP GLOBAL MARKETS	8.000										37	31		·
SB51WP-26-4	NIPPON LIGHT METAL HOLDINGS LTD	В	09/05/2018 .	TRANSFER	12/06/2018		151,900.000	326,995	322.889	326,995						(4.509)	402	(4, 107)	4,529	L
						BANK OF AMERICA/MERRILL	•		, .							, , , , ,		, ,		
	NIPPON MEAT PACKER JPY50	B	02/28/2018 .	MORGAN STANLEY	05/31/2018 .		12,500.000	563,469	514,685	563,469						(10,061)	(38,723)	(48,785)	10,876	
	NIPPON TELEGRAPH & TELEPHONE CORP NTT NOBLE ENER GY INC COM	B	02/28/2018 .	MORGAN STANLEY	10/02/2018 .	JPMORGAN CHASE & CO	1,200.000 290.000	56,027 8.567	52,142	56,027 8.567						(2,448)	(1,438)	(3,886) 881	733	
	NOBLE ENER GY INC COM NOKIA OYJ EURO.06	B		. MORGAN STANLEY		JPMORGAN CHASE & CO.	39,944.000	233,681	9,448 219,593	233,681						(11, 161)	(2,927)	(14,088)		t
333023-41-3	NONTA UTO LONG.00	D		MONGAN STANLET	103/03/2010 .	BANK OF AMERICA/MERRILL		233,001	219,393	200,001						(11,101)		(14,000)		
	NOMURA HOLDINGS INC	B		MORGAN STANLEY	05/31/2018 _	LYNCH	40,400.000	249,734	209,689	249,734						(4,459)	(35,585)	(40,045)	3,650	
655664-10-0	NORDSTROM INC	.		BANK OF AMERICA/MERRILL LYNCH.	05/01/2018		121.000	5,858	6,045	5,858	ļ		.				187	187		ļ
	NORFOLK SOUTHERN CORP		10/23/2018 .		11/01/2018 .		55.000		7,405	7,510			153	(153)		·	(105)	(105)	2	ł
	NORTHROP GRUMMAN CORP		08/01/2018 .		09/05/2018 .		32.000	10,831 . 6,167	9,624 6.572	9,834 6.167			997	(997)			(210) 405	(210) 405	65	t
	NOSTRUM OIL & GAS PLC	B	09/30/2018 .		12/06/2018		18, 159.000	58.623	29,406	57.425			1.199	(1, 199)		(963)	(27,055)	(28,019)		
	NOVARTIS AG-REG CMN STK	B		MORGAN STANLEY	05/31/2018		19,557.000		1,451,117	1,634,625						(63,860)	(119,648)	(183,508)	36,538	[
SBHC8X-90-3	NOVO-NORDISK B ORD	B		. MORGAN STANLEY	09/05/2018 .		5,881.000	303,691	280,333	303,691						(13,446)	(9,913)	(23, 359)	3,754	
						BANK OF AMERICA/MERRILL											_	_		İ
670346-10-5 SBDRJL-N0-2			10/23/2018 _ 01/02/2018 _	CITIGROUP GLOBAL MARKETS	11/01/2018 .		4.000 21,532.880	234	240	234						(00,005)	(100,315)	(128,919)		†
67066G-10-4		D	09/05/2018 .		12/04/2018 .		21,532.880	1, 188, 140 5, 605	1,059,220 4,958	1, 188, 140 5,541			64	(64)		(28,605)	(583)	(128,919)	7	t
370000 10 4	III DIA VOII			. 141 1040		BANK OF AMERICA/MERRILL	20.000		,330				04	(04)			(303)	(303)		[
	NVR INC			BANK OF AMERICA/MERRILL LYNCH.	11/01/2018 .	LYNCH	2.000	7,059	4,701	4,942			2,118	(2, 118)			(241)	(241)		L
	OCCIDENTAL PETROLEUM CORP		10/23/2018 .	Various	12/04/2018 .		270.000	21,281	19,769	19,883	ļ		1,398	(1,398)			(114)	(114)	265	
	OGE ENERGY CORP			. CITIGROUP GLOBAL MARKETS	12/04/2018 .		146.000	5,368	5,629	5,368							261	261	51	
	OLD DOMINION FREIGHT LINE INC		10/23/2018 _	Various Various	12/04/2018 .		82.000 27.000	11,448 . 1,930	11,208 2,007	11,446			2	(2)			(238)	(238)	8	t
	ON SEMICONDUCTOR CORP			. Various	12/04/2018 .		288.000		5,308	5,291	·			(889)		·	17	17	13	Ī
Q7133Y-10-2		B		DISTRIBUTION	07/23/2018		3,235.600	3,798	3,140	3,798				(003)		(200)	(458)	(658)		
						BANK OF AMERICA/MERRILL	*		,											
	ONO PHARMACEUTICAL CO	. B		MORGAN STANLEY	05/31/2018 _		1,900.000	55,733	<u>4</u> 7, 193	55,733						(995)	(7,545)	(8,540)	293	
68389X-10-5	ORACLE CORP COM	1	10/23/2018 .	Various	11/01/2018	Various	380.000	17,794	19, 128	17,493	L	ļ	301	(301)	 	ļ	1,635	1,635	96	ļ

SCHEDULE D - PART 5

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

				5	mowing A	ll Long-Term Bonds	and Stocks	ACQUIREL	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Boo	ok/Adjusted C	arrying Value	е	17	18	19	20	21
		1			1		_		-		12	13	14	15	16	1			-	
		1			1						'-		''		Total					
					1								Current	Total						
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
		_	. .									,								
ldenti-		For-			Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						CITIGROUP GLOBAL MARKETS														
67103H-10-7	OREILLY AUTOMOTIVE INC		04/03/2018		05/01/2018		1.000		259	238							21	21		
Q71610-10-1	ORIGIN ENERGY LTD	B	01/24/2018			MORGAN STANLEY	265,614.000		1,872,511	1,993,359						(68,903)	(51,945)	(120,848)		
T7S3C5-10-3	OVS SPA	B	09/30/2018	Various	12/06/2018	Various	21,457.000	63,335	36,442	61,558			1,777	(1,777)		(1,506)	(23,610)	(25, 116)		
690742-10-1	OWENS CORNING INC		09/30/2018	Various	10/02/2018	Various	95.000	7,783	5,353	5,406			2,377	(2,377)			(53)	(53)	29	
		1			1	CITIGROUP GLOBAL MARKETS														
69331C-10-8			01/02/2018				11.000		468	489							(21)	(21)		
693718-10-8	PACCAR INC		10/23/2018	Various	11/01/2018	Various	18.000		1, 169	1,093	 	L	14	(14)	L	L	76	76	3	ļ
695156-10-9	PACKAGING CORPORATION OF AMERICA		11/01/2018	Various	12/04/2018	Various	96.000	10,075	10,086	10,070			5	(5)	L		16	16	32	
					1	BANK OF AMERICA/MERRILL									İ					
704326-10-7			07/03/2018		08/01/2018		125.000		8,380	7,862							518	518	70	
70450Y-10-3	PAYPAL HOLDINGS INC	1	09/30/2018	Various	10/02/2018	Various	70.000		6,014	5,368			22	(22)	L		646	646		
	PENTAIR PLC	1	06/30/2018		07/03/2018	Various	192.000		10,083	10,307			190	(190)			(224)	(224)	27	
	PEOPLES UNITED FINANCIAL INC		10/23/2018		12/04/2018	Various	336.000		5,486	5,744			262	(262)			(257)	(257)	103	
	PEPSICO INC.		10/23/2018		12/04/2018	Various	26.000		2,825	2,766				,,			60	60	10	
	PERRIGO PLC		10/23/2018		11/01/2018		91.000		6,694	6,506			561	(561)			188	188	24	
	PERSPECTA INC			DISTRIBUTION	06/28/2018		20.500		415	528					L		(113)	(113)	1	
717081-10-3			05/31/2018		10/23/2018		42.000		1,626	1,471							155	155	17	
	PHILIP MORRIS INTL.		09/30/2018		10/23/2018		3,778.000		300,623	390,738				(83)			(90, 115)	(90, 115)	4,037	
	PHOENIX GROUP HOLDINGS	В	07/09/2018		12/20/2018		11, 120.000		72,780							(3,684)		(3,684)	3,278	
	PINNACLE WEST CAPITAL CORP	1	09/30/2018		10/02/2018				5,385	5,381			47	(47)	L		4	4	1	
	PIONEER CORP	В	09/30/2018		12/06/2018		146,800.000		115,444	149,921			20,695	(20,695)		(2,067)	(32,411)	(34,478)		
	PIONEER NA T RES CO COM		10/23/2018			Various	118.000		19,747	21,064				(96)			(1,317)	(1,317)	6	
					1	BANK OF AMERICA/MERRILL														
693475-10-5	PNC FINL SVCS GROUP INC		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018	LYNCH	4.000	481	519	481							38	38		
	POLARIS INDUSTRIES INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	06/01/2018				10 . 104	9,737							367	367	52	
	TODATIO TIDOCTILEO TITO			State of the later of the l		BANK OF AMERICA/MERRILL														
Y33549-11-7	POWER ASSETS HOLDINGS LTD	В	02/28/2018	MORGAN STANLEY	_05/31/2018		6,500.000	55,279	45, 138	55,279			L			(133)	(10,008)	(10, 141)	6,650	
					T	BANK OF AMERICA/MERRILL	,	,2.0									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
693506-10-7	PPG INDUSTRIES INC	1	05/01/2018	BANK OF AMERICA/MERRILL LYNCH	06/01/2018		60.000	6,415	6, 120	6.415							(295)	(295)	27	
	PRAXAIR INC.		10/23/2018		10/31/2018		117.000		18,769	17.900			837	(837)	[869	124	
	PROCTER & GAMBLE CO		10/23/2018			Various	318.000		26, 160	24,481			501	(001)			1,679	1,679	288	
	PROLOGIS INC		11/01/2018		12/04/2018	Various	118.000		7.895	7.639			3	(3)			256	256	6	
	PRUDENTIAL FINL INC		07/31/2018		10/23/2018		22.000		2, 164	2.215			[(0)	[[(52)	(52)	15	[
	PUBLIC STORAGE		10/23/2018		11/01/2018		73.000		15.862	15.086			511	(511)					130	
	PUBLIC SVC ENTERPRISE GROUP		10/23/2018		12/04/2018		186.000		10, 173	9.470			8	(8)			703	703	124	
	PULTE GROUP INC			Various	11/01/2018		237.000		5,856	5,964			893	(893)			(108)	(108)	34	
74736K-10-1				BANK OF AMERICA/MERRILL LYNCH			134.000		10.798	9.719			170	(170)	Ī		1.079	1.079		·
747525-10-3			02/28/2018		05/31/2018		23.887.000		1,388,235	1.552.655				(1/0)			(164,420)	(164, 420)	14.810	
	QUEST DIAGNOSTICS INC		10/23/2018		11/01/2018		14.000		1,376	1,439							(64)	(64)		
	QURATE RETAIL INC QVC GROUP		09/05/2018		10/02/2018		469.000		10,614	10,195							419	419		
. 70 10111 10 0	ASSESSED THE THE GIVE GIVEN					BANK OF AMERICA/MERRILL		10, 100							·		713	713		
751212-10-1	RALPH LAUREN CORP	1	09/05/2018	Various	10/02/2018		41.000	5, 115	5.348	5. 115							234	234	23	
	RAYTHEON COMPANY		06/30/2018		07/16/2018		17.000		3.393	3.222			89	(89)			171	171	∠ა 30	
756577-10-2				Various	10/02/2018		69.000		9,238	9,362			577	(577)			(124)	(124)		
	REGENCY CENTERS CORPORATION			CITIGROUP GLOBAL MARKETS	07/03/2018				5.362	5.042			יועס	(2)	<u> </u>		320	320		
	REGIONS FINANCIAL CORP			Various	09/05/2018		480.000		9,341	8,566			310	(310)	<u> </u>		775	775	28	·
	RESIDEO TECHNOLOGIES INC			DISTRIBUTION	11/13/2018		2.010		9,341	60			١٥ د	(010)			(22)	(22)		
701101-10-4	THEOREM TECHNOLOGIES THO		10/23/2010		1 17 13/2010	BANK OF AMERICA/MERRILL	2.010	00		00										·
761152_10_7	RESMED INC	1	10/23/2019	Various	11/01/2018		56.000	5,338	5,804	5,338							466	466	19	
101132-10-1	TILUMILU TNO.		10/23/2018	SANDLER, ONEILL & PARTNERS,		LINUI		, ააგ			 		<u> </u>		†		400	400	19	<u> </u>
761402-10-6	REVERE RANK		00/10/2010	L.P.	00/10/2010	JONES TRADING	130.000	3,803	3.969	3,803					İ		166	166		
101402-10-0	NEVERL DANK		08/ 18/2018	L.F		CITIGROUP GLOBAL MARKETS											100	100		
075754 10 4	RIO TINTO CMN STK	D	10/18/2018	TRANSFER	12/06/2018		13,019.000	634,735	582,374	634,735						(16,434)	(35,927)	(52,361)		
	ROBERT HALF INTL INC	D	10/18/2018		12/06/2018		13,019.000		582,374		 				l	(16,434)		(52,361)		<u> </u>
	ROCHE HOLDING AG-G COMMON STOCK	D		Various	11/01/2018				11,535	10,545						(3,555)	990		1,872	
		D	03/00/2018	BANK OF AMERICA/MERRILL LYNCH												(3,000)				
	ROCKWELL AUTOMATION INC						34.000		6,015	6,772				/001			(758)	(758)	27	
//4341-10-1	ROCKWELL COLLINS INC	1	103/31/2018	BANK OF AMERICA/MERRILL LYNCH	_L_U4/U3/2018 .	various	47.000		6,386	6,516	L	L	36	(36)	L	L	(130)	(130)	15	L

SCHEDULE D - PART 5

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Year	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description			Name of Vendor	Disposai	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)				Value	Disposal	Disposal	Disposal	Year	Dividends
ncation	Description	eign	Acquired	Name of Vendor	Date	BANK OF AMERICA/MERRILL	(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposai	Disposai	Disposai	rear	Dividends
776696-10-6	ROPER TECHNOLOGIES INC		10/23/2018	Various	11/01/2018 .		30.000	8,037		8,037							530	530	20	
	ROSS STORES, INC.			BANK OF AMERICA/MERRILL LYNCH	04/03/2018		4.000	320	305	312			8	(8)			(7)	(7)	1	
	ROYAL CARIBBEAN CRUISES LTD			Various	12/04/2018		47.000	5, 169	5, 134	5 , 156			12	(12)			(22)	(22)	5	
						CITIGROUP GLOBAL MARKETS			•					,						
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	В	03/29/2018	TRANSFER	12/06/2018 .		50,916.000	1,602,597	1,474,759	1,602,597						(135, 125)	7,286	(127,839)	60,669	
						CITIGROUP GLOBAL MARKETS														
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	В	03/06/2018	TRANSFER	12/06/2018 .	BANK OF AMERICA/MERRILL	51,781.000	1,653,253	1,517,284	1,653,253			-		}	(125,203)	(10,767)	(135,969)	73,053	
79/661 _30_2	SALESFORCE.COM INC		02/07/2018	Various	07/16/2018 .		26.000	2,782	3.809	2,782]		1,027	1,027		
	SAPUTO GROUP INC	B	09/30/2018		12/06/2018		15.295.000	489.521		454.614			34.907	(34.907)		(20,707)		1,027	6.407	
	SCHLUMBERGER LTD		05/01/2018		09/05/2018		28,935.000	1,899,483	1,765,046	1,899,483			51,001	(04,007)		(20,707)	(134,437)	(134,437)	28,913	
81211K-10-0	SEALED AIR CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	05/01/2018 .	Various	118.000	5,527	4,969	5,527							(558)	(558)	17	
	SEVEN & I HOLDINGS NPV	В	02/28/2018	MORGAN STANLEY	09/05/2018 .	JPMORGAN CHASE & CO	14,600.000	610,380	589,984	610,380						(26,668)	6,272	(20,396)	5, 186	
	SEVERN TRENT PLC	В	09/30/2018 _	Various	12/06/2018 .		24,031.000	566,626	567,086	566,573			52	(52)		(42,909)	43,422	513	16,346	
	SIGNATURE BK NEW YORK NY		06/30/2018 _	Various	07/16/2018		21.000	3,040	2,624	2,736			303	(303)			(112)	(112)		
82968B-10-3	SIRIUS XM HOLDINGS INC		10/23/2018	Various	11/01/2018 .		1,006.000	6,253	6,258	6,212			41	(41)			46	46	16	
70440V 10 1	SL GREEN REALTY CORP		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018	BANK OF AMERICA/MERRILL	56.000	5.405	5.137	5,405							(268)	(268)		
831865-20-9				Various	11/01/2018		191.000	11,315	10,816				452	(452)			(47)	(47)	53	
	SMUCKER J M CO COM NEW _		10/23/2018		11/01/2018		980.000	122,982	105,484	122,401			581	(581)			(16,917)	(16,917)	793	
002000 10 0 1111	Simon Line Som Figure 1		20, 20, 20 10			BANK OF AMERICA/MERRILL		122,002						(001)						
	SNAP ON IN C COM			Various	11/01/2018 .		34.000	4,942	5, 137	4,942							196	196	26	
	SOCO INTERNATIONAL PLC	В	09/30/2018 _	JPMORGAN CHASE & CO		_ JPMORGAN CHASE & CO	0.000						3,267	(3,267)						
S48206-68-4	SOGEFI	B	09/30/2018 .	Various	12/06/2018 .		67,669.000	158,619	114,045	153,422			5, 197	(5, 197)		(3,755)	(35,623)	(39, 377)		
040507 40 7	COLITE IFON CO		.09/30/2018	DANK OF AMEDICA (MERRILL LVAIOL	10/02/2018	BANK OF AMERICA/MERRILL	470 000	7 004	7.643	7.674				(450)			(04)	(04)		
	SOUTHERN CO		11/01/2018	BANK OF AMERICA/MERRILL LYNCH Various	12/04/2018		176.000 169.000	7,824 9,425	9,375	9,425				(150)			(31)	(31) (50)		
044741-10-0	30011IIIE31 ATRETNES CO			vai ious	12/04/2010 _	CITIGROUP GLOBAL MARKETS	109.000										(30)	(30)		
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	02/01/2018	OTTIGIOGI GEODAE IIIAIRETO	41.000	4.484	4,828	4,484							344	344		
	SPIRIT AEROSYSTEMS HOLDINGS INC		09/05/2018 _		10/02/2018	Various	79.000	6,856	7,355	6,642			214	(214)			714	714	20	
						BANK OF AMERICA/MERRILL														
	SPRINT CORPORATION			BANK OF AMERICA/MERRILL LYNCH	10/02/2018		172.000	1,047	1, 124	1,047							77	77		
	SS&C TECHNOLOGIES HOLDINGS		10/23/2018		11/01/2018 .		400.000	19, 172	20,042	19,172						(00,007)	870	870	7	
G8842P-10-2		В		MORGAN STANLEY		JPMORGAN CHASE & CO	28,044.000	472,882 18,417	457,444 18,509	472,882			767	(767)		(28,227)	12,789	(15,438) 859	24,353	
855244-10-9	STANLEY BLACK & DECKER INC		11/01/2018 _	Various	12/04/2018 .		85.000	4,652	4,775	17,651 4,652				(/6/)				124	81 27	
000244-10-9	OTATIBOOKO CONF		01/01/2010 _	Tai 1040	10/ 20/ 20 10	CITIGROUP GLOBAL MARKETS		4,002		4,032					<u> </u>	·	124	124	41	
857477-10-3	STATE STREET CORPORATION		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	05/01/2018		71.000	7,052	6,986	7,052							(67)	(67)		
						BANK OF AMERICA/MERRILL														
	STEEL DYNAMICS INC		10/23/2018 _		11/01/2018 .		119.000		5,889	5,223			.		ļ		666	666		
J77841-11-2	SUMITOMO REALTY & JPY50	В	02/28/2018	MORGAN STANLEY	09/05/2018 .	JPMORGAN CHASE & CO	3,000.000	109,676	101,821	109,676					ļ	(4,792)	(3,063)	(7,855)	341	
007044 40 0	SUNTRUST B KS INC COM		10/23/2018	L	11/01/2018 .	BANK OF AMERICA/MERRILL	28.000	4 007	1.829	1.827]					
871607-10-7			10/23/2018		12/04/2018 .		68.000	1,827 6,497	6, 168	6,494				(2)			(326)	(326)		
0/100/-10-/	STRUPSTS TRUE		10/23/2016 _	vai rous	12/04/2010	CITIGROUP GLOBAL MARKETS		0,497		0,494				(3)			(320)	(320)		
871829-10-7	SYSCO CORP		04/03/2018	Various	05/31/2018 .	OTTIVIOUS GEODAL MARKETS	75.000	4,384	4,869	4.384	L		. L		L	[485	485	27	L
	TAKARA LEBEN LTD	В	09/30/2018	Various	12/06/2018	Various	89,400.000	286,315	261,848	269,967			16,348	(16,348)		(3,722)	(4,397)	(8, 119)	3,350	
	TAKE-TWO INTERACTIVE SOFTWARE		11/01/2018	Various	12/04/2018		96.000	11,305	11,148	10,626			679	(679)	ļ		522	522		
87612E-10-6	TARGET CORP		07/31/2018	Various	12/06/2018 .		8,800.000	663,492	612,862	663,439			53	(53)	ļ	ļ	(50,577)	(50,577)	16,693	
110,4000, 40, 4	TE COMMENTALITY LTD		40 (00 (00 15	OLT LODGUE OLODAL MARKETO	44 (04 (004 -	BANK OF AMERICA/MERRILL			200	20-							_	_		
H84989-10-4	TE CONNECTIVITY LTD		10/23/2018 _	CITIGROUP GLOBAL MARKETS	11/01/2018 .	LYNCH	4.000	307	309	307							2	2		
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	D	02/28/2019	MORGAN STANLEY	00/05/2019	JPMORGAN CHASE & CO	3.895.000	111.559	86,207	111.559]	(3, 156)	(22, 197)	(25,353)	254	
	TELEFONICA DE ESPANA	B		MORGAN STANLEY	09/05/2018	JPMORGAN CHASE & CO	145, 205.000	1.414.826	1, 164, 457	1,414,826			-		 	(3, 156)	(22, 197)	(250, 368)	254	
3/3002 10 9	TELLI OTTON DE LOI ANA	J		, morowit OTANELI		BANK OF AMERICA/MERRILL		1,717,020		, 7 17,020							(102,920)			
Q8975N-10-5	TELSTRA CORP NPV	В	02/28/2018	MORGAN STANLEY	05/31/2018 .		212,821.000	555,567	450,729	555,567						(16,113)	(88,725)	(104,838)		
SB01BN-57-2		В		MORGAN STANLEY		JPMORGAN CHASE & CO	190,571,000		1.038.189	1.060.496	L	L	L			(50,656)	28.349	(22,307)	27.334	

SCHEDULE D - PART 5

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		Э	17	18	19	20	21
							-				12	13	14	15	16	1			-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							(Bondo)			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		Ear	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	For-		Name of Vendor	Disposal	Purchaser	(Stock)	Actual Cost		Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
ncation	Description	eign	Acquired	Name of Vendor	Date	CITIGROUP GLOBAL MARKETS	(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposai	Disposai	Disposai	rear	Dividends
G87621-10-1	TESCO	D	03/06/2018	TRANSFER	12/06/2018 _	CITIGHOUP GLOBAL MARKETS	68,955.000	199,677	170,095	199,677						(15, 122)	(14,461)	(29,582)	3,305	
00/021 10 1	12000	D	00/00/2010	TIMOLEII	12/00/2010	BANK OF AMERICA/MERRILL		133,077	170,033							15, 122)	(14,401)	(23,302)	,0,000	
882508-10-4	TEXAS INST RS INC COM		10/23/2018	Various	11/01/2018	LYNCH	20.000	2,030	2,027	2,030	L						(2)	(2)	23	
883203-10-1	TEXTRON IN C COM		10/23/2018 .	Various	11/01/2018 .	Various	99.000	5,778	6, 144	5,778							365	365		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/02/2018 .	BANK OF AMERICA/MERRILL LYNCH		_ Various	15.000		3,368	2,895							473	473	6	
886547-10-8	TIFFANY + CO NEW COM		02/01/2018 _	BANK OF AMERICA/MERRILL LYNCH		Various	54.000		5,484	5,770							(286)	(286)		
	TJX COMPANIES INC		02/01/2018 .	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	3.000		247 7.630			<u> </u>		/41	}		13	13 614	1	
J87000-10-5	T-MOBILE US INCTOKYO GAS CO LTD	R	08/01/2018 .	Various MORGAN STANLEY	09/05/2018 .	JPMORGAN CHASE & CO.					·		·1	(1)		(6,596)	(5,301)		1,341	
	TOLL BROTHERS INC	J	10/23/2018	Various	12/04/2018		72.000		2.432	2,414			248	(248)		(0,390)	18	(11,697)	1,041	
	TORCHMARK INC COM		10/23/2018	Various	11/01/2018		10.000		873	822				(240)			51	51	1	
						CITIGROUP GLOBAL MARKETS														
SB15C5-57-0	TOTAL SA EUR 2.5	В	03/06/2018 .	TRANSFER	12/06/2018 .		24,857.000	1,421,802	1,335,398	1,421,802						(100,669)	14,265	(86,404)	46,927	
						BANK OF AMERICA/MERRILL														
891906-10-9			07/03/2018	CITIGROUP GLOBAL MARKETS	10/02/2018 _		5.000		493	422							71	71	1	
	TRACTOR SUPPLY CO	D	01/02/2018 .	Various	11/01/2018 .	JPMORGAN CHASE & CO.	207.000		16,540 111,863	15,573 117,947			63	(63)		(9,654)	967 3,571	967 (6,083)	20 2,525	
	TRANSURBAN GROUP PRIVATE PLACEMENT	B	01/02/2018 .	MORGAN STANLEY	09/05/2018 .		30,904.000		239,859	239,725						(9,054)	ا /3, د	(6,083)		
	TRAVELERS COS INC	D	10/23/2018	Various	12/04/2018		153.000		19,593	19,707			336	(336)		134	(113)		54	
	TYSON FOODS INC CLASS A		10/23/2018	Various	11/01/2018		215.000		13,439	13,675			943	(943)			(236)	(236)		
						CITIGROUP GLOBAL MARKETS			, , , , , ,	,				,			,	,		
SB0N9W-Z2-5		В	09/05/2018 .	TRANSFER	12/06/2018 _		9,200.000		193,237	202,959						(2,798)	(6,924)			
902653-10-4			11/01/2018 .	Various	12/04/2018		272.000		10,599	10,250							349	349		
	UNIBAIL-RODAMCO-WESTFIELD CDI NV	В	05/31/2018 .	EXCHANGE	07/03/2018 .		23,860.000		258,901 19,695	265,569						(6,669)		(6,669)		
	UNION PACIFIC CORPUNIONE DI BANCHE ITALIANE SCPA	D	11/01/2018 .	Various Various	12/04/2018 .		125.000	18,434	19,695	18,434 542,050			7,727	(7.727)		(13,265)	1,261	1,261	101	
1 100 11-10-4	UNTONE DI BANCHE ITALIANE SCPA	D	09/30/2016 .	various	12/00/2016 .	BANK OF AMERICA/MERRILL	135,035.000	349,777	411,079					(1,121)		(13,203)	(117,100)	(130,371)		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018		2.000	173	176	173							3	3		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		07/16/2018 .	Various	10/02/2018 .	. Various	17.000	1,863	1,902	1,790			73	(73)			111	111	29	
911363-10-9	UNITED RENTALS INC		10/23/2018 .	Various	12/04/2018 .		77.000		10,804	12, 189			679	(679)			(1,385)			
913017-10-9	UNITED TECHNOLOGIES CORP		09/05/2018 .	BANK OF AMERICA/MERRILL LYNCH	10/02/2018 .		105.000		14,558	13,814			19	(19)			744	744	6	
	UNITED THERAPEUTICS CORP		10/23/2018	Various	11/01/2018 .		14.000		1,646	1,611			5	(5)			35	35		
91529Y-10-6	UNIVERSAL HEALTH SERVICES INC		07/03/2018 .	Various	07/31/2018 .		48.000 129.000		5,680 4,843	5,614 4,771			67 262	(67)			66 .72	66 72	2	
313231-10-0	ONOM UNOUT			OTTOROUS GLODAL MARKETS		BANK OF AMERICA/MERRILL	128.000		4,043	4,771			202	(202)			12			
902973-30-4	US BANCORP		10/23/2018	Various	11/01/2018		54.000	2,787	2,795	2,784			3	(3)			11	11	3	
	VAIL RESORTS INC		10/02/2018	Various	11/01/2018	Various	21.000		5,328	5,683				(77)	ļ		(355)	(355)	29	L
1					1	BANK OF AMERICA/MERRILL														
	VALERO ENERGY CORP		02/07/2018 .	CITIGROUP GLOBAL MARKETS	10/23/2018 .		8.000		829	719			·				110	110	19	
92220P-10-5	VARIAN MEDICAL SYST		09/30/2018 _	Various	10/02/2018 .	Various	10.000	1, 132	1, 131	1,115	· }	<u> </u>	17	(17)	}	·	16	16		
92336X-10-9	VEONEED INC		07/02/2018	DISTRIBUTION	07/03/2018		37.000	1.481	1,635	1,481							154	154		
92336X-10-9 92339V-10-0			10/23/2018	Various	11/01/2018		1.547.000		1,635	1,481			12	(12)			(200)	154	176	
92343E-10-2			11/01/2018	Various	12/04/2018		94.000		12,486	11,957			12				529	529	170	
	VERIZON COMMUNICATIONS		06/01/2018	Various	11/01/2018		532.000		27,395	25,693			155	(155)			1,702	1,702	301	
918204-10-8	VF CORP		06/30/2018 .	Various	08/01/2018 .	Various	87.000	6,443		6,443							1,441	1,441		
928563-40-2			09/05/2018 .	Various		Various	70.000		10,049	9,274							776	776		
	VODAFONE GROUP PLC	В	05/31/2018 .	Various		_ JPMORGAN CHASE & CO	610,235.000		1,302,535	1,557,596						(40,969)	(214,091)	(255, 061)	72,242	
	VORNADO RLTY TR		04/03/2018 .	Various	07/16/2018 .		65.000		4,782	4,373		<u> </u>	381	(381)	}		409	409	64	
	VOYA FINANCIAL INC		09/30/2018 .	Various Various	10/02/2018 .		204.000		10,172	9,852 1,349			488	(54)			320	320		
	WALGREENS BOOTS ALLIANCE		07/03/2018	Various	08/01/2018		19,610.000		1,224,067	1,349,286			34	(34)			(125,219)		7,786	
931142-10-3			10/02/2018	Various	11/01/2018		155.000		15,486	14,558			32	(32)			927	927	18	
						BANK OF AMERICA/MERRILL		,	, , , , , ,					(02)						
94106B-10-1	WASTE CONNECTIONS INC		10/23/2018 .	Various	11/01/2018 .	LYNCH	20.000		1,503	1,510							(7)	(7)	2	
	WATERS CORPORATION		09/30/2018 .	Various	10/02/2018 .		32.000		6,210	6,216			4	(4)			(6)	(6)		
949746-10-1	WELLS FARGO CO	1	10/23/2018	Various	11/01/2018	J Various	304.000	15.872	16.342	15.872	! L	L	L	L	L	L	470	470		L

SCHEDULE D - PART 5

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

					nowing Ai	Long-Term Bonds										, ,				
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted C	arrying Value	<u> </u>	17	18	19	20	21
							1				12	13	14	15	16					
															Total					
							1				1		Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
										D 1/										D : 1 (
							(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
959802-10-9	WESTERN UN CO COM	- 3	10/23/2018	Various	11/01/2018 .	Various	153.000		2,942	2,888			1	(1)			54	54	44	
	WESTFIELD CORPORATION UNITS CORP	В	06/12/2018	Various	05/31/2018	Various	64,712.000		441,495	441,739				,		(12,701)	12,457	(244)		
						BANK OF AMERICA/MERRILL											•			
960413-10-2	WESTLAKE CHEMICAL CORP		10/23/2018	CITIGROUP GLOBAL MARKETS	11/01/2018		2.000	146	150	146	ļ				_	ļ	4	4		
						BANK OF AMERICA/MERRILL	1				1									
Q97417-10-1	WESTPAC BANKING CORP	B	02/28/2018	. MORGAN STANLEY	05/31/2018 _		13,515.000	324,056	284,698	324,056						(9,398)	(29,960)	(39,358)	9,373	
						BANK OF AMERICA/MERRILL	1				1									
96145D-10-5	WESTROCK			. CITIGROUP GLOBAL MARKETS	11/01/2018 .	LYNCH	10.000		527	506							21	21		
	WFD UNIBAIL RODAMCO STAPLED UNITS	В	07/03/2018			JPMORGAN CHASE & CO	1,575.000		319,752	352,660						(1,810)	(31,098)	(32,908)	99	
	WHIRLPOOL CORP COM		06/30/2018	Various	08/01/2018 .	Various	39.000		5,501	5,712			407	(407)			(211)	(211)	33	
	WILDHORSE RESOURCE DEVELOPMENT COR			STOCK DIVIDEND LPS	05/14/2018 _		22,509.000	618,998	565,065	618,998							(53,932)	(53,932)		
	WILLIAMS COS INC		09/30/2018		12/06/2018		17,365.000		426,061	472,050			9,962	(9,962)			(45,989)	(45,989)	17,652	
S69812-39-4	WOOLWORTHS GROUP LTD	В	02/28/2018	. MORGAN STANLEY		JPMORGAN CHASE & CO	3,952.000	85,028	80,321							(6,569)	1,862	(4,706)	1,306	
004550 40 0	WORLDRAY INO OLAGO A		40 (00 (0040	v :	11/01/2018	BANK OF AMERICA/MERRILL	00.000	0.004	7.047	0.004							4 050	4 050		
	WORLDPAY INC CLASS A		10/23/2018	BANK OF AMERICA/MERRILL LYNCH _			83.000		7,917 1,537	6,664 1,517				(11)			1,253	1,253		
	XCEL ENERGY INC		06/28/2018		07/31/2018		123.000		5.632	5.495			11 147	(147)			20 137	20	اا	
	XEROX CORP			Various	08/01/2018		368.000						668	(147)(147) (668)			214	214	81	
	XL GROUP LTD	n	02/08/2018			GOLDMAN, SACHS & CO.	126.000		6,991	4.598				(000)			2,393	2,393	01	
	XYLEM	υ	11/01/2018		12/04/2018		221.000		16.491	15.713			413	(413)				2,393	20	
	YEXT INC			STOCK DIVIDEND LPS	09/21/2018		39. 150.000		993.444	997,224				(410)			(3,780)	(3.780)	10	
	YUM! BRANDS INC		06/30/2018	CITIGROUP GLOBAL MARKETS	07/03/2018					6.413			288	(288)			(3,780)	(30)		
	ZAYO GROUP HOLDINGS INC			STOCK DIVIDEND LPS	06/14/2018	DIRECT	38.224.000		1.377.677	1.337.458			200	(200)			40.219	40.219		
	Subtotal - Common Stocks - Indu	etrial a						95,019,265	86.009.911	94.903.999			436.042	(436.042)		(2,117,816)	(6,776,272)	(8,894,087)	1.260.216	
	ISHARES CORE MSCI EAFE ETF	C	10/11/2018		10/31/2018 _	Various	842,201.000		52.517.038	53,389,026	-		1.647.454	(1.647.454)		(2,117,010)	(871.988)	(871.988)	809.300	
	ISHARES CORE MSCI EMERGING MARKETS	C	08/06/2018		08/17/2018		119,078.000	6,789,653	6, 190, 296	6,331,570			1,503,869	(1,503,869)			(141,274)	(141,274)	38,017	
	ISHARES CORE S&P 500 ETF	0	06/25/2018		06/27/2018		65, 156.000		17 ,277 ,062	18,373,311			1,000,000	(1,000,000)			(1,096,250)	(1,096,250)	80.557	
	ISHARES MSCI CANADA ETF	C	11/09/2018		11/15/2018		200,509.000		5,686,294	5,511,228			593	(593)			175,066	175,066	37,210	
	ISHARES MSCI EAFE SMALL-CAP ETF	C		CITIGROUP GLOBAL MARKETS	04/13/2018		12.725.000		837,031	828.311				(000)			8.720	8.720		
	ISHARES RUSSELL 1000 INDEX		.06/25/2018		06/27/2018		57,549.000		8,502,123	8,796,406			2,946	(2.946)			(294, 283)	(294, 283)	26, 174	
	ISHARES TRUST RUSSELL 2000 INDEX FUND			BANK OF AMERICA/MERRILL LYNCH .	09/21/2018	Various	52,032.000		8,733,137					(8,816)			601,285	601,285	15,554	
	SPDR S&P 500 ETF TRUST		11/01/2018	Various	12/04/2018	Various	54, 142.000		14,234,301	14,564,112							(329,811)	(329,811)	37,505	
	Subtotal - Common Stocks - Mutu	ıal Fur	nds					118,043,709	113.977.282	115,925,816			3, 163, 679	(3, 163, 679)			(1,948,534)	(1.948.534)	1,044,317	
	otal - Common Stocks							213,062,974	199,987,193	210,829,815	1		3,599,721	(3,599,721)		(2,117,816)	(8,724,806)	(10,842,621)	2,304,533	
	otal - Preferred and Common St	ncke						213,227,573	200, 119, 613	210,994,414			3,599,721	(3,599,721)		(2,125,676)	(8,749,125)	(10,874,801)	2,307,440	
		OUNS									-	440.015	.,,				. , . , . ,	. , , ,		4 500 450
9999999 - 1	IOTAIS							2,219,964,256	2,202,785,433	2,217,823,180		116,215	3,634,314	(3,518,099)		(2, 125, 676)	(13,143,962)	(15,269,638)	15,301,039	4,599,150

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

		vait	ation of Share	is of Subsidiary,	Controlled of	Annialed Comp	anics				
1	2	3	4	5	6	7	8	9	10	Stock o	f Such
										Company (Owned by
										Insurer on Sta	
						Do Insurer's				11	12
						Assets Include					
						Intangible					
						Assets					
						Connected with					
	Description,					Holding of					
	Name of Subsidiary,		NAIC		NAIC	Such	Total	Book/			
CUSIP	Controlled		Company	ID	Valuation	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pr	eferred Stocks									XXX	XXX
	ALIC REINSURANCE CPMPANY		10773		8B1	NO				100,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK		70874		8B1	NO		644,474,101		100,000.000	100.0
1299999. Subtotal	I - Common Stock - U.S. Life Insurer							644,474,101		XXX	XXX
	ALLSTATE ASSIGNMENT COMPANY				8BII			1,047,124	1,047,124	1,000.000	100.0
	ALLSTATE SETTLEMENT CORPORATION				8BII			30,647,436	30,647,436	1,000.000	100.0
	ALLSTATE INTERNATIONAL ASSIGNMENT CO				8BII			63,892,521	63,892,521	20,000.000	100.0
	I - Common Stock - Other Affiliates							95,587,081	95,587,081	XXX	XXX
1899999. Total Co	ommon Stocks							740,061,182	95,587,081	XXX	XXX
1999999 - Totals								740,061,182	95,587,081	XXX	XXX

^{1.} Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein:

1 CUSIP	2	3	4 Total Amount of Intangible Assets Included in Amount Shown in	Stock in Lower-Tier Indirectly by Stateme	Company Owned Insurer on nt Date 6 % of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
		The state of the s	2,000,011		- Catota lang
			-		
			-		
0399999 - Total				XXX	XXX

^{2.}Total amount of intangible assets nonadmitted \$

SCHEDULE DA - PART 1

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

				SHOWING	All SHORT-					Current Year								
1	Codes	4	5	6	7	Change	e in Book/Adj	usted Carrying	g Value	12	13			Intere	est			20
	2 3					8	9	10	11			14	15	16	17	18	19	
									Total									
								Current	Foreign			Amount Due						
								Year's	Exchange			and Accrued						
							Current	Other-	Change in			Dec. 31 of						
					Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
					Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
	For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0599999. Total - U.S. Government Bor	nds													XXX	XXX	XXX		
1099999. Total - All Other Governmen	t Bonds													XXX	XXX	XXX		
1799999. Total - U.S. States, Territorie	es and Possession	ons Bonds												XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivis	sions Bonds													XXX	XXX	XXX		
UNIVERSITY NORTHN COLO GREELEY			STIFEL CAPITAL MARKETS		201,933		(2,087))		200,000	204,020	667		4.000	1.661	الر	2,956	
2599999. Subtotal - Bonds - U.S. Spec	cial Revenues - I	Issuer Obliga	ations		201,933		(2,087))		200,000	204,020	667		XXX	XXX	XXX	2,956	
3199999. Total - U.S. Special Revenue					201,933		(2,087))		200,000	204,020	667		XXX	XXX	XXX	2,956	
ALLSTATE SHORT TERM POOL LLC		12/31/2018	Various	04/01/2019	132,051,747	(14,732)	382, 167			125,058,852	125,058,852	226,764		0.000	1.148	N/A	190,633	
LENNAR CORP			CITIGROUP GLOBAL MARKETS	11/15/2019	294,885		(33)			294,000	294,919	1,691		4.500	4.145	MN		1,250
TRI POINTE HOLDINGS INC			Market Axess	06/15/2019	552,533		(1,751)			550,000	554,285	1,069		4.375	3.347	UL	12,031	5,414
3299999. Subtotal - Bonds - Industrial			ted) - Issuer Obligations		132,899,166	(14,732)	380,383			125,902,852	125,908,055	-,,-		XXX	XXX	XXX	202,664	6,664
3899999. Total - Industrial and Miscella	aneous (Unaffilia	ated) Bonds			132,899,166	(14,732)	380,383			125,902,852	125,908,055	229,524		XXX	XXX	XXX	202,664	6,664
4899999. Total - Hybrid Securities														XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries a		nds												XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Full	nds													XXX	XXX	XXX		
CP OPCO LLC TERM LOAN B1		10/31/2018		03/31/2019						37,360				10.750	0.000	JAJO		
CP OPCO LLC TERM LOAN C	no locuod	10/31/2018	DIRECT							359,923				13.750 XXX	0.000 XXX	XXX		
6599999. Subtotal - Bank Loans	ris - issued									397,282				XXX	XXX	XXX		
					100 101 000	(44.700)	270 200			397,282	100 110 075	000 400					205 242	0.004
7799999. Total - Issuer Obligations	D 1 10 ''				133, 101, 099	(14,732)	378,296			126, 102, 852	126,112,075	230,190		XXX	XXX	XXX	205,619	6,664
7899999. Total - Residential Mortgage														XXX	XXX	XXX		
7999999. Total - Commercial Mortgage														XXX	XXX	XXX		
8099999. Total - Other Loan-Backed a		ecurities												XXX	XXX	XXX		
8199999. Total - SVO Identified Funds	i													XXX	XXX	XXX		
8299999. Total - Bank Loans										397,282				XXX	XXX	XXX		
8399999. Total Bonds					133, 101, 099	(14,732)	378,296			126,500,134	126,112,075	230,190		XXX	XXX	XXX	205,619	6,664
8699999. Total - Parent, Subsidiaries a	and Affiliates									XXX				XXX	XXX	XXX		
9199999 - Totals					133, 101, 099	(14,732)	378,296			XXX	126, 112, 075	230,190		XXX	XXX	XXX	205,619	6,664

SCHEDULE DB - PART A - SECTION 1

				Sno	owing all (Options, C	Japs, ⊦loo	rs, Collars,	Swaps and	i Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Valu	Unrealized Valuation Increase/ e (Decrease)	Exchange Change in	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION on EQUITY JAN19 SPX C @ 2775	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		01/19/2018	.01/18/2019 .	100	28,103,000	2,775.00		1,781,500		3,750	3,	50		(1,777,750)				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2675			Equity/Index_ CB0E .			_01/18/2019 _	20	5,620,600			494,600		5,350	5,			(489, 250)				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2700			Equity/Index. CBOE .		01/26/2018	01/18/2019 .	100	28,728,700			2,777,200		15,500	15,			(2,761,700)				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2725	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE .		_02/23/2018	01/18/2019 _	75	20,604,750	2,725.00		1,254,300		6,938	6,,	38		(1,247,363)				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2725	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		02/23/2018	03/15/2019 .	75	20,604,750	2,725.00		1,364,400		112, 125	112,	25		(1,252,275)				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2600	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE .		04/23/2018	03/15/2019 _	50	13,351,450	2,600.00		1,026,150		246,250	246,	50		(779,900)				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2750	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		03/23/2018	03/15/2019 .	150	38,823,900	2,750.00		1,690,500		171,750	171,	50		(1,518,750)				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2650 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE .		04/05/2018	03/15/2019 _	75	19,971,300	2,650.00		1,392,375		238,875	238,	75		(1,153,500)				100/100
MAR19 SPX C @ 2650 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		04/23/2018	03/15/2019 .	100	26,702,900	2,650.00		1,730,400		318,500	318,	00		(1,411,900)				100/100
MAR19 SPX C @ 2575 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		_05/22/2018	03/15/2019 _	50	13,622,200	2,575.00		1, 237, 100		299,750	299,	50		(937, 350)				100/100
JUN19 SPX C @ 2675 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		04/27/2018	06/21/2019 .	50	13,349,550	2,675.00		919,450		303,750	303,	50		(615,700)				100/100
JUN19 SPX C @ 2725 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE .		06/22/2018	06/21/2019 .	50	13,774,400	2,725.00		972,900		223,250	223,	50		(749,650)				100/100
JUN19 SPX C @ 2725 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index. CBOE .		07/20/2018	06/21/2019 .	100	28,018,300	2,725.00		2,116,800		446,500	446,	00		(1,670,300)				100/100
JUN19 SPX C @ 2650 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		05/18/2018	06/21/2019 .	50	13,564,850	2,650.00		1,082,600		350,750	350,	50		(731,850)				100/100
JUN19 SPX C @ 2700 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		05/18/2018	06/21/2019 .	75	20,347,275	2,700.00		1,379,400		391,875	391,	75		(987,525)				100/100
JUN19 SPX C @ 2775 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE .		06/22/2018	06/21/2019 .	150	41,323,200	2,775.00		2,445,000		480,000	480,	00		(1,965,000)				100/100
JUN19 SPX C @ 2775 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index. CBOE .		07/11/2018	06/21/2019 .	50	13,870,100	2,775.00		824,950		160,000	160,	00		(664,950)				100/100
JAN19 SPX C @ 2800 CALL OPTION on EQUITY			Equity/Index. CBOE .			01/18/2019 .	20	5,715,400			269,480		550		50		(268,930)				100/100
SEP19 SPX C @ 2825 CALL OPTION on EQUITY			. Equity/Index. CBOE .			09/20/2019 .	150	42,751,950			2,984,550		620,250	620,			(2,364,300)				100/100
SEP19 SPX C @ 2800 CALL OPTION on EQUITY			Equity/Index. CBOE .			09/20/2019 .	75	21,659,175			1,841,250		354,375	354,			(1,486,875)				100/100
SEP19 SPX C @ 2725 CALL OPTION on EQUITY			Equity/Index_ CBOE .			09/20/2019 .	100	24,674,200			669,900		691,500	691,			21,600				100/100
SEP19 SPX C @ 2750 CALL OPTION on EQUITY			Equity/Index. CBOE .			09/20/2019 .	175	48,436,150			3,557,750		1,070,125	1,070,			(2,487,625)				100/100
SEP19 SPX C @ 2750 CALL OPTION on EQUITY			Equity/Index_ CBOE .		10/31/2018	09/20/2019 _	75	20,338,050	2,750.00		1,333,275		458,625	458,			(874,650)				100/100
DEC19 SPX C @ 2725 CALL OPTION on EQUITY			Equity/Index. CBOE .		11/30/2018	12/20/2019 .	75	20,701,275	2,725.00		1,684,650		671,625	671,			(1,013,025)				100/100
DEC19 SPX C @ 2675 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY		Equity/Index_ CBOE .		11/30/2018	12/20/2019 .		20,701,275	2,675.00		1,923,700		817, 125	817,			(1,106,575)				100/100
CALL OPTION on EQUITY			Equity/Index. CBOE .		12/26/2018	12/20/2019 .	50	12,338,500	2,600.00		558,750		713,500	713,			154,750				100/100
DEC19 SPX C @ 2550 CALL OPTION on EQUITY			Equity/Index_ CBOE .		12/21/2018	12/20/2019 .	125	30,207,750			1,680,000		2,101,250	2, 101,			421,250				100/100
JUN19 SPX C @ 2750 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY		Equity/Index. CBOE .		07/27/2018	06/21/2019 .	30	8,456,460	2,750.00		2,994,300		113,550	113,			(484,290)				100/100
SEP19 SPX C @ 2900	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE .		1.09/21/2018	1-09/20/2019	150	43,940,050	∠,9∪∪.00		∠,994,300		407,250	407,	ນບ		(2,507,050)				100/ 100

Showing all Options (Cane Floore	Collare Swane and	Forwards Open as of	December 31 of Current Year
Showing all Options, v	Gaps, Fi0015, 1	Collais, Swaps and	ruiwaius Open as oi	December 31 of Guiteril Tear

					Showing a	II Options	. Caps, Floo	ors, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Curren	t Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14 1		17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturi			Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Countern			of	Notional	Received	(Received)		Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearingh	nouse Date	Expirat	on Contracts	Amount	(Paid)	Paid	Paid	Income	Value Co	de Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION on EQUITY SEP19 SPX C @ 2900	EQUITY INDEX ANNUITY .	EXHIBIT 5	F / I	ODOE		1809/20/20	19 125	34,589,125	2,900.00		1,379,875		339,375	339,375			(1,040,500)				100/100
			Equity/Index.	- Call Options and Warran		18 _1_09/20/20	19120	34,389,123	2,900.00		45,964,945		12,134,013 XX				(33,830,933			XXX	XXX
PUT OPTION on EQUITY	otal - Fulchaseu Op	Tions - neug	ing Enective	- Can Options and Warran	IIIS				I		43,904,943		12, 134, 013	12, 134,013		1	(33,630,933	1		^^^	
JAN19 SPXW P @ 2300 _	FOULTY INDEX ANNULTY	EXHIBIT 5	Equity/Index	CBOE	12/26/20	1801/04/20	19 15	3.701.550	2.300.00		21.300		1, 163	1, 163			(20, 138)				100/100
	otal - Purchased Op					10 .2.017 047 20	10	,701,000			21,300		1,163 XX				(20, 138			XXX	XXX
	otal - Purchased Op			. at options							45,986,245		12,135,175 XX				(33.851.070			XXX	XXX
PUT OPTION on EQUITY		1									10,000,240		12,100,110 700	12, 133, 110		1	(55,55.,670			7001	7001
MAR19 SPX P @		1					1						1			I					
2650.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CB0E		1803/15/20	1935	9,491,090	2,650.00		297,500		615,825	615,825	318,325						0005
PUT OPTION on EQUITY		1														I					
MAR19 SPX P @	FOULTY PORTFOLIO	OOLEDIA E. D.	F 14 /1 /	ODOE	40 (04 (00	00/45/00	40	0 404 000	0.050.00		007 500		045 005	045 005	040.005	1					0005
2650.000000	EQUITY PORTFOLIO					1803/15/20	1935	9,491,090	2,650.00		297,500		615,825	615,825	318,325						0005
00999999999. Subt	otal - Purchased Op	otions - Hedg	ing Other - P	ut Options				ı	ı		595,000		1,231,650 XX	X 1,231,650	636,650					XXX	XXX
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																	
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate		T14HNAYLU0202/20/20	14 01/15/20	19	200,000	1.65	16,000		1,326	57	57	(1,162)						0001
BASO7GP64 ON	T ETHEB THOOGOTO	EXIIDIT 0	na co	TON THE REPORT OF	114111111111111111111111111111111111111	14		200,000		10,000		, 020			(1,102)						0001
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																	
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T	T14HNAYLU0202/20/20	1401/15/20	19	300,000	1.65	24,000		1,989	86	86	(1,743)						0001
BASO7GPR8 ON																					
LIABILITY-STRIKE 5YR	T I INVEST PROPULATO	5W11017 5		GOLDMAN SACHS BANK	T.4 (1 10 10 10 10 10 10 10 10 10 10 10 10 10			400.000		0.000		200			(547)						
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T	T14HNAYLU0202/20/20	1401/15/20	19	100,000	1.65	8,000		629	62	62	(547)	\					0001
BAS084YE3 ON LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																	
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate		T14HNAYLU0204/15/20	14 03/15/20	19	400,000	1.70	22,840		3,913	890	890	(1,813)						0001
BASO84YE3 ON		2.4.1.511. 0																			
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																	
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T	T14HNAYLU0204/15/20	1403/15/20	19	600,000	1.70	34,260		5,799	1,335	1,335	(2,719))					0001
BASO92FN7 ON			l	ON PULL OLDING BANK																	
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5		GOLDMAN SACHS BANK USA KD3XUN7C6T	T14HNAYLU0207/15/20	1406/15/20	10	400,000	1.78	20,923		2,737	2,075	2,075	(205)						0001
BASO92FN7 ON	I-LINKED PHODUCIS	EXHIBIT 5	Rate	USA KD3XUN/C61	1 14HNA1LUUZU// 15/20	1400/ 15/20	19	400,000		20,923		2,131	2,0/3	2,0/3	(205)	'					0001
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK			1									1					
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate		T14HNAYLU0207/15/20	1406/15/20	19	600,000	1.78	31,385		4, 106	3, 112	3,112	(308)						0001
BASO9XL69 ON		1						1					1 1	,	1	1	1				
LIABILITY-STRIKE 5YR				GOLDMAN SACHS BANK			[1					l
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T	T14HNAYLU0210/21/20	1409/15/20	19	300,000	1.59	14,357		1,799	2,920	2,920	149						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK			1									1					
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate		T14HNAYLU0210/21/20	14 09/15/20	19	800,000	1.59	38,286		4,666	7,787	7,787	399	1					0001
BASOACFZ6 ON	I LINKLD FRODUCIO	LAHIDII J	110 t C	OON	11-11-11-11-1002 . L. 10/21/20	17 .1.03/ 13/20	10			200, 200				, 101							0001
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK			1									1					
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5			T14HNAYLU0201/20/20	1512/15/20	19	400,000	1.46	15,200		3, 125	5,234	5,234	(1,180)		 				0001
BASOACFZ6 ON							1									1					
LIABILITY-STRIKE 5YR	T I INVED DESCRIPTO	EVIIIDIT 5		GOLDMAN SACHS BANK	T4418141/11100	40 /45 /5	40	200 5					0.005		(000	J					0004
CMS RESET ANNUALLY BASOB3T64 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T	T14HNAYLU0201/20/20	1512/15/20	19	300,000	1.46	11,400		2,344	3,925	3,925	(885)	1					0001
LIABILITY-STRIKE 5YR		1	Interest	JPMORGAN CHASE			1						1			I					
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5		BANK, N.A 7H6GLXDRUG	IGOFU57RNE97 04/16/20	1503/15/20	20	500,000	1.49	20,000		5,858	6,630	6,630	(2,412)	J					0001
BASOB3T64 ON					1			200,000		25,000		, 000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
LIABILITY-STRIKE 5YR		1	Interest	JPMORGAN CHASE												I					
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUG	GQFU57RNE9704/16/20	1503/15/20	20	300,000	1.49	12,000		3,515	3,978	3,978	(1,447)		ļ				0001
BASOCCNY8 ON			l	DUODO IN OULOT			1									1					
LIABILITY-STRIKE 5YR	T I INVED PRODUCTO	EVIIIDIT E	Interest	JPMORGAN CHASE	100E11EZDNE0Z 0Z (4E (00	15 00/15/00	00	200 200		10 000		0.000	0.750	0.750	200	I					0001
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A. 7H6GLXDRUG	GQFU57RNE9707/15/20	1506/15/20	ZU	300,000	1.81	13,909		2,000	3,752	3,752	222						0001

				Sho	owing all (Options, C	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BASOCCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5		MORGAN CHASE NK, N.A	07/15/2015 .	06/15/2020 _		600,000	1.81	27,818		4,001	7,505	7,50	5445						0001
BASOD3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOD3EX9 ON	T-LINKED PRODUCTS	EXHIBIT 5		MORGAN CHASE NK, N.A 7H6GLXDRUGQFU57RNE97 .	10/16/2015 .	09/15/2020 .		300,000	1.35	13, 167		2,464	6,964	6,96	4(92)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOE1TA6 ON	T-LINKED PRODUCTS	EXHIBIT 5		MORGAN CHASE NK, N.A 7H6GLXDRUGQFU57RNE97 .	10/16/2015	09/15/2020 .		300,000	1.35	13, 167		2,464	6,964	6,96	4(92)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOE1TA6 ON	T-LINKED PRODUCTS	EXHIBIT 5	RateBA	MORGAN CHASE NK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015 .	11/15/2020 _		400,000	1.65	15,760		1,402	8,839		(334)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOESEC9 ON	T-LINKED PRODUCTS	EXHIBIT 5	RateBA	MORGAN CHASE NK, N.A	12/16/2015 .	11/15/2020 .		300,000	1.65	11,820		1,051	6,629	6,62	9(251)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOESEC9 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	RateBA	MORGAN CHASE NK, N.A	02/16/2016 .	01/15/2021 .		400,000	1.14	14,600		4,801	11,411	11,41	(2,878)						0001
CMS RESET ANNUALLY BASOFHS37 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	RateBA		02/16/2016 .	01/15/2021 .		300,000	1.14	10,950		3,344	8,558	8,55	(2, 159)						0001
CMS RESET ANNUALLY BASOFHS37 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Rate	NK, N.A. 7H6GLXDRUGQFU57RNE97 MORGAN CHASE	04/15/2016 .			400,000	1.21	12,500		5,807	11,980	11,98							0001
CMS RESET ANNUALLY BASOFXJ57 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Interest JP	NK, N.A	04/15/2016 .			600,000	1.21	18,750		8,710	17,970	17,970							0001
CMS RESET ANNUALLY BASOFXJ57 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest JP	NK, N.A	05/16/2016 . 05/16/2016 .				1. 18	13,300		5,487	12,896	12,89							0001
BASOGE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest JP	MORGAN CHASE	06/16/2016			500,000	1.03				18,597	18,59							0001
BASOGE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOHOA72 ON	T-LINKED PRODUCTS	EXHIBIT 5		MORGAN CHASE NK, N.A 7H6GLXDRUGQFU57RNE97 .	06/16/2016	05/15/2021 .		300,000	1.03	9,462		4,649	11, 158	11,15	3(1,726)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOHOA72 ON	T-LINKED PRODUCTS	EXHIBIT 5		MORGAN CHASE NK, N.A7H6GLXDRUGQFU57RNE97 .	07/15/2016 .	06/15/2021 .		600,000	1.13	16,765		8,006	21,804	21,80	1(2,214)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOH8365 ON	T-LINKED PRODUCTS	EXHIBIT 5	RateBA	MORGAN CHASE NK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021 .		600,000	1.13	16,765			21,804	21,80	1(2,214)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASOH8365 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	RateBA	MORGAN CHASE NK, N.A	08/15/2016 .	07/15/2021 .		600,000	1.14	16,364		7 ,479	22,441	22,44	(2, 184)						0001
CMS RESET ANNUALLY BASOHELC9 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	RateBA	MOHGAN CHASE NK, N.A	08/15/2016 .	07/15/2021 .		200,000	1.14	5 , 455		2,493	7 ,480	7 , 481	(728)						0001
CMS RESET ANNUALLY BASOHELC9 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	RateBA	MK, N.A	09/19/2016 .	08/15/2021 .		600,000	1.22	16,909		6, 106	22, 173	22, 17	3(971)						0001
	T-LINKED PRODUCTS	EXHIBIT 5			09/19/2016	08/15/2021	1	100.000	1.22	2.818		1,018	3.695	3.69	(162)			1			0001

	Showing all Options, Cap	s, Floors, Collars, S	Swaps and Forwards O	Open as of December 31 of Current Year	
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BASIGNOY ON LIABILITY-STRIKE SIR SREET ANABLEY T-INKED PRODUCTS EHBIT 5 Rate BMW, N.A. 7460LORUSGR-STRINESY .09/18/2017 .06/15/2022 .200,000 .1.94 .5.667 .1.43 .5.533 .5.533 .5.533 .5.533 .5.533 .5.543 .0001 .1.68 .1.6 .
LIABILITY-STRIKE 5/R CORREST ANNALLY T-LINED PRODUCTS EMBIT 5 Rate. SHIRK 1.5 Rate. SHIRK
ORDITION SEET ANNALLY T-LINKED PRODUCTS EPHBIT 5 Rate BANK, N.A. 7469LXDRUSGPUSTRNEST
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LIABILITY-STRIKE 5/R ONS RESET ANNALLY SIRVE 5/R ONS SIRVE
ONS RESET ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Rate. BAMK, N. A. 746GLXDRUGGFU57RNE97 . 10/16/2017 . 09/15/2022 . 800,000 . 2.01 . 19,750 2,335
BASDOGETB ON LIABILITY-STRIKE 5YR CINS RESET ANNUALLY BASDO-DUCTS EXHIBIT 5 Rate. BANK, N.A. 7H6GLXDRUGGFU57RNE97 .10/16/2017 .09/15/2022 .100,000 2.01 2,469 .292 2,938 360
LIABILITY-STRIKE 5/R CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY CMS RESET ANNUALLY CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY CMS RESET ANNUALLY BASON-0010 TON LIABILITY-STRIKE 5/R CMS RESET ANNUALLY CMS RESET AN
BASOCHOWIT ON LIABILITY-STRIKE 5YR CAIR FREST ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Rate. BANK, N.A. 7H6GLXDRUGQFU57RNE97 .11/14/2017 .10/15/2022
LIABILITY-STRIKE 5YR CNIS RESET ANNUALLY CNIS CNIS CNIS CNIS CNIS CNIS CNIS CNIS
CMS RESET ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Rate. BANK, N.A. 7H6GLXDRUGGFU57RNE97 . 11/14/2017 . 10/15/2022
BASOQHOWIT ON LIABILITY-STRIKE 5YR CNIS RESET ANNUALLY ON LIABILITY ON LIABILITY ON LIABILITY ON LIABILITY ON
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Interest Rate JPMCRGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 11/14/2017 10/15/2022 100,000 2.13 2,438 218 2,659 2,659
CMS RESET ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Rate. BANK, N.A. 7H6GLXDRUGQFU57RNE97 1.11/14/2017 1.10/15/2022 1.100,000 2.13 2,438 2.659 2,659 2,659 3.339 1.10/15/2022 1.10/
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Rate BANK, N.A 7H6GLXDRUGQFU57RNE97 12/21/2017 11/15/2022
CMS RESET ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Rate BANK, N.A. 746GLXDRUGGFU57RNE97 . 12/21/2017 . 11/15/2022 700,000 2.29 14,700
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CMS RESET ANNUALLYT-LINKED PRODUCTS
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LIABILITY-STRIKE 5YR Interest JPMCRGAN CHASE Interest JPMCRGAN CHASE
UND RESET NINVANCEL 1 LINED FRAUDOIS EATIDIT 3 Rate DNIN, N.A. / FROSEAUTOURINES04 (5/201605) (5/2025
LIABILITY-STRIKE 5YR Interest JPMORGAN CHASE
CMS RESET ANNUALLYT-LINKED PRODUCTSEXHIBIT 5RateBANK, N.A7466LXDRUGQFU57RNE9706/18/201805/15/2023
BASOLIAUS ON
LIABILITY-STRIKE SYR Interest
CMS RESET ANNUALLY T-LINKED PRODUCTS EXHIBIT 5 Rate BANK, N.A. 7H6GLXDRUGQFU57RNE97 09/18/2018 08/15/2023 500,000 3.05 500,000 6,272 6,272 (3,728) 6001 5001 5001 5001 5001 5001 5001 5001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

				5	nowing all i	options, c	∍aps, Fioo	rs, Collars,	Swaps and	ı Forwards	Open as o	Decembe	er 31 of Gu	irrent yea	ır							
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										Cumulative												
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	Used for		Type(s)			Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	total - Purchased Op		()	or certain creamignouse	Date	Expiration	Contracto	7 ti i i odnit	(i did)	741.318		166,119			1.755.853	605.720	B.// t.O. v.	71001011011	itom	Ехробаго	XXX	XXX
0149999999. Subi	PENDING - CALL OPTION	lions - neugi	ing Other	T			l I		ı	741,310	030,029	100,119	1,730,633	^^^	1,700,000	605,720					^^^	^^^
	on EQUITY DEC19 SPX C																					
	@ 2375.000000.																					
	effective 12/13/2018,																					
CALL OPTION on EQUITY	attached to Cash																					
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2375.000000	(9128284Z0)		Equity/Index.	CB0E	12/13/2018	12/20/2019 .	9	2,385,486	2,375.00		351,000		351,000	l	245,295							
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DEC19 SPX C @ 2375.000000	Security-TREASURY NOTE (9128284Z0)		Equity/Index_	CDOF	12/13/2018	12/20/2019 _		2,385,486	2,375.00		351,000		351,000		245,295							
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	on EQUITY DEC19 SPX C																					
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2650.000000	(9128284Z0)		Equity/Index_	CB0E	12/13/2018	12/20/2019 .	20	5,301,080	2,650.00		417,000		417,000		239,300							
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	effective 12/13/2018,																					
CALL OPTION on EQUITY	attached to Cash																					
DEC19 SPX C @ 2650.000000	Security-TREASURY NOTE (9128284Z0)		F / I - d	CDOF	12/13/2018	12/20/2019 .		2,385,486	2.650.00		187.650		187,650		107,685							
2000.000000	78482#AC3 - CALL		Equity/Index_	UBUE	12/ 13/2018	12/20/2019 .	э	2,380,480			187,000		187,030		107,083							
	OPTION on EQUITY JUN19																					
	SPX C @ 2475.000000,																					
	effective 06/19/2018,																					
CALL OPTION on EQUITY	attached to Cash																					
JUN19 SPX C @	Security-TREASURY NOTE																					
2475.000000	(9128284T4)		Equity/Index_	CB0E	06/19/2018	06/21/2019 _	18	4,972,662	2,475.00		673,200		673,200		285,390							
	78482#AB5 - CALL																					
	OPTION on EQUITY JUN19																					
	SPX C @ 2750.000000,																					
CALL OPTION on EQUITY	effective 06/19/2018, attached to Cash																					
JUN19 SPX C @	Security-TREASURY NOTE																					
2750.000000	(9128284L1)		Equity/Index.	CROF	06/19/2018	06/21/2019 _	18	4,972,662	2,750.00		318.600		318,600		68,130							
2.50.00000	78482#AE9 and		Equity/ Index.		100/ 10/ 2010				,,,oo.oo													
	78482#AF6 - CALL																					
	OPTION on EQUITY SEP19																					
	SPX C @ 2600.000000,																					
	effective 09/20/2018,																					
	attached to Cash																					
CALL OPTION on EQUITY	Security-TREASURY NOTE																					
SEP19 SPX C @	(9128284L1, 641062AE4)																					
2600.000000			Equity/Index_	CB0E	09/20/2018	09/20/2019 _	9	2,637,675	2,600.00		379,800		379,800		107,955							

Showing all Options	Caps. Floors.	Collars, Swaps and Forwards Open as of December 31 of Current Year	

				Sho	wing all (Options, (Japs, Floo	rs, Collars,	Swaps and	l Forwards	Open as c	t Decembe	er 31 of Cu	rrent Ye	ar							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Becompaien	78482#AE9 and	1001101101	(4)	or contrar creamignees	Buto	Expiration:	Contracto	7	(1 4.4)	. α.α	. α.α		14.40	0000	an varao	(200.000)	2.,,	71001011011		<u> </u>	Linky	(2)
	78482#AF6 - CALL																					
	OPTION on EQUITY SEP19																					
	SPX C @ 2600.000000,																					
	effective 09/20/2018,																					
	attached to Cash																					
CALL OPTION on EQUITY	Security-TREASURY NOTE																					
SEP19 SPX C @	(9128284L1, 641062AE4)																					
2600.000000			_ Equity/Index_ CBOE _		09/26/2018 .	09/20/2019 .	27	7 , 846 , 119	2,600.00		1, 121,850		1, 121,850		323,865							
	78482#AD1 and					1																
	78482#AJ8 - CALL																					
	OPTION on EQUITY SEP19																					
	SPX C @ 2900.000000, effective 09/20/2018,																					
	attached to Cash																					
CALL OPTION on EQUITY	Security-TREASURY NOTE																					
SEP19 SPX C @	(9128284T4, 641062AE4)																					
2900.000000	(312020414, 041002AL4)		. Equity/Index. CBOE .		09/20/2018	09/20/2019 .	9	2,637,675	2,900.00		176,400		176,400		24,435							
2000.000000	78482#AD1 and		Equity/ macks obot s												27,400							
	78482#AJ8 - CALL																					
	OPTION on EQUITY SEP19																					
	SPX C @ 2900.000000,																					
	effective 09/20/2018,																					
	attached to Cash																					
	Security-TREASURY NOTE																					
SEP19 SPX C @	(9128284T4, 641062AE4)						_															
2900.000000			_ Equity/Index_ CBOE _		09/26/2018 .	09/20/2019 .	/	2,034,179	2,900.00		133,700		133,700		19,005							
	total - Purchased Op			ons and Warrants							4,110,200		4,110,200	XXX	1,666,355						XXX	XXX
	total - Purchased Op										4,110,200		4,110,200	XXX	1,666,355						XXX	XXX
	total - Purchased Op													XXX							XXX	XXX
	total - Purchased Op													XXX							XXX	XXX
	al Purchased Options										50,075,145		16,244,213	XXX	13,800,368			(33,830,933			XXX	XXX
0379999999. Tota	al Purchased Options	- Put Option	ns								616,300		1,232,813	XXX	1,232,813	636,650		(20, 138)		XXX	XXX
0389999999. Tota	al Purchased Options	s - Caps								741,318	55,029	166,119	524,203	XXX	524,203	(30,930)					XXX	XXX
03999999999999999999999999999999999999	I Purchased Options	s - Floors		-										XXX							XXX	XXX
0409999999. Tota	I Purchased Options	s - Collars												XXX							XXX	XXX
0419999999. Tota	I Purchased Options	s - Other												XXX							XXX	XXX
	I Purchased Options									741,318	50,746,474	166,119	18,001,228	XXX	15,557,383	605,720		(33,851,070	1		XXX	XXX
CALL OPTION on EQUITY																·						
JAN19 SPX C @ 3000	EQUITY INDEX ANNUITY.	EXHIBIT 5	. Equity/Index. CBOE .		01/19/2018 .	01/18/2019 .	100	28, 103, 000	3,000.00		(600,500)		(500)		(500)			600,000				100/100
CALL OPTION on EQUITY						1																
JAN19 SPX C @ 3000	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE		_08/08/2018	_01/18/2019	20	5,715,400	3,000.00		(49,680)		(100)		(100)			49,580	ļ			100/100
CALL OPTION on EQUITY						I		_														
JAN19 SPX C @ 3050	EQUITY INDEX ANNUITY.	EXHIBIT 5	. Equity/Index. CBOE .		01/19/2018 .	01/18/2019 .	20	5,620,600	3,050.00		(86,200)		(50)		(50)			86 , 150	ļ			100/100
CALL OPTION on EQUITY	FOULTY INDEX AND USE	EVIIIDIT 5	F 14 (1 1 2000		04 (00 (0045	04 /40 /0015	40-	00 700 7	0.075.55		(4 570 755		(75.		/			4 570 05-				400 (400
JAN19 SPX C @ 2875	EQUITY INDEX ANNUITY .	EXHIRII 2	Equity/Index_ CBOE _		01/26/2018 .	01/18/2019 .	100	28,728,700	2,875.00	}	(1,579,700)		(750)		(750)			1,578,950	}			100/100
CALL OPTION on EQUITY	FOULTY INDEX AND UTY	EVIIIDIT E	F 4 / J 0005		00/00/0040	04/40/0040	75	00 004 750	0.050.00		(400,000)		(500)		(E00)			407 700				100 /100
JAN19 SPX C @ 2950 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY.	EYHIRII 2 ****	. Equity/Index. CBOE .		02/23/2018 .	01/18/2019 .	75	20,604,750	2,950.00		(408,300)		(563)		(563)			407,738				100/100
MAR19 SPX C @ 2950	EQUITY INDEX ANNUITY _	EYHIRIT 5	Equity/Index_ CBOE _		_02/23/2018	_03/15/2019	75	20,604,750	2,950.00		(508,525)		(10,313)		(10,313)			498,213				100/100
CALL OPTION on EQUITY	LOUIT INDEX ANNUITI	LAIIDII J	_ Lqui ty/ Illuex_ OBOE _		02/20/2010				2,550.00		(300,323)		(10,313)		(10,313)				<u> </u>			100/ 100
MAR19 SPX C @ 2975	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index. CBOE .		03/23/2018	03/15/2019 .	150	38,823,900	2,975.00		(475,500)		(16, 125)		(16,125)			459,375				100/100
CALL OPTION on EQUITY	EQUITE INDEX ANNUITE.	LAMBIT J	Lqui ty/ muox. ODOL .				130						(10, 123)		(10,123)							100/ 100
MAR19 SPX C @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_ CBOE _		_04/05/2018	03/15/2019	75	19,971,300	2,850.00		(615,875)		(28,875)		(28,875)			587,000			1	100/100
CALL OPTION on EQUITY			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			Τ							(==,5,0,0)					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index. CBOE .		_04/23/2018	03/15/2019 .	100	26,702,900	2,875.00		(575,400)		(29,750)		(29,750)			545,650			1	100/100
MAR19 SPX C @ 2875	EQUITE HINDER ANNOTHE.																					

Showing all Options	Cans Floors	c. Collars, Swaps and Forwards Open as of December 31 of Current Year	r

			3110	Swaps and	i Forwarus	Open as o	n Decemb	er 31 of Cur	Terit Tear												
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											i
										Prior											ı
	Description									Year(s)	Current										1
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION on EQUITY																					1
MAR19 SPX C @ 2825	EQUITY INDEX ANNUITY.	EXHIBIT 5	. Equity/Index. CB0E		04/23/2018 .	03/15/2019 .	50	13,351,450	2,825.00		(387,900)		(25,250)	(25,2	50)		362,650				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	F: 4 / I - d ODOF		_04/27/2018 _	_06/21/2019 _	50	13,349,550	2,850.00		(459,950)		(94,250)	(94,2	E0.)		365,700				100/100
CALL OPTION on EQUITY	EQUITE INDEX ANNUITE.	EVUIDII 2	Equity/Index_ CB0E		04/2//2010 _	00/21/2019 _		13,349,330	2,000.00		(459,950)		(94,230)	(94,4	30)						100/100
JUN19 SPX C @ 2850	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CBOE		06/22/2018 .	06/21/2019 _	50	13,774,400	2,850.00		(595,650)		(94,250)	(94,2	50)		501,400				100/100
CALL OPTION on EQUITY	Equiti index intoini :	2,011011 0 1111	Equity/ maox. Oboz								(000,000)		(01,200)								1
JUN19 SPX C @ 2950	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CB0E		07/11/2018	_06/21/2019 _	50	13,870,100	2,950.00		(348,700)		(45,500)	(45,5	00)		303,200				100/100
CALL OPTION on EQUITY																					ı
JUN19 SPX C @ 2925	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index. CB0E		05/18/2018 .	06/21/2019 .	50	13,564,850	2,925.00		(335,850)		(54,750)	(54,7	50)		281,100				100/100
CALL OPTION on EQUITY	FAULTY INDEX				05 (40 (55)	00/04/222					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		/== .==								1400 /400
JUN19 SPX C @ 2925	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE		05/18/2018 _	06/21/2019 _	75	20,347,275	2,925.00		(503,400)		(82, 125)	(82,	25)		421,275	}			100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2775	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index CDOE		05/22/2018 .	03/15/2019 .	50	13,622,200	2,775.00		(566,350)		(42.250)	(42.4	50)		523, 100				100/100
CALL OPTION on EQUITY	LYCHT THUEN MINUTEL.	LATIDII J	Equity/Index. CB0E			03/ 13/2019 .	50	13,022,200	2,113.00		(500 , 350)		(43,250)	(43,2	JU)						100/ 100
JUN19 SPX C @ 3000	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_ CBOE		_06/22/2018 _	_06/21/2019 _	150	41,323,200	3,000.00		(777,000)		(95,250)	(95,2	50)		681,750				100/100
CALL OPTION on EQUITY								,,							/						1
JUN19 SPX C @ 3025	EQUITY INDEX ANNUITY.	EXHIBIT 5	. Equity/Index. CBOE		07/20/2018 .	06/21/2019 .	100	28,018,300	3,025.00		(483,800)		(52,500)	(52,5	00)		431,300				100/100
CALL OPTION on EQUITY																					1
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index_ CBOE		07/27/2018 _	06/21/2019 _	30	8,456,460	3,025.00		(148,740)		(15,750)	(15,7	50)		132,990				100/100
CALL OPTION on EQUITY																					
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index. CBOE		08/17/2018 .	09/20/2019 .	150	42,751,950	3,050.00		(1, 124, 550)		(170 , 250) .	(170,2	50)		954,300				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3050	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index CDOE		_10/31/2018 _	_09/20/2019 _	75	20,338,050	3,050.00		(336,675)		(85, 125)	(85,	25.		251,550				100/100
CALL OPTION on EQUITY	EQUITE INDEX ANNUITE.	EXHIBIT 3	Equity/Index. CBOE		10/31/2016 .	09/20/2019 _	/3	20,336,030	3,050.00		(330,073)		(00, 120)	(00,	20)		231,330				100/100
SEP19 SPX C @ 3000	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CB0E		10/12/2018 .	09/20/2019 _	125	34,589,125	3,000.00		(818,000)		(189, 375)	(189,3	75)		628,625				100/100
CALL OPTION on EQUITY									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,				,						1
SEP19 SPX C @ 2975	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index_ CBOE		09/11/2018 .	09/20/2019 _	75	21,659,175	2,975.00		(1,005,750)		(131,625)	(131,6	25)		874, 125				100/100
CALL OPTION on EQUITY																					ı
SEP19 SPX C @ 2975	EQUITY INDEX ANNUITY.	EXHIBIT 5	. Equity/Index. CB0E		10/19/2018 .	09/20/2019 .	175	48 , 436 , 150	2,975.00		(1,390,200)			(307,	25)		1,083,075				100/100
CALL OPTION on EQUITY	FOLLEY INDEX ANNULTY	EVILIDIT E	E 14 (1 1 000E		00 (04 (0040	00 (00 (0040	75	04 070 505	0 405 00		(540, 450)		(55, 405)	/55	05)		405 005				400/400
SEP19 SPX C @ 3125 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index. CB0E		09/21/2018 .	09/20/2019 .	/5	21,972,525	3, 125.00		(540,450)		(55, 125)	(55,	25)		485,325				100/100
SEP19 SPX C @ 3150	EQUITY INDEX ANNUITY .	EYHIRIT 5	Equity/Index. CB0E		09/21/2018 .	09/20/2019 .	75	21,972,525	3, 150.00		(466,950)		(47,625)	(47,6	25)		419,325				100/100
CALL OPTION on EQUITY	LACTITI INDEX ANNOTH.	LAIIDII J	Lqui ty/ muck. UDUE			00/ 20/ 20 18 .							(47,023)	(47,0							100/ 100
DEC19 SPX C @ 2975	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index. CB0E		12/26/2018 .	12/20/2019 _	50	12,338,500	2,975.00		(108,750)		(141,750)	(141,7	50)		(33,000)L			100/100
CALL OPTION on EQUITY									, , , , ,		. , , , , , ,										
DEC19 SPX C @ 2950	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index. CB0E		11/30/2018	12/20/2019 .	150	41,402,550	2,950.00		(1,573,350)		(480,000)	(480,0	00)	ļ	1,093,350	ļ			100/100
CALL OPTION on EQUITY			L																		1
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index_ CB0E		12/20/2018 .	09/20/2019 _	100	24,674,200	2,950.00		(216,900)		(203,500)	(203,5	00)		13,400				100/100
CALL OPTION on EQUITY	FOLLEY INDEX AND THE	EVIIIDIT E	F 4 / I J 0005		10/01/0010	10/00/0010	105	00 007 750	0 000 00		(017 500)		(010.750)	(040	E0)		(100.050	J			1100 /100
	EQUITY INDEX ANNUITY			ations and Marrents	12/21/2018 .	12/20/2019 .	125	30,207,750	2,800.00		(617,500)		(813,750)	(813,7			(196,250				100/100
	total - Written Option			puoris and Warrants							(17,706,095)			XXX (3,315,		 	14,390,945	 		XXX	XXX
	total - Written Option	is - Heaging	Ellective								(17,706,095)		(3,315,150)	XXX (3,315,	50)	 	14,390,945	 		XXX	XXX
PUT OPTION on EQUITY MAR19 SPX P @																					ı
2500.000000	EQUITY PORTFOLIO	SCHEDULE D	. Equity/Index. CB0E		10/31/2018	_03/15/2019 _	35	9,491,090	2,500.00		(179.550)		(327,775)	(327,7	75)(148,225)					0005
PUT OPTION on EQUITY	Lagrin Form OLIV	JOHEDOLL D	quity/illuox. ODUL										(021,110)		. 5,,(170,223	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					1
MAR19 SPX P @																					ı
2500.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index_ CB0E		10/31/2018	_03/15/2019 _	35	9,491,090	2,500.00	<u> </u>	(179,550)	<u></u>	(327,775)	(327,	75)(148,225)	<u> </u>	<u> </u>			0005
05199999999. Subt	total - Written Option	ns - Hedging	Other - Put Optio	ns				-	-		(359, 100)		(655,550)	XXX (655,	50) (296,450)				XXX	XXX
	total - Written Option					(359, 100)		(655,550)	XXX (655,	50) (296,450)		İ		XXX	XXX					
	total - Written Option											XXX				İ		XXX	XXX		
	total - Written Option													XXX						XXX	XXX
	total - Written Option													XXX						XXX	XXX
	Written Options - C		and Warrants								(17,706,095)			XXX (3,315,	50)		14,390,945			XXX	XXX
	Written Options - F										(359, 100)			XXX (655,)	,222,310			XXX	XXX
											, , , , , , , , , , , , , , , , , , , ,		,,/	, , , , ,	,,						

SCHEDULE DB - PART A - SECTION 1

					Showing all	Options, (Caps, Floo	ors, Collars,	Swaps an	d Forwards	Open as c	of December	er 31 of Cu	rrent year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial								(Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment	C	Quality E	Effectiveness
	Used for		Type(s)		Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	F	Refer-	and at
	Generation	Exhibit	Risk(s	s) Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure I	Entity	(b)
0809999999. Tota	al Written Options - 0	Caps												XXX						XXX	XXX
0819999999. Tota	al Written Options - I	loors												XXX						XXX	XXX
0829999999. Tota	al Written Options - 0	Collars												XXX						XXX	XXX
0839999999. Tota	al Written Options - 0	Other												XXX						XXX	XXX
0849999999. Tota	al Written Options										(18,065,195)		(3,970,700)	XXX (3,970,700	(296,450))	14,390,945			XXX	XXX
0909999999. Subt	total - Swaps - Hedg	ing Effective)											XXX						XXX	XXX
				GOLDMAN SACHS BANK					credit			_		_							
CDS SINGLE SWAP (S)	BOND PORTFOLIO	SCHEDULE D	. Credit	USA KD3XUN7C6T14HNAYL	J02 05/14/2015	06/20/2020		3,000,000	event/(5.0000)	(114,040)		(152,083)	(166, 206)	(166,206	38,584		22,373	ļ	4F	E	0002
CDS SINGLE SWAP (WIN)	DOND DODTEOU LO	COLEDITE	04:4	GOLDMAN SACHS BANK	IDO DE /14 /0045	00/00/0000		1 500 000	credit	(0.400)		(70.040)	400.070	400.070	04.075		1 004			_	0000
CDS SINGLE SWAP (CSAL)	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL GOLDMAN SACHS BANK	J02 ₋ 05/14/2015	06/20/2020	 	1,500,000	event/(5.0000)	(6, 138)		(76,042)	428,272	428,272	94,075		1,204	 	5F	اا	0002
ODO STINULE SWAF (USAL)	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL	J02 05/14/2015	06/20/2020		1 500 000	credit event/(5.0000)	(6, 138)		(76,042)	19,286	19,286	(5,653))	1,204		5F	F C	0002
CDS SINGLE SWAP (LEN)	50.5 TOTAL OLIV	CONEDULE D		GOLDMAN SACHS BANK				1,000,000	credit	(0,100)		(10,042)				,	1,204				
	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL	J02 12/21/2015	12/20/2020		2,000,000	event/(5.0000)	(255,566)		(101,389)	(169,847)	(169,847	48,232		51, 170	ļ	3F	E	0002
CDS SINGLE SWAP (COP)									credit												
	BOND PORTFOLIO	SCHEDULE D	. Credit	CITIBANK N.A E570DZWZ7FF32TWEF	A7602/04/2016	12/20/2020		1,250,000	event/(1.0000)	119, 123		(12,674)	(20,579)	(20,579	34,951		(24,435)		2F	E	0002
CDS SINGLE SWAP (COP)	DOND DODTEOL LO	COLEDITE D	04:4	OLT LDANK ALA FEZODZWZZEFOOTWEE	170 00/04/0040	10 /00 /0000		1 050 000	credit	110 100		(40, 674)	(00 570)	(00 E70	24 050		(04.405)		2F	- /	0000
CDS SINGLE SWAP (LPX)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A E570DZWZ7FF32TWEF	A7602/04/2016	12/20/2020		1,200,000	event/(1.0000) credit	119, 123		(12,674)	(20,579)	(20,579	34,950		(24,435)	' 	ZF	E	0002
ODS STRULL SHAF (LFX)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5	57312/21/2016	12/20/2021		2 500 000	event/(5.0000)	(430,673)		(126,736)	(309,521)	(309,521)44,380		86,230		3F	E (0002
CDS SINGLE SWAP (MUR)	5015 1 0111 0210 1111111	00125022 5 :::	0.00.1	Simplified State (20) Goodel (10 of 10 of 10	,, 0	12, 20, 202 :		2,000,000	credit	(100,010)			(000,021)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5	57306/21/2017	06/20/2022		100,000	event/(1.0000)	8,587		(1,014)	2,472	2,472	2,955		(1,719)		3F	E (0002
CDS SINGLE SWAP (MUR)									credit												
ODO OLINOLE OWAR (TWO)	BOND PORTFOLIO	SCHEDULE D	. Credit	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5	57306/21/2017	06/20/2022		100,000	event/(1.0000)			(1,014)	2,472	2,472	2,955		(1,719)	}	3F	E	0002
CDS SINGLE SWAP (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5	57308/21/2017	12/20/2019		10 500 000	credit event/(1.0000)	(181,458)		(106,458)	(88,309)	(88,309)11,601		77,953		2F	_ (0002
CDS SINGLE SWAP (MUR)	DOND FORTI OLTO	SUILDOLL D	. oreurt	GOLDMAN SACHS BANK	0/3 _ 1.00/21/201/	12/20/2019			credit	(101,430)		(100,430)	(60,309)	(00,303	7					٠	7002
obo ornazz oma (morr)	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL	J02 .08/22/2017	06/20/2022		200.000	event/(1.0000)	14,347		(2,028)	4,943	4,943	5,445		(2,973))	3F	E (0002
CDS SINGLE SWAP (MUR)				GOLDMAN SACHS BANK		T		,	credit	,		, ,	, , ,	,			, , , , , , , , , , , , , , , , , , , ,				
	BOND PORTFOLIO	SCHEDULE D	. Credit	USA KD3XUN7C6T14HNAYL	J0208/22/2017	06/20/2022		200,000	event/(1.0000)	14,347		(2,028)	4,943	4,943	5,445		(2,973)		3F	E	0002
CDS SINGLE SWAP (URI)	DOUB BODTES! 10	00115011150		GOLDMAN SACHS BANK	14 (00 (00 47	40 (00 (0000		100 000	credit	(00.700)		(0.000)	(40.504)	(40.50			4 407				
ODG CINCLE CHAD (LIDI)	BOND PORTFOLIO	SCHEDULE D	. Credit	USA KD3XUN7C6T14HNAYL GOLDMAN SACHS BANK	J02 11/03/2017	12/20/2022		120,000	event/(5.0000)	(22,728)		(6,083)	(13,524)	(13,524	4,524		4,437		3F	£	0002
CDS SINGLE SWAP (URI)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	J0211/03/2017	12/20/2022		120 000	credit event/(5.0000)	(22,728)		(6,083)	(13,524)	(13,524	4,524		4,437	1	3F	E la	0002
CDS SINGLE SWAP (UVN)			0.0011	GOLDMAN SACHS BANK		1, 20, 2022		120,000	credit	(22,720)		(0,000)	(10,024)		7,524		7,701	[G		
	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL	J0211/03/2017	12/20/2022		120,000	event/(5.0000)	(16,040)		(6,083)	(4,872)	(4,872	11,722		3, 131	ļļ.	4F	E	0002
CDS SINGLE SWAP (UVN)				GOLDMAN SACHS BANK					credit									1			
ODO CINCLE CHAD (TOWN)	BOND PORTFOLIO	SCHEDULE D	. Credit	USA KD3XUN7C6T14HNAYL	J02 11/03/2017	12/20/2022		120,000	event/(5.0000)	(16,040)		(6,083)	(4,872)	(4,872	11,722		3, 131		4F	£	0002
CDS SINGLE SWAP (TGNA)	BOND PORTFOLIO	SCHEDULE D	Crodit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYL	J02 11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(6,083)	(13,771)	(13,771)315		3,556		3F	_ /	0002
CDS SINGLE SWAP (TGNA)		SUMEDULE D	. Credit	GOLDMAN SACHS BANK	JUZ11/U3/201/	12/20/2022	†	120,000	event/(5.0000) credit	(10,213)		(0,083)	(10,771)	(13,771	دادا		, 330	 		١ا	7002
OINI (IUNA)	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL	J0211/03/2017	12/20/2022		120.000	event/(5.0000)	(18,213)		(6,083)	(13,771)	(13,771	315		3,556		3F	E	0002
CDS SINGLE SWAP (MAT)				GOLDMAN SACHS BANK				,	credit	,,				,	1						
	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL	J0209/05/2018	06/20/2021		225,000	event/(5.0000)		(16,870)	(3,656)	(12,838)	(12,838)2,100		1,932	ļ	5F	E	0002
CDS SINGLE SWAP (MAT)	DOWN DONTES LO	0011501115	l	GOLDMAN SACHS BANK	100 105 155 15	00 (00 (055)			credit		(40.5==:	(0	(40.555)	,						_ .	
ODG CINCLE CHAR (MAT)	BOND PORTFOLIO	SCHEDULE D	Credit	USA KD3XUN7C6T14HNAYL	J02 .09/05/2018	06/20/2021	+	225,000	event/(5.0000)		(16,870)	(3,656)	(12,838)	(12,838	2, 100		1,932	}	5F	t	0002
CDS SINGLE SWAP (MAT)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5	57309/24/2018	06/20/2021		525 000	credit event/(1.0000)		10,726	(1,429)	19, 147	19, 147	9,466		(1,045)	J	5F		0002
CDS SINGLE SWAP (MAT)	DOND FUNITULIU	GOILDOLL D	oi eui t	DATIOLATO DAIN FEG . GOGGET / VOFST/OURS	310 . 1.03/24/2010		†		credit		10,720				,400		1,040	†	Jr	١	JUUL
(MAT)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5170UK5	57309/24/2018	06/20/2021		525,000	event/(1.0000)		10,726	(1,429)	19, 147	19, 147	9,466		(1,045)) 	5F	E	0002
				BANK OF AMERICA,					credit									[
CDS SINGLE SWAP (LB) _	BOND PORTFOLIO	SCHEDULE D	Credit	N.A. B4TYDEB6GKMZ0031M	B27 10/11/2018	12/20/2023	-	380,000	event/(1.0000)		39,418	(855)	39,347	39,347	1,597		(1,667)	}	3F	E	0002
ODO OTNOLE OHAD (LC)	DOND DODTEST IS	COLIEDIA E D	0	BANK OF AMERICA,	10 /44 /00 10	10 /00 /0000		070 000	credit		00.000	(000)	00 040	00.040			/4.000	j	3F	, I,	0000
CDS SINGLE SWAP (LB) .	BOND PORTFOLIO	SCHEDULE D	Credit	N.A. B4TYDEB6GKMZ0031M	B27 10/11/2018	12/20/2023	.	3/0,000	event/(1.0000)	(000,000)	38,380	(833)	38,312	38,312	1,555		(1,623)				0002
	total - Swaps - Hedg		realt De	nauit						(823,862)	65,508	(718,539)	(286,711)	XXX (286,711	377,326		202,611	+		XXX	XXX
uabaaaaaaa. Subt	total - Swaps - Hedo	jing Other								(823,862)	65,508	(718,539)	(286,711)	XXX (286,711) 377,326	1	202,611			XXX	λλX

Charrian all Ontions	O Flague	Callana Consuma and	d Famusada Osasa aa	of December 04 of Comment Veer
Snowing all Options.	Caps. Floors	. Collars. Swaps and	t Forwards Open as	of December 31 of Current Year

					Sh	owing all (Options, (Caps, Floo	ors, Collars	, Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
			T (a)				Data of							Deel./			I lava alia a d					of	
	Used for	Calaadiila/	Type(s)				Date of	Niconala au		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		Refer-	at Inception
	Income	Schedule/	OI OI			- .	Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	B		and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	680665B#2 - CDS SINGLE																						
	SWAP CDS (OLN),																						
	effective 06/28/2017,																						
	attached to Cash																						
	Security-OLIN CORP																						
CDS SINGLE SWAP CDS	(680665AJ5, 680665AK2)			JPMORGAN CHASE	711001 VDD110051157D1507	00 (00 (00 47	00 (00 (0000		252 222	1.0000/(credit			0.505	45.044		/ / 700			4 540		050 000	055	
(OLN)	000005010 000 011015		Credit	BANK, N.A	_ 7H6GLXDRUGQFU57RNE97	06/28/2017 .	06/20/2022		250,000	event)	(7,664)		2,535	(5,344		(4,766	·		1,540		250,000	3FE	
	680665B#2 - CDS SINGLE																						
	SWAP CDS (OLN),																						
	effective 06/28/2017,																						
	attached to Cash Security-OLIN CORP																						
ODO OLNOLE OWAD ODO	(680665AJ5, 680665AK2)			JPMORGAN CHASE						4 0000 // - 114													
CDS SINGLE SWAP CDS	(080000AJ3, 080000AN2)		Credit	BANK. N.A.	. 7H6GLXDRUGQFU57RNE97	06/28/2017 .	06/20/2022		250,000	.1.0000/(credit	(7,664)		2,535	(5,344		(4,766			1,540		250,000	OCC	
()	tatal Comena Danii			DANN, N.A.	. / HOULADHUUQFUS/ NNES/	00/20/2017 .	1.00/20/2022		230,000	event)	(15,327)		5,069		XXX	(9.532			3.081		500,000		XXX
0989999999. Sub	total - Swaps - Repli	cation - Gred	Delault			1	1	1		1	(15,327)		5,069	(10,689	777	(9,532)		3,081		500,000	XXX	***
	PENDING - SWAP 31-Jan-																						
	2019 Pay USD Float US1MLIB +0.33 Rcv USD																						
	Float MSIMI_US + 0, effective 10/29/2018,																						
	attached to Cash																						
SWAP 31-Jan-2019 Pay	Security-TREASURY NOTE																						
USD Float US1MLIB	(9128284X5, 912828Y46,																						
+0.33 Rcv USD Float	9128284X5, 742651DJ8)									M2USIM(US0001M+													
MSIMI_US + 0	3120204/3, 742031000)		Fauity/Index	CITIRANK N A	_ E570DZWZ7FF32TWEFA76	10/29/2018 .	01/31/2010		5,320,027				(275,259)			(11,228					7 ,752		
mormin_00 · 0	PENDING - SWAP 31-Jan-		Equity/ Illuox	0111B/880 14.70	. LOTOBEHETTI GETHELTTI G		1.01/01/2010		, 020, 021	0.00%)			(270,200)			(11,220					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
	2019 Pay USD Float																						
	US1MLIB +0.33 Rcv USD																						
	Float MSIMI US + 0,																						
	effective 10/29/2018,																						
İ	attached to Cash	1							1	1							1						
SWAP 31-Jan-2019 Pay	Security-TREASURY NOTE								1	1				I			I						
USD Float US1MLIB	(9128284X5, 912828Y46,								1	ļ													
+0.33 Rcv USD Float	9128284X5, 742651DJ8)								1	M2USIM(US0001M+													
MSIMI_US + 0			Equity/Index.	CITIBANK N.A	. E570DZWZ7FF32TWEFA76	10/29/2018 .	01/31/2019		5,012,456	0.33%)			(259,345)			(10,579					7,304		
	PENDING - SWAP 20-Jun-								1	1													
	2019 Pay USD Float								1	1													
	US3MLIB + 0 Rcv USD								1	1													
	Float IBOXXUSLHY + 0,								1	1													
SWAP 20-Jun-2019 Pay	effective 11/07/2018,		ELVED.						1	1													
USD Float US3MLIB + 0			FIXED						1	1													
Rcv USD Float	Security-TREASURY NOTE		INCOME/INDEX	GOLDMAN SACHS BANK		44 (07 (004	00 (00 (00 1			I DOVING CHOOSES			/F 0551	J		/00 5	J						
IBOXXUSLHY + 0	(9128284W7)		-	USA	. KD3XUN7C6T14HNAYLU02	11/07/2018 .	1.06/20/2019		1,600,000	JBOXHY(USO003M)			(5,852)			(39,344					5,476		
	PENDING - SWAP 20-Jun-								1	1													
	2019 Pay USD Float								1	1													
1	US3MLIB + 0 Rcv USD								1														
CWAD 00 1 0010 D	Float IBOXXUSLHY + 0,								1	1													
SWAP 20-Jun-2019 Pay	effective 11/07/2018,		FIXED						1	1													
USD Float US3MLIB + 0		1		GOLDMAN SACHS BANK					1	1							1						
Rcv USD Float	Security-TREASURY NOTE		INCUME/ INDEX	GULDMAN SACHS BANK	KD3YLIN7C6T1/JHNAVLLID2	11/07/2010	06/20/2010		1 600 000	I I BOYHY (I ISOOO3M)			(5.852)	J		(30 3//	J				5 476		

Sho	wing all (Options, (Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of December	er 31 of Cu	rrent Y	ear
	6	7	8	9	10	11	12	13	14	15	16

				Sho	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as c	of Decembe	er 31 of Cu	ırrent Ye	ear							
1	2	3	4	5	6	7	. 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
			T (a)			Data of			,				Daal./			I lava alima al						
	Used for		Type(s)			Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit		ge, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) or Centr	al Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	PENDING - SWAP 20-Jun-																					
	2019 Pay USD Float																					
	US3MLIB + 0 Rcv USD																					
	Float IBOXXUSLHY + 0,																					
SWAP 20-Jun-2019 Pay	effective 11/08/2018,																					
USD Float US3MLIB + 0			FIXED																			
Rcv USD Float	Security-TREASURY NOTE		INCOME/INDEX																			
IBOXXUSLHY + 0	(9128284W7)		CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	11/08/2018	06/20/2019 _		2,000,000	JBOXHY(USO003M)			(7, 186)			(45,945)					6,845		
	PENDING - SWAP 20-Jun-																					
	2019 Pay USD Float																					
	US3MLIB + 0 Rcv USD																					
01110 00 1 0010 0	Float IBOXXUSLHY + 0,																					
SWAP 20-Jun-2019 Pay	effective 11/08/2018,		ELVED																			
USD Float US3MLIB + 0 Rcv USD Float	Security-TREASURY NOTE		FIXED																			
IBOXXUSLHY + 0	(9128284W7)		INCOME/INDEX	E570DZWZ7FF32TWEFA76 .	11/09/2019	06/20/2010		2 000 000	IBOXHY (USO003M)			(7, 186)			(45,945)					6,845		
	total - Swaps - Repli	ootion Tota		L3/002 Z/11/32 L1 A/0 _	11/00/2010	1.00/20/2019		2,000,000	JBOATT (OSOGOSIII)			(560,681)		XXX	(192,385)					39,697	XXX	XXX
			i netuiii							(45.007)		(, , ,	(40,000)					3.081			XXX	XXX
	total - Swaps - Repli		_							(15,327)		(555,611)	(10,689)		(201,917)			3,081		539,697		
	total - Swaps - Incon		n											XXX							XXX	XXX
	total - Swaps - Other													XXX							XXX	XXX
	al Swaps - Interest R													XXX							XXX	XXX
	al Swaps - Credit De									(839, 189)	65,508	(713,469)	(297,399)	XXX	(296,242)	377,326		205,692		500,000		XXX
	al Swaps - Foreign E	3 -												XXX							XXX	XXX
	al Swaps - Total Retu	ırn										(560,681)		XXX	(192,385)					39,697	XXX	XXX
11999999999999999999999999999999999999														XXX							XXX	XXX
1209999999. Tota	al Swaps	ı				ı				(839, 189)	65,508	(1,274,150)	(297,399)	XXX	(488,627)	377,326		205,692		539,697	XXX	XXX
BAS0EZ1Z6 (0.7064	FOULTY PORTEON IO	00150115 04	GOLDMAN SACHS BA		00/04/0040	00/04/0040		0 004 040	(0.70641 GBP) /				200 040		200 040		040 404			0.040		
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	CurrencyUSA	KD3XUN7C6T14HNAYLU02 _	03/01/2016	03/01/2019 _		3,081,012					299,912		299,912		212,481			6,246		0004
BAS0EZ293 (0.7064	FOULTY PORTEON IO	00150115 04	GOLDMAN SACHS BA		00/04/0040	00/04/0040		4 405 700	(0.70641 GBP) /				110 100		440 400		00.000			0.000		0004
GBP) / 1 USD BASOFLA11 (0.8395	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 .	03/01/2016	03/01/2019 .		1, 165, 788	(0.83952 EUR) /				113,480		113,480		80,398			2,363		0004
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA		NNKD3XUN7C6T14HNAYLU02	04/10/2016	.04/18/2019		7.504.245					235,210		235.210		539, 160			20,410		0004
BAS0FQZY1 (0.8398	. EQUITY FUNIFULIU	SUMEDULE DA	Currency USA		04/ 19/ 20 10	04/ 10/2019 .			(0.83984 EUR) /				235,210		233,210					20,410		0004
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA		KD3XUN7C6T14HNAYLU02 .	04/28/2016	04/29/2019 .		16,607,555					498,950		498,950		1, 191, 191			47,414		0004
BASOGHDB4 (0.8708	LWOITI FUNITULIU	OUILDULL DA	Currency USA		0-1/20/2010				(0.87077 EUR) /						430, 330		1, 131, 131		<u> </u>			UUUT
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 _	06/27/2016	04/29/2019 .		521,624					(2,789)		(2,789)		38,474			1,489		0004
BASOGHDDO (0.7477		JOSEPOLL DA	GOLDMAN SACHS BA						(0.74771 GBP) /					1			, 50, 474			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 .	06/27/2016	06/27/2019		7,309,528					286,093		286,093		517,928			25,522		0004
BASOHFYZ1 (0.8495			GOLDMAN SACHS BA			1		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(0.84947 EUR) /				,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 _	09/27/2016	04/29/2019 _		261,486					4,975	l	4,975		18,921			747		0004
BASOMHZS6 (0.7711			GOLDMAN SACHS BA						(0.77106 GBP) /						,		- ,					
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 .	02/22/2017	02/24/2020 .		15,922,701	1 USD				(9,966)	l	(9,966)		1, 133, 551			85,401		0004
BASOMHZT4 (8.4337			GOLDMAN SACHS BA	√K					(8.43370 SEK) /				1									
SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA		02/22/2017	02/24/2020 .		4,256,389					72,535		72,535		413,277			22,829		0004
BAS0PFJK2 1.3347 0 /			GOLDMAN SACHS BA						(0.74920 GBP) /				l									l
(1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 .	08/15/2017	08/17/2020 .	ļ	9 , 176 , 338					191,308		191,308	l	634,738		}	58,580		0004
BAS0PXGD2 (1.2372			GOLDMAN SACHS BA						(1.23723 CAD) /													
CAD) / 1 USD	. EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 .	09/21/2017	09/22/2020 .		1,454,854					117,255		117,255		107,056			9,564		0004
BAS002913 (0.7314	FOULTY DODEST: :-	0015017	GOLDMAN SACHS BA		40 (0 / :== :=	00 (47 :			(0.73143 GBP) /													
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 .	10/04/2017	08/17/2020 .	ł	820,300		·			35,320	[35,320		55,622		}	5,237		0004
BAS0Q98B7 0.7327 GBP / (1 USD)		SCHEDULE BA	GOLDMAN SACHS BA		10/22/2017	08/17/2020 _		409,468	0.73265 GBP /				(17.007)		(17 007)		(27 000)			2 644		0004
BASOQ98F8 (0.737 GBP)	EQUITY PORTFOLIO	SUMEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 .	10/23/2017	00/ 1//2020 _		409,468	(1 USD) (0.73700 GBP) /				(17,007)		(17,007)		(27,803)		-	2,614		0004
/ 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	KD3XUN7C6T14HNAYLU02 _	_10/23/2017	02/24/2020		1,119,396					47,254		47,254		76,807			6,004		0004
			GOLDMAN SACHS BA			1		, 110,000	(0.74601 GBP) /				, 204	I					T			
BAS0Q98K7 (0.746 GBP))		UULUIIAN OAUAO DA	N/N					10.74001 upr) /										1			

Showing all Options	Cans Floors	c. Collars, Swaps and Forwards Open as of December 31 of Current Year	r

											Open as o										
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior											•
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted	Current	Book/		Unrealized Valuation	Foreign	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception
	Income Generation	Exhibit	Risk(s) Exchange	, Counterparty	Trade	or	Number of	Notional	Received	(Received)	Premium (Received)	Year	Adjusted Carrying		Increase/	Exchange Change in	zation)/	Hedged	Potential	ence	and at Year-end
Description	or Replicated	Identifier		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
BAS0098P6 7.7823 SEK	FOULTY DODTES LO	00150115.01	GOLDMAN SACHS BANK	1/D0// B/7007-1 // B/4/// 1/00	10 (00 (0017	00/04/0000		440 700	7.78230 SEK /				(40.704)	(40.704)		(40.740)			0.440		2004
/ (1 USD) BASOQTGS7 (0.7241	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	10/23/2017 .	02/24/2020 .		449,738	(1 USD) (0.72414 GBP) /				(40,734)	(40,734)		(40,742)			2,412		0004
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	CurrencyUSA	KD3XUN7C6T14HNAYLU02 _	12/07/2017 .	_02/24/2020 _		897,615	1 USD				52,412	52,412		60,717			4,814		0004
BASOQTGT5 0.8183 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	12/07/2017 .	04/29/2019 .		367,814	0.81834 EUR /				(20,095)	(20,095)		(25,862)			1,050		0004
BASOQVA66 (0.7259	EQUITE FUNIFULIU	SUMEDULE DA	Currency USA	. KD3AUN/C0114HNA1LUUZ .	12/01/2011 .	04/29/2019 .		, 307 , 614	(0.72589 GBP) /				(20,093)	(20,093)		(23,002)			1,000		0004
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	CurrencyUSA	. KD3XUN7C6T14HNAYLU02 .	12/12/2017 .	02/24/2020 _		1,844,050					103,612	103,612		124,980			9,891		0004
BASOR9FE2 (1059.5 KRW) / 1 USD	. EQUITY PORTFOLIO	SCHEDULE BA	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	01/16/2018 .	01/31/2019 .		21,262,029	(1059.50000 KRW)/1 LISD				1,033,594	1,033,594		1,033,594			30,982		0004
BASOR9FG7 (0.7026			GOLDMAN SACHS BANK						(0.70262 GBP) /						***************************************						
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	01/16/2018 _	02/24/2020 _		1,394,770					119, 181	119, 181		119, 181		 -	7,481		0004
BASOR9FH5 0.7874 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	GOLDMAN SACHS BANK Currency USA	. KD3XUN7C6T14HNAYLU02 .	01/16/2018 .	04/29/2019 .		539,744	0.78741 EUR / (1 USD)				(48,592)	(48,592)		(48,592)			1,541		0004
BASOR9G84 (6.5753			GOLDMAN SACHS BANK						(6.57534 CNH) /												
CNH) / 1 USD BASOS1T94 (3.3672	EQUITY PORTFOLIO	SCHEDULE BA	CurrencyUSA GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 .	01/16/2018 _	01/31/2019 _		18,211,962	1 USD (3.36720 BRL) /				781,099	781,099		781,099			26,538		0004
BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	03/13/2018 .	03/15/2019 _		1,092,005					147 , 444	147,444		147 , 444			2,458		0004
BAS0S39F8 (7.7459			GOLDMAN SACHS BANK						(7.74585 SEK) /												
SEK) / 1 USD BASOS39G6 0.7868 EUR	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	03/16/2018 .	02/24/2020 _		553,845	1 USD 0.78677 EUR /				52,442	52,442		52,442			2,971		0004
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	03/16/2018 .	04/29/2019 .		127 , 101					(11,535)	(11,535)		(11,535)			363		0004
BAS0S39H4 (0.6957	FOULTY PORTFOLIO	OOLEDIJE DA	GOLDMAN SACHS BANK	1/D0// B1700T4 4/ B14/// 1/00	00/40/0040	00/04/0000		4 700 740	(0.69571 GBP) /				100 107	100 107		400 407					10004
GBP) / 1 USD BASOS7B66 (0.7058	. EQUITY PORTFOLIO	SCHEDULE BA	CurrencyUSA	. KD3XUN7C6T14HNAYLU02 .	03/16/2018 .	02/24/2020 .		1,796,710	1 USD (0.70581 EUR) /				169, 137	169, 137		169, 137			9,637		0004
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	03/26/2018 .	03/24/2023 _		7,681,806	1 USD				677,603	677,603		677,603			78,997		0004
BAS0S7GF1 0.7053 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency DADOLAVO DANK DLC	G5GSEF7VJP5170UK5573 _	03/27/2018 _	03/24/2023 _		1,281,295	0.70526 EUR /				(113,826)	(113,826)		(113,826)			13, 176		0004
BASOSHHK7 (0.6837	EQUITE FUNIFULIU	SUMEDULE DA	Currency BARCLAYS BANK PLC . GOLDMAN SACHS BANK	GOGGET/VOFS1/OUNSS/S	03/2//2010 _	03/ 24/ 2023 .		1,201,290	(0.68366 GBP) /				(113,620)	(113,620)		(113,620)			13, 170		0004
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	04/11/2018 .	02/24/2020 .		1,515,031	1 USD				165,572	165,572		165,572					0004
BASOSL6A2 (6.3841 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	GOLDMAN SACHS BANK Currency. USA	KD3XUN7C6T14HNAYLU02	04/24/2018 .	01/31/2019 .		2,308,848	(6.38413 CNH) /				163, 121	163, 121		163, 121			3,364		0004
BASOSL6B0 (1061.8801	Luciii idiii delo	OUILDOLL DA	GOLDMAN SACHS BANK	. NDOXON COTTAINATEOUZ .	04/24/2010 _	01/01/2013 _		2,000,040	(1061.88009				100, 121	100, 121		100, 121					0004
KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	04/24/2018 .	04/30/2019 .		6, 107, 953	KRW)/1 USD				261,237	261,237		261,237			17,511		0004
BASOSL6C8 (1062.4728 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	GOLDMAN SACHS BANK Currency. USA	KD3XUN7C6T14HNAYLU02	04/24/2018 .	04/30/2019 _		6, 104, 545	(1062.47280 KRW)/1 USD				257,861	257,861		257,861			17,501		0004
BASOSL6D6 (1064.88			GOLDMAN SACHS BANK						(1064.88000												
KRW) / 1 USD BASOSQW46 0.8136 EUR	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	04/24/2018 .	04/30/2019 .		6,090,746	KRW)/1 USD 0.81356 EUR /				244, 189	244, 189	 	244, 189		 -	17,462		0004
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 _	05/07/2018 .	04/29/2019 .		982,095					(59,027)	(59,027)		(59,027)			2,804		0004
BASOSQW87 (0.7136			GOLDMAN SACHS BANK						(0.71357 GBP) /										•		
GBP) / 1 USD BASOSSOPO (0.734 EUR)	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	05/07/2018 .	02/24/2020 .		681,079	1 USD (0.73403 EUR) /				48,819	48,819		48,819		 	3,653		0004
/ 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	05/08/2018 .	03/24/2023 _		901,859	1 USD				50,369	50,369		50,369			9,274		0004
BASOSUYFO (0.731 GBP)		SCHEDULE BA	GOLDMAN SACHS BANK	MOON INTOCT 4 41 BLAVI LICO	0E /17 /0010	03/01/0010		044 640	(0.73097 GBP) /				00.005	00.005		00.005			600		0004
/ 1 USD BASOSXB36 (0.7745	EQUITY PORTFOLIO	OUNEDULE BY	CurrencyUSA GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 .	05/17/2018 _	03/01/2019 _		314,648	(0.77453 EUR) /				20,805	20,805		20,805		 	638		0004
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	05/21/2018 .	05/28/2021 .		4,841,616	1 USD				231,329	231,329		231,329			37,567		0004
BASOSYDU2 (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	GOLDMAN SACHS BANK CurrencyUSA	KD3XUN7C6T14HNAYLU02	05/21/2018 _	05/28/2021 _		4,841,340	(0.77457 EUR) /				231,070	231,070		231,070			37 , 565		0004
BAS0T9P41 (0.7229			GOLDMAN SACHS BANK	. NEONON OUT PHINATEUUZ .	00/ £ 1/ £0 10 _	00/ 40/ 404 1 _			(0.72292 GBP) /				201,010	201,070					ניטנ, וע		
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	06/15/2018 .	08/17/2020 .		582,359	1 USD				31,274	31,274		31,274			3,718		0004
BAS0T9P58 (3.929 BRL) / 1 USD) EQUITY PORTFOLIO	SCHEDULE BA	GOLDMAN SACHS BANK Currency. USA	KD3XUN7C6T14HNAYLU02	_06/15/2018 _	_03/15/2019 _		467,804	(3.92900 BRL) / 1 USD				(3,900)	(3,900)		(3,900)			1,053		0004
BASOTA3G5 0.8384 EUR			GOLDMAN SACHS BANK						0.83840 EUR /												
/ (1 USD) BASOTBLJ7 (0.746 EUR	EQUITY PORTFOLIO	SCHEDULE BA	Currency USA	. KD3XUN7C6T14HNAYLU02 .	06/18/2018 .	04/29/2019 _		4,532,428	(1 USD) (0.74595 EUR) /				(143,634)	(143,634)		(143,634)			12,940		0004
/ 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	CurrencyUSA	KD3XUN7C6T14HNAYLU02	06/25/2018 _	_03/24/2023 _		3,401,021					143,496	143,496		143,496			34,975]	0004

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

					Sh	nowing all (Options, (Caps, Floc	ors, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												1
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of `				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BASOTK1B6 1099 KRW /				GOLDMAN SACHS BANK						1099.00000													
(1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	_ KD3XUN7C6T14HNAYLU02	07/09/2018 .	04/30/2019 .		3,903,549	KRW/(1 USD)				(37,593)		(37,593)		(37,593)			11, 191		0004
BAS0TK1C4 0.8306 EUR			_	GOLDMAN SACHS BANK						0.83059 EUR /													
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	_ KD3XUN7C6T14HNAYLU02	07/09/2018 _	04/29/2019 .		2,769,084					(112,473)		(112,473)		(112,473)					0004
BAS0TSTH6 (1123.7071 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02	07/23/2018 .	04/30/2019 .		C/O CE7	(1123.70715 KRW)/1 USD				(8,061)		(8,061)		(8,061)			1,860		0004
BASOTSTL7 6.8362 CNH	EQUITI FUNIFULIU	SUMEDULE DA	our rendy	GOLDMAN SACHS BANK	. NUONUNTOOT 14HINATEUUZ	01/23/2010 .	04/30/2019 .			6.83621 CNH /				(0,001)		(0,001)		(0,001)			1,000		0004
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	_ KD3XUN7C6T14HNAYLU02	07/23/2018 _	_01/31/2019		436,645					(2, 188)		(2, 188)		(2, 188)			636		0004
BASOTSTR4 1.299 CAD /				GOLDMAN SACHS BANK						1.29900 CAD /													
(1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	07/23/2018 .	09/22/2020 .		197,843					(7,310)		(7,310)		(7,310)			1,301		0004
BAS0TSTV5 (0.7788				GOLDMAN SACHS BANK						(0.77878 EUR) /													1
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	_ KD3XUN7C6T14HNAYLU02	07/23/2018 _	07/30/2021 .		5,585,643					218,861		218,861		218,861			44,867		0004
BASOTW5X8 (0.7466	FOULTY DODTES IS	00/50/15 04		GOLDMAN SACHS BANK	1/D01// B/70074 // B/41// 1/00	07/00/0040	00/04/0000		4 407 045	(0.74657 EUR) /				50.047		50.047		50 047			44.000		
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	_ KD3XUN7C6T14HNAYLU02	07/30/2018 .	03/24/2023 .		1,427,845	1 USD (1113,96977				59,217		59,217		59,217			14,683		0004
BASOUGME4 (1113.9698 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	_ KD3XUN7C6T14HNAYLU02	09/13/2018 _	_04/30/2019 _		1 000 010	(1113.96977 KRW)/1 USD				(4,036)		(4,036)		(4,036)			3,099		0004
BASOUGMJ3 (8.5753	LQUITT FORTIOLIO	SUILDOLL DA	our rency	GOLDMAN SACHS BANK	_ 1000001100114111411002	09/ 13/ 2010 _	04/30/2019 .		1,000,019	(8.57534 SEK) /				(4,000)				(4,030)					0004
SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	09/13/2018	_02/24/2020 .		310.308					327		327		327			1,664		0004
BASOUGMN4 (0.7431	240111 1 01111 0210 111111	CONEDUCE DATE.	04. 1 0110)	GOLDMAN SACHS BANK	- 1.50.0.11.0011.11.11.12.002					(0.74306 GBP) /													
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	_ KD3XUN7C6T14HNAYLU02	09/13/2018 .	02/24/2020 .		740, 180					25,607		25,607		25,607			3,970		0004
BASOUGMS3 (0.8404				GOLDMAN SACHS BANK						(0.84043 EUR) /													1
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	09/13/2018 .	04/29/2019 .		297,465												849		0004
BASOUPOL2 (0.7785	FOULTY DODTED IO	OOLEDINE DA		GOLDMAN SACHS BANK	I/DOV/ B/700T4 (UBIA)// LI00	00 (07 (0040	00 /00 /0004		0.050.044	(0.77854 EUR) /				000 740		000 740		000 740			74 040		10004
EUR) / 1 USD BASOUUXM3 (0.7552	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK	_ KD3XUN7C6T14HNAYLU02	09/27/2018 .	09/30/2021 .		8,952,611	1 USD (0.75524 EUR) /				320,710		320,710		320,710			74,240		0004
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/09/2018 .	10/13/2023 .		4,965,248					100,097		100,097		100,097			54,314		0004
BASOUUXN1 (0.7076	LQUITT FORTIOLIO	SUILDOLL DA	our rency	GOLDMAN SACHS BANK	_ NDONON/OUT 141114A 1LOUZ	10/03/2010 .	10/ 13/ 2023 .		4,300,240	(0.70762 GBP) /				100,037		100,037		100,037					0004
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		1.581.833					62.657		62,657		62.657			17,303		0004
BAS0UY033 1119.971			,	GOLDMAN SACHS BANK					, , ,	1119.97096				, .		,		, ,			, ,		1
KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/17/2018 .	04/30/2019 .		650,410	KRW/(1 USD)				5,913		5,913		5,913			1,865		0004
BASOUY066 (6.947 CNH)				GOLDMAN SACHS BANK						(6.94704 CNH) /													1
/ 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	_ KD3XUN7C6T14HNAYLU02	10/17/2018 .	01/31/2019 .		503,811					(5,582)		(5,582)		(5,582)			734		0004
BASOV7HR0 (0.7996 EUR) / 1 USD	FOULTY DODTED IO	COLEDITE DA	0	GOLDMAN SACHS BANK	I/DOVI N/700T 4 (I N/A VI LIDO	11 /07 /0010	05/11/0001		11 000 150	(0.79962 EUR) /				040 675		219,675		010 075			04.700		10004
BASOV7HU3 (0.7259	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02	11/07/2018 .	05/11/2021 .		11,032,152	(0.72585 GBP) /				219,675		219,0/5		219,675			84,769		0004
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	11/07/2018 .	.05/11/2021	I	1.202.655					50,015		50,015		50,015			9,241		0004
BASOVF3V8 (0.7399		I LOULE DA		GOLDMAN SACHS BANK					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(0.73990 GBP) /											,271		
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	11/26/2018 .	11/30/2021 .	 	1,879,156	1 USD	ļ	ļļ.		35, 137		35, 137		35, 137		L	16,049		0004
FX Forward USD/CAD FWD				GOLDMAN SACHS BANK				I		(1.33396 CAD) /													
20200922	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	12/19/2018 .	09/22/2020 .		439,291					5,379		5,379		5,379			2,888		0004
FX Forward CNH/USD FWD		00/50/15 04		GOLDMAN SACHS BANK	1/D0/11/17/07 4 41/14/11 11/00	10 (00 (00 10	04 /04 /0040		0 070 005	6.88836 CNH /				5 004		5 004		5 004					
20190131FX Forward KRW/USD FWD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02	12/20/2018 .	01/31/2019 .		2,079,205	(1 USD) 1114.86260				5,321		5,321		5,321			3,030		0004
20190430	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	12/20/2018 .	_04/30/2019 .		563 747	1114.66260 KRW/(1 USD)				2,554		.2,554		2.554			1,616		0004
FX Forward CNH/USD FWD		CONEDUCE DA	our ronoy	GOLDMAN SACHS BANK	- NOONOW COTT-HEWTECOL	12/20/2010	2.047 007 2010 .			6.88809 CNH /				2,004		£,004		£,001			,010		0004
20190131	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	KD3XUN7C6T14HNAYLU02	12/20/2018	_01/31/2019		1,292,084					3,256		3,256		3,256			1,883		0004
1229999999. Subt	otal - Forwards - He	dging Other												7,391,423	XXX	7,391,423		10,549,578			1,056,063	XXX	XXX
1269999999. Subt	otal - Forwards	-												7,391,423	XXX	7,391,423		10,549,578			1,056,063	XXX	XXX
1399999999. Subt	otal - Hedging Effec	tive										28,280,150		8,820,025	XXX	8,820,025			(19,460,125)		XXX	XXX
	otal - Hedging Other										(82,544)		(552,420)	8,205,015	XXX	8,205,015	686,596	10,549,578	202,611		1,056,063	XXX	XXX
1419999999. Subt											(15,327)	4, 110, 200	(555,611)	4,099,511	XXX	1,464,438			3,081		539,697	XXX	XXX
	otal - Income Gener	ation									, .,.=.,		, . ,		XXX			İ	-,		,	XXX	XXX
1439999999. Subt															XXX							XXX	XXX
1449999999 - Tota											(97.871)	32.746.787	(1,108,031)	21,124,551	XXX	18.489.479	686.596	10,549,578	(19,254,433)	1,595,759		XXX
											1 , , , , , , , ,		. , , . ,	, , , , , , , , , , , , , , , , , , , ,		, ., .,	,	, ,	, . , ,	1	,,		

(a)	Code	Description of Hedged Risk(s)

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
	0002	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
	0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
	0005	Equity options provide an offset to decreases in equity markets.

SCHEDULE DB - PART A - SECTION 2 Showing all Options Care Floors Collars Swaps and Forwards Terminated During Current Year

					5	Showing	g all Op	otions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ted During	Current \	ear/							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Vear										
	of Item(s)										Strike	Initial Cost	Initial Cost										Hedge
	Hedged, Used for	Sahadula	Typo(c)			Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Pook/	Unrealized	Total Foreign	Current Year's	Gain	Adjustment to Carrying	Gain	Effectiveness
	Income	Schedule /	Type(s) of			or	Termina-	- Expiration,	Number		Index	Premium	Premium	Received	Current	Book/ Adjusted	Valuation	Exchange	(Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description CALL OPTION on EQUITY JAN18	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrease	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	01/20/2017	01/19/2018	.01/19/2018	EXERCISE	75	17,034,825	2,275.00	918,225		3,987,413		3,987,413			972,03	8			100/100
CALL OPTION on EQUITY JAN18 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x CROE	02/17/2017	01/19/2018	01/19/2018	EXERCISE	150	35, 267, 400	2,275.00	2,435,550		7,974,827		7,974,827			1,944,07	7			100/100
CALL OPTION on EQUITY JAN18																							
SPX C @ 2250 CALL OPTION on EQUITY FEB18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	X. CB0E	01/24/201/	01/19/2018	01/19/2018	EXERCISE	50	11,400,350	2,250.00	688,850		2,783,276		2,783,276			649,02	16			100/100
SPXW C @ 2850 CALL OPTION on EQUITY FEB18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	01/30/2018	.02/02/2018	.02/01/2018	SALE	20	5,644,860	2,850.00		11,200	4,569		4,569			(6,63	1)			100/100
SPXW C @ 2875	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	02/01/2018	.02/09/2018	.02/09/2018	EXPIRATION	20	5,643,960	2,875.00		7,420						(7,42	0)			100/100
CALL OPTION on EQUITY FEB18 SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Inde	CROE	10/00/0017	02/16/2018	00/16/2010	EXERCISE	75	20, 156, 550	2,350.00	2,529,825		2,812,988		2,812,988			349,61				100/100
CALL OPTION on EQUITY MAR18																							
SPX C @ 2325 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	07/21/2017	03/16/2018	_02/22/2018	. SALE	25	6, 181,350	2,325.00	483,050								2			100/100
SPX C @ 2400	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	05/19/2017	.06/15/2018	.02/22/2018	. SALE	50	11,828,600	2,400.00	633,950		1,704,323		1,704,323			183,07	3			100/100
CALL OPTION on EQUITY FEB18 SPXW C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	02/15/2018	02/23/2018	.02/23/2018	EXPIRATION	20	5,462,400	2,775.00		13,000						(13,00	0)			100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Fauity/Inde	x CBDE		03/16/2018			40	2,747,300	2.800.00		6.400	2,625		2,625							100/100
CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUTTY	EXHIBIT 5	Equity/inde	X. UBUE		T	Ī			2,141,300	,								(3,77				
SPX C @ 2350 CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	03/28/2017	03/16/2018	_03/16/2018	EXERCISE	50	11,792,850	2,350.00			2,009,076		2,009,076			350,32	6			100/100
SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	06/23/2017	03/16/2018	.03/16/2018	EXERCISE	100	24,383,000	2,350.00	1,573,300		4,018,151		4,018,151			700,65	1			100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x CBOE	04/21/2017	03/16/2018	03/16/2018	EXERCISE	125	29,358,625	2,375.00	1,260,250		4,710,189		4,710,189				4			100/100
CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5							OF.					942,038					172,66				100/100
SPX C @ 2375 CALL OPTION on EQUITY MAR18			Equity/Inde			_03/16/2018			20	6,089,025	2,375.00	351,975				942,038							
SPX C @ 2325 CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	07/21/2017	.03/16/2018	_03/16/2018	. EXERCISE	50	12,362,700	2,325.00			2,134,076		2, 134, 076			354,32	6			100/100
SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	05/02/2017	03/16/2018	03/16/2018	. EXERCISE	50	11,955,850	2,300.00			2,259,076		2,259,076			358,32	6			100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Inde	x. CBOE	02/23/2018	03/16/2018	03/16/2018	EXPIRATION	10	2,747,300	2,800.00		6,400						(6,40	0)			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2425	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	v CROE	06/23/2017	06/15/2018	04/03/2018	SALE	50	12, 191,500	2,425.00	661.200		1,107,974		1, 107, 974			(302,27	161			100/100
CALL OPTION on EQUITY APR18																							
SPX C @ 2350 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	12/28/2017	.04/20/2018	_04/03/2018	. SALE	25	6,718,850	2,350.00								(180,18	8)			100/100
SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	08/29/2017	06/15/2018	04/05/2018	. SALE	25	£, 115,750	2,450.00	274,025		583,862		583,862			(66,76	3)			100/100
CALL OPTION on EQUITY APR18 SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	12/28/2017	04/20/2018	04/11/2018	SALE	25	6,718,850	2,350.00								(72,31	3)			100/100
CALL OPTION on EQUITY APR18 SPXW C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x CROE	04/03/2018	04/13/2018	04/13/2018	EXERCISE	75	19,608,375	2,325.00		2, 158, 350	2,484,638		2.484.638			326,28	8			100/100
CALL OPTION on EQUITY APR18												000 000				, ,							
SPX C @ 2350 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	X. UBUE		.04/20/2018		. EXERCISE	25	6,718,850	2,350.00												100/100
SPX C @ 2425 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	X. CB0E	06/23/2017	06/15/2018	04/27/2018	SALE	25	6,095,750	2,425.00	330,600		630,187	ļ	630,187			(74,93	8)			100/100
SPX C @ 2425	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	07/21/2017	06/15/2018	04/27/2018	. SALE	75	18,544,050	2,425.00	1,077,525		1,890,560		1,890,560			(224,81	5)			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2425	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	08/18/2017	.06/15/2018	.05/07/2018	SALE	50	12, 127, 750	2,425.00			1,226,824		1,226,824			(183,42	6)			100/100
CALL OPTION on EQUITY JUN18								CALE	05														
SPX C @ 2400 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde			.06/15/2018		. SALE	25	5,914,300	2,400.00	316,975		675,612					(85,01				100/100
SPX C @ 2400 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	X. CBOE	06/02/2017	06/15/2018	05/08/2018	. SALE	25	6,097,675	2,400.00	385,250		675,612	ļ	675,612			(85,01	3)			100/100
SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	09/08/2017	06/15/2018	.05/15/2018	. SALE	100	24,614,300	2,450.00	1,224,600		2,571,347		2,571,347			(31, 15	3)			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	05/19/2017	06/15/2018	.05/16/2018	. SALE	50	11,828,600	2,350.00			1,867,724		1,867,724			121,97	4			100/100
CALL OPTION on EQUITY MAY18									50	, ,			1 605 050			1,584,326							100/100
SPX C @ 2400 CALL OPTION on EQUITY MAY18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde			.05/18/2018			50	13,519,800	2,400.00		1,665,850		ļ				(81,52		 		
SPX C @ 2400 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	X. CBOE	04/03/2018	05/18/2018	_05/18/2018	_EXERCISE	50	13,072,250	2,400.00		1, 147,000	1,584,326	ļ	1,584,326			437,32	6			100/100
SPX C @ 2400	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	06/02/2017	.06/15/2018	.06/15/2018	. EXERCISE	25	6,097,675	2,400.00	385,250		942,088		942,088			181,46	3			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	06/23/2017	06/15/2018	06/15/2018	EXERCISE	75	18,287,250	2,325.00	1,484,325		3,388,763		3,388,763				8			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2425	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Inde			06/15/2018			100	24, 255, 500	2,425.00	1,195,500		3,518,351		3,518,351			697,85				100/100
CALL OPTION on EQUITY JUN18															<u> </u>						<u> </u>		
SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	08/18/2017	06/15/2018	_06/15/2018	EXERCISE	100	24,255,500	2,375.00	1,510,800		4,018,351		4,018,351			751,85	1]			100/100

SCHEDULE DB - PART A - SECTION 2 Showing all Options Care Floors Collars Swaps and Forwards Terminated During Current Year

					5	Showing	all Op	tions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ted During	Current \	∕ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Veer											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/ 	of Distr(s)	Fushers Countries	T	or	Termina-	Expiration,	Number	Nederal	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
CALL OPTION on EQUITY SEP18	.,	i do i i i i i i	(α)	or dentral oleanighouse					Contracts	Attiount	(i did)	1 414	i did	remination	income	Value	Couc	(Decrease)	B.//1.O.V.	71001011011	Hecognized	item	Belefied	(5)
SPX C @ 2425 CALL OPTION on EQUITY JUL18	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 11/17/2017	.09/21/2018	.07/11/2018	SALE	75	19,341,375	2,425.00	1,778,700		2,687,510		2,687,510			-	386, 13	5			100/100
SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	04/27/2018	.07/20/2018	.07/20/2018	EXERCISE	50	13,349,550	2.450.00		1,206,900	1,761,976	; [1,761,976					6			100/100
CALL OPTION on EQUITY JUL18																								
SPX C @ 2475 CALL OPTION on EQUITY DEC18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	05/15/2018	07/20/2018	07/20/2018	EXERCISE		27, 114,500	2,475.00		2,440,700	3,273,951		3,273,951					1			_ 100/100
SPX C @ 2550	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CB0E	12/22/2017	12/21/2018	07/27/2018	SALE	75	20, 125,050	2,550.00	1,802,400		2,225,660		2,225,660				491,28	5			100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CROE	10/20/2017	.09/21/2018	08/03/2018	SALE	75	19,314,075	2,525.00			2,343,710	, l	2,343,710				648,33	5			100/100
CALL OPTION on EQUITY SEP18																								
SPX C @ 2525 CALL OPTION on EQUITY AUG18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 10/20/2017	.09/21/2018	.08/16/2018	SALE	75	19,314,075	2,525.00			2,417,511		2,417,511					6			. 100/100
SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	_05/07/2018	08/17/2018	08/17/2018	EXERCISE	50	13,363,150	2,450.00		1,218,600	1,943,376		1,943,376				<i>7</i> 24,77	6			100/100
CALL OPTION on EQUITY AUG18 SPX C @ 2450	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CROF	05/15/2018	.08/17/2018	08/17/2012	EXERCISE	100	27, 114,500	2,450.00		2,743,500	3,886,751		3,886,751				1,143,25	1			100/100
CALL OPTION on EQUITY AUG18																								
SPX C @ 2900 CALL OPTION on EQUITY SEP18	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	07/27/2018	.08/17/2018 _	.08/17/2018 .	EXPIRATION	10	2,818,820	2,900.00		1,330	····	-	-			·	(1,33	0)			. 100/100
SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	. 09/22/2017	09/21/2018	09/21/2018	EXERCISE		31,277,750	2,450.00	2,067,750		6,130,439		6, 130, 439				2,552,31	4			100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CROF	09/22/2017	.09/21/2018	09/21/2018	EXERCISE	150	37,533,300	2,475.00	2,236,200		6,981,527		6.981.527				2,993,77	7			100/100
CALL OPTION on EQUITY SEP18			,																		, I			
SPX C @ 2475 CALL OPTION on EQUITY SEP18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	. 10/19/2017	.09/21/2018	.09/21/2018	EXERCISE	75	19,215,750	2,475.00	1,355,775		3,490,763		3,490,763			-	1,496,88	В			. 100/100
SPX C @ 2500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	. CB0E	10/20/2017	09/21/2018	.09/21/2018	EXERCISE	100	25,752,100	2,500.00	1,713,900		4,404,351		4,404,351				1,946,85	1			100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	12/21/2018	00/25/2019	SALE	75	19,341,375	2,575.00	1,158,000		2,664,261		2,664,261				1,065,63				100/100
CALL OPTION on EQUITY OCT18								ONLL											-					
SPX C @ 2550 CALL OPTION on EQUITY OCT18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	_08/03/2018	_10/19/2018 _	_10/15/2018	SALE	75	21,302,625	2,550.00		2,215,275	1,506,336					-	(708,93	9)			. 100/100
SPXW C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CB0E	10/12/2018	10/15/2018	.10/15/2018	EXERCISE	100	27,671,300	2,575.00		1,863,400	1,757,751		1,757,751				(105,64	9)			100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/11/2018	11/16/2018	10/16/2019	SALE	25	7,219,725	2,600.00		757,000	524,437		524,437				(232,56	2)			100/100
CALL OPTION on EQUITY OCT18			Equity/ Illuex	COUL															-		3/1			
SPX C @ 2550	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	_08/16/2018	_10/19/2018 _	10/19/2018	EXERCISE	75	21,305,175	2,550.00		2,283,675	1,687,388		1,687,388				(596,28	7)			100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	. 11/17/2017	12/21/2018	10/31/2018	SALE	75	19,341,375	2,575.00	1,158,000		1,398,486		1,398,486				(200, 13	9)			100/100
CALL OPTION on EQUITY NOV18 SPXW C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CROF	10/24/2018	11 (00 (0010	.11/02/2018	EVEDOLOE	75	19.920.750	2.575.00		944.325	1,110,338		1, 110, 338				166,01				100/100
CALL OPTION on EQUITY MAR19	EQUIT INDEX ANNUIT	EXHIBIT 5.	Equity/index.	(BUE	10/24/2018	11/02/2018	.11/02/2016	EXENCISE		19,920,750	2,5/5.00				` <u></u>				-		°			
SPXW C @ 2875	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	10/05/2018	_03/29/2019 _	11/05/2018	SALE	12	3,462,684	2,875.00		145,680	62, 130		62,130			-	(83,55	0)			100/100
CALL OPTION on EQUITY NOV18 SPXW C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 10/24/2018	11/09/2018	11/09/2018	EXERCISE		19,920,750	2,575.00		939,304	1,544,963		1,544,963					9			. 100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CROF	07/24/2010	_11/16/2018 _	11/15/2012	SALE	75	21, 153,000	2,550.00		2 244 205	1,330,086	.]	1,330,086				(884.13	0)			. 100/100
CALL OPTION on EQUITY NOV18			,,.										2,214,225		'				-	(== 1, 12				
SPX C @ 2550 CALL OPTION on EQUITY NOV18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	_07/27/2018	11/16/2018	_11/15/2018	SALE	75	21, 141, 150	2,550.00		2, 150, 775	1,330,086	· 	1,330,086			·}	(820,68	9)		 	_ 100/100
SPXW C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	10/24/2018	11/23/2018	11/21/2018	SALE	50	13,280,500	2,575.00		670,000	413,674		413,674				(256, 32	6)			100/100
CALL OPTION on EQUITY NOV18 SPXW C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	10/24/2018	_11/23/2018 _	11/23/2010	EYERCISE	ne.	6,640,250	2,575.00			143,863		143,863				(191, 13	7)			. 100/100
CALL OPTION on EQUITY NOV18									20					140,003	·	143,003								
SPXW C @ 2775CALL OPTION on EQUITY DEC18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	_ 11/16/2018	_11/30/2018 _	.11/30/2018	EXPIRATION	20	5,472,540	2,775.00	}	28,600		-	-	 		·}	(28,60	0)	 	ļ	. 100/100
SPXW C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2018	12/07/2018	12/06/2018	SALE	50	13,651,000	2,650.00		518,450	109, 174		109, 174				(409,27	6)			100/100
CALL OPTION on EQUITY DEC18 SPXW C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	. 11/15/2018	12/07/2018	12/07/2010	SALE	ne.	6,825,500	2,650.00		259,225	12,437		12,437				(246,78				100/100
CALL OPTION on EQUITY DEC18									20												,			
SPX C @ 2600 CALL OPTION on EQUITY JAN19	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 12/29/2017	_12/21/2018 _	.12/11/2018	SALE	50	13,368,050	2,600.00			361,724					-	(617,02	6)			_ 100/100
SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 01/19/2018	01/18/2019	.12/11/2018	SALE	30	8,430,900	2,675.00		741,900	166,964		166,964			 	(574,93	6)			100/100
CALL OPTION on EQUITY DEC18 SPXW C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CROF	12/07/2019	12/12/2018	12/12/2010	SALE	En	13, 165, 400	2,675.00		82,500	4,874		4,874				(77,62	8)			100/100
CALL OPTION on EQUITY DEC18												·		4,0/4	·	4,0/4			·					
SPXW C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 11/15/2018	_12/14/2018 _	12/14/2018	EXPIRATION	75	20,476,500	2,675.00								-	(677, 17	5)			100/100
CALL OPTION on EQUITY DEC18 SPXW C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	12/10/2018	12/14/2018	.12/14/2018	EXPIRATION	50	13, 188,600	2,675.00		42,500				<u> </u>		<u> </u>	(42,50	0)			100/100
CALL OPTION on EQUITY DEC18	COLLEY INDEX ANDLEY			CDOF						40 400 000			70.000											
SPXW C @ 2675 CALL OPTION on EQUITY DEC18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	12/11/2018	_12/14/2018 _	_12/14/2018	EXPIRATION	50		2,675.00	····	72,900		·				· 	(72,90	ν) <u></u>		·	_ 100/100
SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	12/29/2017	12/21/2018	12/17/2018	SALE	100	26,736,100	2,600.00	1,994,900		186,648		186,648				(1,770,85	2)			100/100

SCHEDULE DB - PART A - SECTION 2

					Forwards	Terminat	ed During	Current Y	'ear														
1	2	3	4	5 6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
											Cumulative												1
	Description of Item(s)									Strike	Prior Year(s) Initial Cost	Initial Cost											Hedge
	Hedged,				Date of	:	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)		Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of		or	Termina	a- Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty Trad			Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
CALL OPTION on EQUITY DEC18 SPX C @ 2675	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CBOE	12/21/2018	12/21/201	B EXPIRATION	150	40,250,100	2,675.00	2,310,150								(2,184,750)			100/100
CALL OPTION on EQUITY DEC18			Equity/ maox																	/			
SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index		12/21/2018	_12/21/201	B EXPIRATION	25	6,708,350	2,550.00	600,800								(578, 125)			100/100
	I - Purchased Options	- Hedging	Effective -	Call Options and Warrants			1			П	47,615,725	29,568,559	125,233,558		125, 233, 558	XXX			13,651,999	1			XXX
PUT OPTION on EQUITY JAN18 SPX P @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOF 12/29/2	01/19/2018	01/19/201	B EXPIRATION	50	13,368,050	2,525.00	14,000								(15,500)			100/100
PUT OPTION on EQUITY FEB18																				1			
SPX P @ 2550	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	. CBOE	18 _02/16/2018	02/16/201	B EXPIRATION	75	20,484,000	2,550.00		750							(750)			100/100
PUT OPTION on EQUITY MAR18 SPXW P @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 03/01/2	03/09/2018	03/09/201	B EXPIRATION	20	5.355.340	2.600.00		20,600							(20,600)			100/100
PUT OPTION on EQUITY MAR18										,													
SPX P @ 2600 PUT OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index.	. CBOE	118 .03/16/2018	_03/16/201	B EXPIRATION	10	2,728,120	2,600.00		4, 150							(4, 150)			100/100
SPX P @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 03/15/2	03/16/2018	03/16/201	B EXPIRATION	300	82,419,900	2,575.00		4.500							(4,500)			100/100
PUT OPTION on EQUITY APR18												,											
SPX P @ 2600 PUT OPTION on EQUITY MAY18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	Equity/Index	CB0E	04/20/2018	1.04/20/2010	B . EXPIRATION	25	6,640,750	2,600.00		14,000							(14,000)			100/100
SPX P @ 2650	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CBOE	05/18/2018	05/18/201	B EXPIRATION	30	8, 169, 210	2,650.00		9,900							(9,900) <u>[</u>			100/100
PUT OPTION on EQUITY MAY18												-											
SPX P @ 2600 PUT OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index.	CBOE	118 05/18/2018	05/18/201	B EXPIRATION	50	13,557,250	2,600.00		5,500				·			(5,500)			100/100
SPX P @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	06/15/2018	06/15/201	B EXPIRATION		13,622,200	2,525.00		14,500							(14,500)			100/100
PUT OPTION on EQUITY JUL 18																							
SPX P @ 2675 PUT OPTION on EQUITY JUL18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	Equity/Index	. CB0E	118 .07/20/2018	1.07/20/201	B . EXPIRATION	50	14,006,550	2,675.00		3,000							(3,000)			100/100
SPX P @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2018	07/20/2010	B EXPIRATION	100	28.013.100	2,650.00		4.500							(4,500)			100/100
PUT OPTION on EQUITY JUL 18																							1
SPXW P @ 2800 PUT OPTION on EQUITY AUG18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CB0E	07/27/2018	07/27/201	B EXPIRATION	10	2,837,440	2,800.00		500							(500)			100/100
SPX P @ 2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E07/27/2	08/17/2018	08/17/201	B EXPIRATION		2,818,820	2,700.00		6,770							(6,770)			100/100
PUT OPTION on EQUITY AUG18																							1
SPX P @ 2700 PUT OPTION on EQUITY AUG18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	118 .08/17/2018	108/17/201	B . EXPIRATION	20	5,643,860	2,700.00		2,900							(2,900)			100/100
SPX P @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index			08/17/201	B EXPIRATION	5	1,428,850	2,800.00		975							(975)			100/100
PUT OPTION on EQUITY AUG18																							
SPX P @ 2675 PUT OPTION on EQUITY SEP18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CB0E	118 08/17/2018	1 108/1//201	B EXPIRATION	100	28, 183,700	2,675.00		5,000							(5,000)			100/100
SPX P @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE08/21/2	09/21/2018	.09/21/201	EXPIRATION	50	14,314,800	2,650.00		21,500							(21,500)			100/100
PUT OPTION on EQUITY SEP18				l																			1
SPX P @ 2700 PUT OPTION on EQUITY SEP18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index.	UBUE	118 .09/21/2018	1.09/21/201	B EXPIRATION	125	36,312,250	2,700.00		5,875							(5,875)			100/100
SPX P @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE09/14/2	09/21/2018	09/21/201	B EXPIRATION	150	43,574,700	2,600.00		4,178							(4,178)			100/100
PUT OPTION on EQUITY OCT18 SPX P @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	F: 4 / I = d =	0005	10/19/2018	10/10/001	B EXPIRATION	45	4.214.880	0.750.00		6.000							(0.000				100/100
PUT OPTION on EQUITY OCT18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	Equity/Index	CBOE	118 110/ 19/2018	10/19/201	B LEAPIRATION		4,214,000	2,750.00									(6,000	/			100/100
SPX P @ 2750	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CB0E	10/19/2018	10/19/201	B EXPIRATION	30		2,750.00		9,900				·			(9,900)			100/100
PUT OPTION on EQUITY OCT18	EQUITY INDEX ANNUITY	EVLIPIT E	Equity/Ind	CROF 10/25/2	10/00/0040	10/00/004	B EXPIRATION	0.5	0 460 405	0 000 00		0 575							/0 F7F	j j			100/100
SPXW P @ 2600 PUT OPTION on EQUITY NOV18	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	. LOUIC	10/26/2018	10/20/2018	D JEAPTHATIUN	35	9,469,495	2,600.00						1				1			100/100
SPXW P @ 2600	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CB0E10/26/2	11/02/2018	11/02/201	B EXPIRATION	20	5,317,380	2,600.00		43,000							(43,000)			100/100
PUT OPTION on EQUITY NOV18 SPXW P @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0F 11/06/2	11/09/2018	11/00/201	B EXPIRATION	20	5,510,900	2,600.00		3.400		I					(3,400	J l			100/100
PUT OPTION on EQUITY NOV18	EQUITE INDEX ANNUITI	_ CARIDII 3 .	Equity/index,	11/00/2	110 111/09/2018	11/09/2010	LAFINATION	20		∠,000.00						1			(3,400	/			100/ 100
SPX P @ 2550	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	11/16/2018	11/16/201	B . EXPIRATION	10	2,682,630	2,550.00		22,500				-			(22,500)			100/100
PUT OPTION on EQUITY NOV18 SPX P @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OBOE 11/00/9	11/16/2018	11/16/201	B EXPIRATION	25	6,952,525	2,600.00		3.500		I					(3,500	J I			100/100
PUT OPTION on EQUITY NOV18	EQUITE INDEX ANNUITY	_ LAIIDII 3 _	Equity/ muex	11/09/2	110 111/10/2010	11/10/2010	- LAI IIIATTUN	20		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1				1			
SPX P @ 2600	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CB0E11/14/2	11/16/2018	11/16/201	B EXPIRATION	10	2,701,580	2,600.00		1,490							(1,490)			100/100
PUT OPTION on EQUITY NOV18 SPXW P @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OBOE 11/20/2	11/23/2018	11/23/201	B EXPIRATION	20	5,283,780	2,550.00		4.600		I					(4,600	J I			100/100
PUT OPTION on EQUITY NOV18	EQUITE INDEX ANNUITY	_ LAIIDII 3 .	Equity/ muex,					20		2,000.00		4,600				1				/			
SPXW P @ 2650	EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	Equity/Index	CB0E	11/23/2018	11/23/201	B LEXERCISE	25	6,624,825	2,650.00	 	12,750	43,563	ļ	43,563				30,813			ļ	100/100
PUT OPTION on EQUITY NOV18 SPXW P @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CROF 11/23/2	11/28/2018	11/28/201	R EXPIRATION	35	9,213,960	2,575.00		20,650							(20,650	, I			100/100
PUT OPTION on EQUITY DEC18	Equit. INDEX ANNOTH		Equity/ IIIUEA						,2,10,300	,070.00										1			
SPXW P @ 2700	EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	Equity/Index	CB0E12/03/2	12/07/2018	12/06/201	B . SALE	50	13,951,850	2,700.00			250,524		250,524				242,024				100/100
PUT OPTION on EQUITY DEC18 SPXW P @ 2700	FOULTY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOF 12/03/2	12/07/2018	12/07/201	SALE	25	6,975,925	2,700.00		4 250	140.287		140 287				136.037	.			100/100
	I - Purchased Options				412/01/2010		- 4 ONLL	,zu		4,ruu.UU	14.000	278,213	434.373			XXX			140.660				XXX
00799999999. Subtota				provene							47,629,725		125,667,931		125,667,93				13,792,659	,			XXX
		5 9									,,.20	.,,	, ,		.,,00				.,,			•	

				9	Showing all Op	tions. Car	s. Floors.	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current Y	ear								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	B									Cumulative												
	Description of Item(s)								Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of			or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	Maturity or Sale	Of Contracts	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Codo	Increase/	Change in	tion)/	Termination	Hedged	Termination Deferred	Termination
Description CALL OPTION on EQUITY JUN18	or Replicated	SCHEDULE D	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX C @ 2750.000000	EQUITY PORTFOLIO	Equity/Index.	CB0E	.05/10/2018	06/15/2018 _06/11/2018	SALE		3,539,991	2,750.00		24,700	53,937		24,700					29,237			0005
CALL OPTION on EQUITY JUN18		SCHEDULE D		-=																		
SPX C @ 2750.000000	EQUITY PORTFOLIO	Equity/Index	U Options and Warrents	. .05/10/2018	06/15/2018 _06/11/2018	SALE	13	3,539,991	2,750.00		24,700 49,400	53,937		24,700	XXX				29,237 58.474			XXX
PUT OPTION on EQUITY JUN18	i - Purchased Options	SCHEDULE D	Il Options and Warrants				1		1	-	49,400	107,874	1	49,400	***				58,4/4			
SPX P @ 2500.000000	EQUITY PORTFOLIO	Equity/Index	CBOE	12/05/2017	06/15/2018 02/15/2018	SALE	200	52,591,400	2,500.00	1,098,000		899,682		1,098,000		269,000			(198,318)			0005
PUT OPTION on EQUITY JUN18		SCHEDULE D																	///0.000			
SPX P @ 2500.000000 PUT OPTION on EQUITY SEP18	EQUITY PORTFOLIO	SCHEDULE D Equity/Index	. CBOE	. 12/05/2017	.06/15/201802/15/2018	SALE	550	144,626,350	2,500.00	2,887,500		2,474,127		2,887,500		607,750			(413,373)			J005
SPX P @ 2525.000000	EQUITY PORTFOLIO	Equity/Index	CB0E	.02/15/2018	09/21/2018 _05/11/2018	SALE	300	81,936,000	2,525.00		2,355,000	1,007,074		2,355,000					(1,347,926)			0005
PUT OPTION on EQUITY JUL 18	FOLLEY PORTED IO	SCHEDULE D	anar-	00 (00 (0040	07/00/0040 07/00/0040	0115	40	0.504.044	0.700.00		40 440	45, 400		40.440					22.000			0005
SPX P @ 2700.000000 PUT OPTION on EQUITY JUL18	EQUITY PORTFOLIO	SCHEDULE D Equity/Index.	UDUE	06/22/2018	07/20/2018 _07/02/2018	SALE	1	3,581,344	2,700.00		18,448	45,486		18 , 448					27,038			6000
SPX P @ 2700.000000	EQUITY PORTFOLIO	Equity/Index	CB0E	06/22/2018	07/20/2018 _07/02/2018	SALE	13	3,581,344	2,700.00		18,448	45,486	ļ	18,448			 		27,038			0005
PUT OPTION on EQUITY DEC18 EFA P @ 68.000000	EQUITY PORTFOLIO	SCHEDULE D	CROE	05/30/2018	12/21/2018 07/10/2018	CHE	5 500	1.090.089.000			1.353.000	1 176 007		1.353.000					(176 110)			0005
PUT OPTION on EQUITY SEP18	EQUIT PURIFULIU	SCHEDULE D Equity/Index.	LOUE		12/21/2016 10//10/2018	SALE	5,500	1,090,089,000				1,176,887							(176, 113)			cour
EFA P @ 68.000000	EQUITY PORTFOLIO	Equity/Index.	CB0E	.05/11/2018	.09/21/201807/10/2018	SALE	23, 100	4,758,461,400	68.00		2,206,189	2,655,537		2,206,189					449,348			0005
PUT OPTION on EQUITY AUG18 SPX P @ 2725.000000	FOULTY PORTFOLIO	SCHEDULE D	CDOF	07/10/0010	08/17/2018 07/17/2018	CHE		839.487	2,725.00		5 040	0.040		5 040					(0.100)			0005
PUT OPTION on EQUITY AUG18	EQUITY PORTFULIO	SCHEDULE D Equity/Index.	. 080E		W6/11/2016 JU//11/2016	SALE			2,725.00			2,842		5,040					(2, 198)			JUU5
SPX P @ 2725.000000	EQUITY PORTFOLIO	Equity/Index	CB0E	_07/10/2018	08/17/2018 _07/17/2018	SALE	3		2,725.00		5,040	2,842		5,040					(2, 198)			0005
PUT OPTION on EQUITY AUG18 SPX P @ 2725.000000	EQUITY PORTFOLIO	SCHEDULE D	CDOF	07/10/0010	08/17/2018 _07/17/2018	SALE		1 110 070	0.705.00		5 080	3.790		5.080					(1.000)			0005
PUT OPTION on EQUITY AUG18	EQUITY PORTFULIO	SCHEDULE D Equity/Index.	. UBUE	0// 10/2018	08/1//2018 _0//1//2018	SALE	4	1, 119, 372	2,725.00		5,080	3,790		5,080					(1,290)			JUU5
SPX P @ 2725.000000	EQUITY PORTFOLIO	Equity/Index.	CB0E	.07/10/2018	08/17/2018 _07/17/2018	SALE			2,725.00		5,040	2,842		5,040					(2, 198)			0005
PUT OPTION on EQUITY AUG18	FOULTY PORTFOLIO	SCHEDULE D	0005	07/10/0010	08/17/2018 07/17/2018	SALE		839.487	0.705.00		5 040	2,842		5.040					(0.400)			0005
SPX P @ 2725.000000 PUT OPTION on EQUITY AUG18	EQUITY PORTFULIO	SCHEDULE D Equity/Index	. UBUE		08/1//2018 0//1//2018	SALE			2,725.00		5,040	2,842		5,040					(2, 198)			JUU5
SPX P @ 2725.000000	EQUITY PORTFOLIO	Equity/Index	CB0E	.07/16/2018	08/17/2018 _07/17/2018	SALE	4	1, 119, 372	2,725.00		5,080	3,790		5,080					(1,290)			0005
PUT OPTION on EQUITY AUG18 SPX P @ 2850.000000	FOULTY PORTFOLIO	SCHEDULE D	CDOF	00 /07 /0010	08/17/2018 _08/13/2018	SALE		0.000.045	0.050.00		6.650	04 405		0.050					14 475			0005
PUT OPTION on EQUITY AUG18	EQUITI FUNIFULIU	SCHEDULE D Equity/Index.	COUE	00/0//2010	JUD/ 11/2010 JUD/ 13/2010	. OHLE		2,000,915	2,850.00			21, 125		6,650					14,475			JUUS
SPX P @ 2850.000000	EQUITY PORTFOLIO	Equity/Index.	CB0E	.08/07/2018	08/17/2018 _08/13/2018	SALE		2,000,915	2,850.00		6,650	21, 125		6,650					14,475			0005
PUT OPTION on EQUITY AUG18	FOULTY PORTFOLIO	SCHEDULE D	CONE	00/07/2010	08/17/2018 _08/15/2018	SALE		857,535	2,850.00		2.850	13,494		2,850					10 644			0005
SPX P @ 2850.000000 PUT OPTION on EQUITY AUG18	EQUITI FUNIFULIU	SCHEDULE D Equity/Index		00/0//2010	00/11/2010 _00/13/2010	OHLE			2,030.00		2,000	13,494		2,000					10,644			.005
SPX P @ 2850.000000	EQUITY PORTFOLIO	Equity/Index	CB0E	.08/07/2018	08/17/2018 _08/15/2018	SALE		857,535	2,850.00		2,850	13,494		2,850					10,644			0005
PUT OPTION on EQUITY AUG18 IWM P @ 167.000000	EQUITY PORTFOLIO	SCHEDULE D	0005	00 /00 /0010	00 (04 (0040 00 (04 (0040	EXPIRATION	0.5	1 404 070	107.00		0.000			0.000					(0.000)			0005
PUT OPTION on EQUITY AUG18	EQUITY PORTFULIO	SCHEDULE D Equity/Index.	. 080E	08/20/2018	08/31/2018 _08/31/2018	EXPIRATION		1, 434, 970	167.00		6,289			6,289					(6, 289)			JUU5
IWM P @ 167.000000	EQUITY PORTFOLIO	Equity/Index	CB0E	08/20/2018	08/31/2018 _08/31/2018	EXPIRATION	85	1,434,970	167.00	ļ	6,289		ļ	6,289	·		 		(6,289)			0005
PUT OPTION on EQUITY SEP18	EQUITY PORTFOLIO	SCHEDULE D Equity/Index	CROE	02/15/2010	00/21/2010 00/21/2010	EXPIRATION	450	122,904,000	0 505 00		9 599 500			3,532,500					(2 522 500)			0005
SPX P @ 2525.000000 PUT OPTION on EQUITY SEP18	LWOIII FUNIFULIU	SCHEDULE D	. WUL	.08/28/2018	09/21/2018 _09/21/2018	LAFIDATIUN	450	122,904,000	2,525.00		3,532,500			000, 232 , د					(3,532,500)			JUUJ
SPX P @ 2875.000000	EQUITY PORTFOLIO	Equity/Index	CB0E		.09/21/201809/21/2018	EXPIRATION	20	5,795,040	2,875.00		32,000			32,000					(32,000)			0005
PUT OPTION on EQUITY SEP18 SPX P @ 2875.000000	FOULTY PORTFOLIO	SCHEDULE D Fauity/Index	CROE	_08/28/2018	09/21/2018 09/21/2018	EXPIRATION	00	5,795,040	2,875.00		32.000			32.000					(32,000)			0005
	I - Purchased Options		t Ontions	· 	mai 5 1/ 50 10 TMA/ 5 1/ 50 18	_LAFIDATIUN	j20		<u> </u>	3.985.500		8.392.466		13.594.984	XXX	876.750			(5,202,518)			XXX
BASO3GAF4 ON LIABILITY-STRIKE	i i aronasea Options	Interest	JPMORGAN CHASE BANK,							3,303,300	3,003,404	0,352,400	1	10,004,304	7///				(3,202,310)			7///
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 Rate	N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	01/15/2018 _01/15/2018	MATURITY	ļ	800,000	1.02	39,467		ļ	313	39,467		39, 159	ļ		(39,467)			0001
BASO3U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	Interest EXHIBIT 5 Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2012	02/15/2018 _02/15/2018	MATURITY	1	600,000	1.00				736	30.923		30, 199			(30,923)			0001
BASO3U668 ON LIABILITY-STRIKE	I-FINNER LURONIS	Interest	JPMORGAN CHASE BANK,	00/ 10/2013	102/10/2010 102/10/2018	maioniii			1.00	30, 923			/36		1				(30,923)			JUU I
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 . Rate	N.A	.03/15/2013	.02/15/201802/15/2018	MATURITY		100,000	1.00	5, 154			123	5, 154		5,033			(5, 154)			0001
BASO482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	Interest EXHIBIT 5 Rate	BANK OF AMERICA, N A R4TYDER66KM70031MR27	04/15/0010	03/15/2018 03/15/2018	MATURITY	1	1, 100,000	0.87	50.000			3.025			47.019			(50,000)			0001
BASO482X1 ON LIABILITY-STRIKE	I"LINNED PHODUCIS	EXHIBIT 5 . Rate	BANK OF AMERICA,	104/10/2013	JUS/ 13/2018 JUS/ 13/2018	MAIUMIIT			0.87							41,019			(50,000)			JUU I
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 Rate	N.A. B4TYDEB6GKMZ0031MB27	04/15/2013	03/15/2018 _03/15/2018	MATURITY		200,000	0.87	9,091			550	9,091		8,549			(9,091)			0001
BASO4HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	Interest EXHIBIT 5 Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGGFU57RNE97	05/15/2012	04/15/2018 _04/15/2018	MATIDITY			0.99	41.067			2.166	41.067		38.933			(41,067)			0001
BASO4HXJ8 ON LIABILITY-STRIKE	I-FINNER LHOROTES	EXHIBIT 5 . Rate	JPMORGAN CHASE BANK,		104/10/2018 104/10/2018	MAIUHIIT			0.99	41,06/			∠, 166 .	41,06/					(41,067)			JUU I
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 . Rate	N.A	.05/15/2013	04/15/2018 _04/15/2018	MATURITY		200,000	0.99	10,267			541	10,267		9,733			(10,267)			0001
BASO4V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	Interest EXHIBIT 5 Rate	BANK OF AMERICA, N.A. B4TYDFB6GKMZ0031MB27	06/14/2012	05/15/2018 05/15/2018	MATURITY	1	700,000	1.20	40.250			2.051	40.250		38,230			(40,250)			0001
BASO4V517 ON LIABILITY-STRIKE	I-FINNER LURON19	Interest	BANK OF AMERICA,	_00/ 14/2013	100/10/2010 100/10/2018	maiuniii	ļ		1.20	40,250			2,001	40,250	1		<u> </u>		(40,250)			JUU I
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 Rate	N.AB4TYDEB6GKMZ0031MB27 .	_06/14/2013	05/15/2018 _05/15/2018	MATURITY		100,000	1.20	5,750			293	5,750		5,461			(5,750)			0001
BASO55N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNIALLY	T I INVEN PRODUCTS	Interest	JPMORGAN CHASE BANK, N A 7H6GLXDRUGOFU57RNE97	07/15/2012	06/15/0010 06/15/0010	MATURITY	I	1,100,000	1.50	71 044			1 070	71 044		70 400			(71.044)			0001
BASO55N21 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	EXHIBIT 5 . Rate Interest	N.A. 7H6GLXDRUGQFU57RNE97 . JPMORGAN CHASE BANK ,	0// 15/2013	.06/15/201806/15/2018	MATURITY			1.58	71,844			1,373	71,844	1				(71,844)			JUU I
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 . Rate	N.A. 7H6GLXDRUGQFU57RNE97	.07/15/2013	06/15/2018 06/15/2018	MATURITY		100,000	1.58	6,531		<u> </u>	125	6,531	ļ	6,408			(6,531)			0001

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

					Sho	wing	all Op	tions, Cap	s, Floors,	Collars, S	waps and	Forwards	Terminat	ed During	Current Y	'ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
												Cumulative											1
	Description										0. "	Prior Year(s)	Current Year										1
	of Item(s) Hedged,				D	ate of		Indicate			Strike Price.	Initial Cost of Un-	Initial Cost of Un-	Considera-					Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			aturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unrealize	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valuation		(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)			kpira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increase	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)		Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrease) B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU0206	3/15/2013 07/	15/2018	07/15/2018	MATURITY		750,000	1.72	50,250			967	50.250	49,2	98		(50,250)			0001
BAS05H1G8 ON LIABILITY-STRIKE			Interest	GOLDMAN SACHS BANK												, ,							1
5YR CMS RESET ANNUALLY BAS05H1H6 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate Interest	USA KD3XUN7C6T14HNAYLU02 06 GOLDMAN SACHS BANK	3/15/2013 .07/	15/2018	.07/15/2018	MATURITY		100,000	1.72	6,700			129	6,700	6,5	73		(6,700)			0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T14HNAYLU02 _ 08	3/15/2013 07/	15/2018	07/15/2018	MATURITY		400,000	1.73	26,000			494	26,000	25,5	14		(26,000)			0001
BAS063AU7 ON LIABILITY-STRIKE			Interest	JPMORGAN CHASE BANK,												•							1
5YR CMS RESET ANNUALLY BASO63AU7 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate Interest	N.A	0/15/2013 1.09/	15/2018 _	.09/15/2018	MATURITY		300,000	1.59	20 , 167			520	20 , 167	19,6	56		(20, 167)			0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A	0/15/2013 .09/	15/2018	.09/15/2018	MATURITY		300,000	1.59	20, 167			520	20 , 167	19,6	56		(20, 167)			0001
BASO63AU7 ON LIABILITY-STRIKE			Interest	JPMORGAN CHASE BANK,		.=																	1
5YR CMS RESET ANNUALLY BASO6TBV7 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate Interest	N.A	0/15/2013 109/	15/2018 _	.09/15/2018	MATURITY		400,000	1.59	26,889			693	26,889	26,2	D/		(26,889)			0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T14HNAYLU02 _ 12	2/16/2013 11/	15/2018	11/15/2018	MATURITY		100,000	1.60	8,000			452	8,000		41		(8,000)			0001
BASOGTBV7 ON LIABILITY-STRIKE	T LINKED DOODUOTO	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK	140/0010 11/	E /0040	11/15/0010	MATURITY		200, 000	1.00	04.000			1,355	04.000	22,6	24		(04,000)			0001
5YR CMS RESET ANNUALLY BASO6TBV7 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	EXHIBIT 5.	Interest	USA KD3XUN7C6T14HNAYLU0212 GOLDMAN SACHS BANK	2/10/2013 111/	15/2018 _	_11/15/2018	MATURITY		300,000	1.60	24,000				24,000		24		(24,000)			0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate	USA KD3XUN7C6T14HNAYLU0212	2/16/2013 11/	15/2018	.11/15/2018	MATURITY		300,000	1.60	24,000			1,355	24,000	22,6	24		(24,000)			0001
	I - Purchased Options		Other - Ca									516,515			17,778	516,515	XXX 498,9	09		(516,515)			XXX
PUT OPTION on EQUITY JAN19	FOULTY PORTFOLIO	SCHEDULE D	F:4/1-4		3/08/2018	10 /0010	10/10/0010	OHE	10	0.057.700	0.700.00		47 500	04 000		47.500				17,490			0005
SPX P @ 2700.000000PUT OPTION on EQUITY JAN19	EQUITY PURIFULIU	SCHEDULE D	Equity/Index.	CB0E	3/08/2018	18/2019	.10/18/2018	. SALE		2,857,700	2,700.00		47,500	64,990		47,500				17,490			0005
SPX P @ 2700.000000	EQUITY PORTFOLIO		Equity/Index	CB0E	01/	18/2019	10/18/2018	SALE	10	2,857,700	2,700.00		47,500	64,990		47,500				17,490			0005
PUT OPTION on EQUITY JAN19 SPX P @ 2700.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index,	.0E	3/08/2018	10 /2010	12/17/2018	SALE	10	3,715,010	2,700.00		61,750	201,603		61.750				139,853			0005
PUT OPTION on EQUITY JAN19	EQUITI FUNIFULIU	SCHEDULE D	Equity/illuex		3/08/2018	10/2019	_12/11/2010	OALE		, ۱۱۵,۷۱۷	2,700.00			201,603									0005
SPX P @ 2700.000000	EQUITY PORTFOLIO		Equity/Index	CB0E	01/	18/2019 _	.12/17/2018	SALE	13	3,715,010	2,700.00		61,750	201,603		61,750				139,853			0005
	I - Purchased Options			llars									218,500	533, 186		218,500				314,686			XXX
01499999999. Subtota	I - Purchased Options	- Hedging	Other	T								4,502,015	9,877,384	9,033,526	17,778	14,379,399	XXX 1,375,0	59		(5,345,873)			XXX
	CALL OPTION on EQUITY JUN19 SPX C @ 2475.000000 attached																						1
CALL OPTION on EQUITY JUN19	to Cash Security-TREASURY																						1
SPX C @ 2475.000000	NOTE		Equity/Index	CB0E	6/19/2018 .06/	21/2019 _	.09/20/2018	SALE	9	2,486,331	2,475.00		336,600	455,381						118,781			
	SPX C @ 2750.000000 attached																						1
CALL OPTION on EQUITY JUN19	to Cash Security-TREASURY																						1
SPX C @ 2750.000000	CALL OPTION on EQUITY JUN19		Equity/Index	CB0E	5/19/2018 .06/	21/2019	.09/20/2018	SALE	9	2,486,331	2,750.00		159,300	246,581		159,300				87,281			1
	SPX C @ 2475.000000 attached																						1
CALL OPTION on EQUITY JUN19	to Cash Security-TREASURY								_														1
SPX C @ 2475.000000	CALL OPTION on EQUITY JUN19		Equity/Index	C80E	6/19/2018 .06/2	21/2019	_12/13/2018	SALE	9	2,486,331	2,475.00			239,831						(96,769)			
	SPX C @ 2750.000000 attached																						1
CALL OPTION on EQUITY JUN19 SPX C @ 2750.000000	to Cash Security-TREASURY		F:4/1-4	0005	2/10/0010 00/	14 /0040	10/10/0010	OHE	0	0.400.004	0.750.00		150 000	05 004		159 300				(74,000)			1
SPX U # 2/50.000000	CALL OPTION on EQUITY SEP19		Equity/Index	UBUE	6/19/2018 _06/2	21/2019 _	_12/ 13/2018	SALE	у	2,486,331	2,750.00		159,300	85,031		139,300				(74, 269)			
	SPX C @ 2600.000000 attached																						1
CALL OPTION on EQUITY SEP19	to Cash Security-TREASURY		Emri tu / Inday	ORDE OF	9/26/2018 .09/2	00/2010	10/10/0010	CALE	0	2,615,373	2,600.00		373,950	191,681		373,950				(182, 269)			1
SPX C @ 2600.000000	CALL OPTION on EQUITY SEP19		Equity/Index.	0002	,, 20, 20 10 109/1	.0, 2010	-12/ 10/2010	ONLL		,010,3/3													
	SPX C @ 2900.000000 attached																						1
CALL OPTION on EQUITY SEP19 SPX C @ 2900.000000	to Cash Security-TREASURY		Fauity/Index	CROF	9/26/2018 09/2	20/2019	12/13/2018	SALE	3	871.791	2.900.00		57,300	19 647		57 300				(37,653)			1
	I - Purchased Options	- Replication			,, 20, 20 10 2007	.0, 2010	-12/ 10/ 20 10	, one					1,423,050	1,238,153		1,423,050	XXX			(184,897)			XXX
	I - Purchased Options												1,423,050	1,238,153		1,423,050				(184,897)			XXX
	I - Purchased Options																XXX						XXX
0359999999. Subtota	I - Purchased Options	- Other															XXX						XXX
	urchased Options - Cal		and Warrar	nts								47,615,725	31,041,009	126,579,585			XXX		13,651,999	(126,423)			XXX
	urchased Options - Put							· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·			3,999,500	9,887,697	8,826,839			XXX 876,		140,660	(5,202,518)			XXX
	urchased Options - Cap									<u> </u>		516,515			17,778	516,515		09		(516,515)	-		XXX
	urchased Options - Flo																XXX						XXX
	urchased Options - Col												218,500	533, 186		218,500				314,686			XXX
	urchased Options - Oth	ner															XXX	<u> </u>		ļ			XXX
04299999999. Total Pu	urchased Options	,	1							-		52,131,740	41, 147, 206	135,939,610	17,778	141,470,380	XXX 1,375,0	59	13,792,659	(5,530,770)			XXX
CALL OPTION on EQUITY JAN18 SPX C @ 2450	FOULTY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CB0F 01	1/20/2017 01/	19/2018	01/19/2012	EXERCISE	175	39.747.925	2.450.00	(742,525).		(6,241,986)		(6,241,986)			(2,242,361)]]			100/100
CALL OPTION on EQUITY JAN18										,,	, , , , , , , , , , , , , , , , , , , ,									1			
SPX C @ 2325	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CB0E01	1/24/2017 _01/	19/2018	01/19/2018	EXERCISE	50	11,400,350	2,325.00	(476, 200)		(2,408,425)		(2,408,425)			(646,675)				100/100

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Caps Floors Collars Swaps and Forwards Terminated During Current Year

					5	Showing	g all Op	otions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	Current \	⁄ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	9	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Sahadula	Type(e)			Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/	Unrea	lizod T	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	Schedule /	Type(s) of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valua	ation	Exchange	(Amortiza-	on (LOSS)	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Incre		Change in	tion)/	Termination	Hedged	Termination	Termination
Description CALL OPTION on EQUITY JAN18	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decre	ease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	02/17/2017	.01/19/2018	.01/19/2018	EXERCISE	50	11,755,800	2,525.00	(186,850)		(1,408,425)	(1,408,425	5)			(634, 175	5)			100/100
CALL OPTION on EQUITY FEB18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	12/28/2017	02/16/2018	02/16/2018	EXERCISE	75	20, 156, 550	2,550.00	(1,082,625)		(1,313,212		(1,313,212	2)			(288,33	7)			100/100
CALL OPTION on EQUITY JUN18		EXHIBIT 5						SALE	50	11,828,600	2,600.00						,				7)			
SPX C @ 2600 CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Inde	x. Usue		_06/15/2018	02/22/2018	. SALE		11,828,000		(202,850)		(856,927		(856,927	1			(172,67				100/100
SPX C @ 2500 CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	07/21/2017	.03/16/2018	_02/22/2018	. SALE	25	6, 181,350	2,500.00	(180,550).		(549,413	}	(549,413	3)			(73,538	3)			100/100
SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	03/28/2017	03/16/2018	.03/16/2018	EXERCISE	50	11,792,850	2,525.00	(215,800)		(1,134,225		(1, 134, 225	5)			(295,97	5)			100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x OBDE	03/29/2017	03/16/2018	03/16/2018	EXERCISE	50	11,805,650	2,575.00	(148,650)		(884,225		(884,225	5			(265,97	5)			100/100
CALL OPTION on EQUITY MAR18																								
SPX C @ 2575 CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE		_03/16/2018	103/16/2018	EXERCISE	<i>7</i> 5	17,615,175	2,575.00	(163,725)		(1,326,337	t	(1,326,337	1			(398,96	ź)			100/100
SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	06/21/2017	.03/16/2018	.03/16/2018	EXERCISE	25	6,089,025	2,600.00	(67, 475).		(379,612	}	(379,612	2)			(123,23	7)			100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2400	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	05/02/2017	03/16/2018	03/16/2018	EXERCISE	50	11,955,850	2,400.00	(514,900)		(1,759,225		(1,759,225	5)			(339,47	5)			100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2425	EQUITY INDEX ANNUITY	EXHIBIT 5	Fauity/Inde	x CROE	06/23/2017	03/16/2018	03/16/2018	EXERCISE	100	24.383.000	2.425.00	(1.062.100)		(3,268,449		(3,268,449	,			(665,949	2)			100/100
CALL OPTION on EQUITY MAR18				***************************************		Ī	Ī · ·			,,,,,														
SPX C @ 2500 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. C80E	07/21/2017	.03/16/2018	_03/16/2018	. EXERCISE	50	12,362,700	2,500.00	(361, 100)		(1,259,225	}	(1,259,225	9			(307,475	5)			100/100
SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	08/18/2017	.06/15/2018	.04/03/2018	. SALE	50	12, 127,750	2,650.00	(100, 250).		(314,226		(314,226	5)			186,524	4			100/100
SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	12/28/2017	04/20/2018	04/03/2018	SALE	25	6,718,850	2,600.00	(309,000)		(135,813		(135,813	3)			158,812	2			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x CROE	08/29/2017	06/15/2018	04/05/2018	SALE	25	6, 115,750	2,675.00	(39,525)		(165,488		(165,488				42,63	7			100/100
CALL OPTION on EQUITY APR18																	1							
SPX C @ 2600 CALL OPTION on EQUITY APR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	12/28/201/	.04/20/2018	04/11/2018	. SALE	25	6,718,850	2,600.00	(309,000)		(180,313			3/			114,312	2			100/100
SPXW C @ 2525CALL OPTION on EQUITY APR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	04/03/2018	.04/13/2018	.04/13/2018	EXERCISE	<i>7</i> 5	19,608,375	2,525.00)(984,862)	(984,862	2)			(238,01	2)			100/100
SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	12/28/2017	04/20/2018	04/20/2018	EXERCISE	25	6,718,850	2,600.00	(309,000)		(233,537)	(233,537	")			61,088	3			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2625	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x CROE	06/23/2017	06/15/2018	04/27/2018	SALE	100	24,383,000	2,625.00	(380,000)		(811,753	,	(811,753				368,747	7			100/100
CALL OPTION on EQUITY JUN18								0.1.5	F0															
SPX C @ 2625 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE		.06/15/2018		. SALE		12, 191,500	2,625.00			(357,926			?}			232,324				100/100
SPX C @ 2575 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	06/02/2017	.06/15/2018	05/08/2018	SALE	50	12, 195, 350	2,575.00	(313,200)		(551,476	}	(551,476	3)			229,274	1			100/100
SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	09/08/2017	06/15/2018	05/15/2018	SALE		24,614,300	2,675.00	(206, 300)		(555, 253		(555,253	3)			277,247	7			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	05/19/2017	06/15/2018	.05/16/2018	SALE	50	11,828,600	2,525.00	(330,750)		(1,009,226	1	(1,009,226	s)			(26,476	3)			100/100
CALL OPTION on EQUITY MAY18 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5				05/18/2018		EXERCISE	F0	13,519,800	2.600.00		/705 700			(584,475								100/100
CALL OPTION on EQUITY MAY18			Equity/Inde								,		(795,700		1		'[211,220				
SPX C @ 2600 CALL OPTION on EQUITY JUN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	04/03/2018	05/18/2018	05/18/2018	EXERCISE	50	13,072,250	2,600.00	 	(367,000	(584,475	ł	(584,475	il			(217,47	5)		 	100/100
SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	08/18/2017	_06/15/2018	06/15/2018	EXERCISE	100	24, 255, 500	2,525.00	(636,800)		(2,518,649		(2,518,649	9)			(553, 149	9)			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	05/19/2017	.06/15/2018	.06/15/2018	EXERCISE	25	5,914,300	2,600.00	(101, 425).		(442, 162		(442, 162	2)			(100,03	7)			100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde			06/15/2018		EXERCISE	100	24,255,500	2,650.00	(200,500)		(1,268,649		(1,268,649	,			(267,149				100/100
CALL OPTION on EQUITY JUN18															1		1							
SPX C @ 2500 CALL OPTION on EQUITY SEP18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	06/23/2017	_06/15/2018	106/15/2018	EXERCISE	75	18,287,250	2,500.00	(670,650)		(2,076,487	}	(2,076,487	']			(445,612	2)			100/100
SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CB0E	11/17/2017	.09/21/2018	.07/11/2018	SALE	75	19,341,375	2,650.00	(640,350)		(1,141,890		(1,141,890)			(133,51	5)			100/100
SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	04/27/2018	.07/20/2018	.07/20/2018	EXERCISE	50	13,349,550	2,675.00		(337,400	(637, 125		(637, 125	5)			(299,72	5)			100/100
CALL OPTION on EQUITY JUL18 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Inde	x CROE	05/15/2019	07/20/2018	07/20/2019	EXERCISE	100	27, 114,500	2,650.00		(932,700)(1,524,249		(1,524,249	,			(591,549	9)			100/100
CALL OPTION on EQUITY DEC18]		1							
SPX C @ 2750 CALL OPTION on EQUITY SEP18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBUE	12/22/2017	_12/21/2018	U//27/2018	. SALE	75	20 , 125 , 050	2,750.00	(816, 150)		(1,003,315	ł	(1,003,315	'l			(243, 190	J)			100/100
SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	10/20/2017	.09/21/2018	.08/03/2018	. SALE	75	19, 314, 075	2,750.00	(282,525)		(758,815)	(758,815	i)			(206,440	0)			100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBOE	10/20/2017	.09/21/2018	08/16/2018	SALE	75	19,314,075	2,750.00	(282,525)		(811,614		(811,614	ı)			(259,239	9)			100/100
CALL OPTION on EQUITY AUG18 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Inde	x CBOE	05/07/2018	08/17/2018	08/17/2018	EXERCISE	50	13.363.150	2,675.00		(367,450	(818,525		(818,525	, l			(451,075	5)			100/100
CALL OPTION on EQUITY AUG18			1]									
SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Inde	x. CBUE		08/17/2018	108/17/2018	EXERCISE	100	27, 114,500	2,650.00		(1,057,900	(1,887,049	I	(1,887,049	·1			(829, 149	¹)			100/100

SCHEDULE DB - PART A - SECTION 2 Showing all Options Care Floors Collars Swans and Forwards Terminated During Current Year

2						5	Showing all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	l Forwards	Termina	ted During	Current \	/ear								
Processor Proc	1	2	3	4	5	6	7 8	9	10	11	12		14	15	16	17	18	19	20	21	22	23	24	25
The stands of th		Description											Current Veer											İ
Margine Marg											Strike													Hedge
Marche M							Date of	Indicate						Considera-						Current	Gain	Adjustment	Gain	
Change C			Schedule				Maturity								_									
Part			/ Evhibit	٥.	Evelones Counternetty	Trada				Matianal														
Company Comp	Description																Code							
Control Cont	CALL OPTION on EQUITY SEP18	.,			<u></u>						,							,,						1.7
		EQUITY INDEX ANNUITY	. EXHIBIT 5 . E	quity/Index.	CB0E	10/20/2017	.09/21/2018	EXERCISE	100	25,752,100	2,600.00	(1,067,900)		(3,404,649).		(3, 404, 649	1			(1,710,149)				100/100
Total Content	SPX C @ 2700	EQUITY INDEX ANNUITY	. EXHIBIT 5 . E	quity/Index	CBOE	_09/22/2017	09/21/2018 09/21/2018	EXERCISE	125	31,277,750	2,700.00	(490, 250)		(3,005,811).		(3,005,811				(1,727,686)				100/100
*** Free Property of the Prope		EQUITY INDEX ANNULTY	EVALIBIT 5 E	auity/Indov	CROE	00/22/2017	00/21/2019 00/21/2019	EVEDOISE	150	27 522 200	2 550 00	(1.567.200)		(5 956 074)		/5 956 07 <i>A</i>				(2 755 724)				100/100
A. Prof. of 1975 A. Prof. of	CALL OPTION on EQUITY SEP18																1							
	SPX C @ 2650	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	11/17/2017	.09/21/2018	EXERCISE	75	19,341,375	2,650.00	(640,350)		(2,178,487)		(2, 178, 487)			(1,170,112)				100/100
	SPX C @ 2775	EQUITY INDEX ANNUITY	. EXHIBIT 5 . E	quity/Index.	CB0E	11/17/2017	12/21/2018 _09/25/2018 .	SALE	75	19,341,375	2,775.00	(384,525)		(1,303,095).		(1,303,095				(641,970)				100/100
March Marc	CALL OPTION on EQUITY OCT18	FOLLEY INDEX ANNULTY	EVILIDIT E E		CROF	00 (00 (0010	10/10/0010 10/15/0010	OHE	75	04 000 005	0.750.00		(000 050	(470 500)		(470 500				000 750				100 (100
A Fried and Price A Fr	CALL OPTION on EQUITY OCT18			quity/inuex.	UBUE			OALE)(1/2,500).			1							
## 1 19 10 10 10 10 10 10	SPXW C @ 2755	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	10/12/2018	10/15/2018 _10/15/2018 .	EXPIRATION	50	13,835,650	2,755.00		(107,225)						107,225				100/100
	SPXW C @ 2625	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	10/12/2018	10/15/2018 _10/15/2018 .	EXERCISE	50	13,835,650	2,625.00		(678,050	(629,025)		(629,025				49,026				100/100
Company of the Comp	CALL OPTION on EQUITY NOV18								05								J		1					
	CALL OPTION on EQUITY OCT18	EQUITY INDEX ANNUTTY	- EXHIBIT 5 - E	:quity/index.	080E	09/11/2018	11/16/2018 110/16/2018 .	SALE	25		2,8/5.00)(32,563).		(32,563	1			131,68/				100/100
7. C. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.	SPX C @ 2750	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	_08/16/2018	10/19/2018 10/19/2018	EXERCISE	75	21,305,175	2,750.00		(912,900	(187,612)		(187,612)			725,288				100/100
	SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5 . E	auitv/Index	CB0E	12/29/2017	12/21/2018 10/31/2018	SALE	75	20.052.075	2.725.00	(887.925)		(583,764)		(583.764	1			280.611				100/100
April of the STATE April o	CALL OPTION on EQUITY NOV18											,,,,,												
20 1 May 1		EQUITY INDEX ANNUITY	. EXHIBIT 5 . E	quity/Index	CB0E	10/24/2018	11/02/2018 11/02/2018 .	EXERCISE	75	19,920,750	2,650.00		(498,825	(548,062)						(49,237)				100/100
Windows Company Comp	SPXW C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 . E	quity/Index	CBOE	10/24/2018	11/09/2018 _11/09/2018 .	EXERCISE	<i>7</i> 5	19,920,750	2,650.00		(522,674	(982,687)		(982,687)			(460,013)				100/100
AL PET OF BUILD CONTROL WOUTH DO MINET S. STATE PROBLEM TO THE STATE PRO		FOULTY INDEX ANNULTY	EXHIBIT 5	auitv/Index	CROE	07/24/2018	11/16/2018 11/15/2018	SALE	75	21 153 000	2 750 00		(938 850	(13 914)		(13 914				924 936				100/100
ALL OFFICE ADMITT HOSE ARREST SET SET SET SET SET SET SET SET SET	CALL OPTION on EQUITY NOV18							OALL									1							
Fig. Company		EQUITY INDEX ANNUITY	. EXHIBIT 5 . E	quity/Index	CBOE	_07/27/2018	11/16/2018 _11/15/2018 .	SALE	<i>7</i> 5	21, 141, 150	2,775.00		(754,050)(3,633).		(3,633)			<i>7</i> 50,417				100/100
Second S	SPXW C @ 2650	EQUITY INDEX ANNUITY	. EXHIBIT 5 . E	quity/Index	CBOE	10/24/2018	11/23/2018 11/21/2018	SALE	50	13,280,500	2,650.00		(395,000	(99,926)		(99,926)			295,074				100/100
AL SPIT OF SELLY SCOPE OF \$2.70 O. SELLY SCOP		ECHITY INDEX ANNIHITY	EVALIBIT 5 E	auity/Indov	CROE	10/24/2019	11/22/2019 11/22/2019	EVDIDATION	25	6 640 250	2 650 00		(107 500							107 500				100/100
ALL PIT ON BENTY CESS CALL PROPERTY CESS CALL	CALL OPTION on EQUITY DEC18			.qui ty/ illuex.				LAI IIIATTON						7										
Fig. Car 200 Car	SPXW C @ 2700	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	11/15/2018	12/07/2018 _12/06/2018 .	SALE	50	13,651,000	2,700.00		(329,950	(15,076)		(15,076)			314,874				100/100
	SPXW C @ 2700	EQUITY INDEX ANNUITY	. EXHIBIT 5 . E	quity/Index	CB0E	11/15/2018	12/07/2018 12/07/2018	SALE	25	6,825,500	2,700.00		(164 , 975	i)(411)_		(411)			164,564				100/100
Part Part		EQUITY INDEX ANNUITY	CVUIDIT E	aui tu/ladav	CROE	10/00/0017	10/01/0010 10/11/0010	ONE	E0.	19 416 700	2 000 00	(210, 050)		(679)		(672				100 570				100/100
Part Part	CALL OPTION on EQUITY JAN19							OALE			,	(210,000)				,	1			,				
PRINCE 2795 SULT INCRE ANNITY EXHIBIT S Equity/index COSE 1/15/2078 EVALUATION	SPX C @ 3050	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	_01/19/2018	01/18/2019 _12/11/2018 .	SALE	30		3,050.00		(129 , 300)(513)_		(513)			128,787				100/100
Fig. C 200	SPXW C @ 2750	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	11/15/2018	12/14/2018 _12/14/2018 .	EXPIRATION	75	20,476,500	2,750.00		(316,550)						316,550				100/100
Sult Fill of EXITY DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY Sult Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY EXIST Sult Fill of EXIST DECK MUITY Sult Su	CALL OPTION on EQUITY DEC18	EQUITY INDEX ANNUITY	EVUIDIT 6	i+/ mel	CROE	10/00/0017	10/01/0010 10/17/0010	CALE	400	00 000 400	2 000 00	(400 400)		(040)		(040]]	205 057				100/100
Fig. C 275 SUITY IDEX ANUITY SHIRIT SHIRI	CALL OPTION on EQUITY DEC18			.qui ty/ INGéX,	COUL			OFFE				, ,		(043)		043	1		<u> </u>		·····			
Fix C 8 2750 EUITY INDEX ANUITY ECH8	SPX C @ 2775	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	11/17/2017	12/21/2018 12/21/2018	EXPIRATION	75	19,341,375	2,775.00	(384,525)							}	661,125	ļ			100/100
Part Part	SPX C @ 2750	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _ E	quity/Index	CB0E	12/22/2017	12/21/2018 12/21/2018	EXPIRATION	25	6,708,350	2,750.00	(272,050)								253,375				100/100
0.4399999999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants	CALL OPTION on EQUITY DEC18	EQUITY INDEX ANNULTY				10/00/0017	10/01/0010 10/01/0010	EVDIDATION	7.5	20.050.075	0.705.00	(007.005)								004.075				100/100
0.499999999. Subtotal - Written Options - Hedging Effective						. j. 12/ <i>2</i> 9/201/	12/21/2018 112/21/2018	EAPIRATION	/5		2,725.00		(11 578 240	(63 167 050)		(63 167 050	XXX							
SULTY PORTIFICIO SCHEDULE D																	4		1		1			
SALE DELITY PORTFOLIO SOME Equity Index Code 10/31/2018 Code 10/31/2018 Code 10/31/2018 Code 10/31/2018 Code 10/31/2018 Code 10/31/2018 Code 10/31/2018 Code 10/31/2018 Code 13/3, 450 Code Co	CALL OPTION on EQUITY MAR19		SCHEDULE D			10.10.1.100.11						, , , , , , , ,								. ,. ,,				
FIX C 2800.000000		EQUITY PORTFOLIO	SCHEDULE D	:quity/Index.	OROF	10/31/2018	U3/15/2019 _12/18/2018 .	SALE	35	9,491,090	2,900.00		(135 , 450	(21,918)		(135 , 450	 		<u> </u>		113,532			0005
SCHEDILE D Equity/Index Equity/Index Equity/Ind	SPX C @ 2900.000000		E	qui ty.	****	10/31/2018	03/15/2019 12/18/2018	SALE	35	9,491,090	2,900.00			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,)							
PR P e 2250.000000		- Written Options - He		r - Call O	ptions and Warrants			1					(270,900	(43,837)		(270,900	XXX				227,063			XXX
SCHEDUE D Equity/Index Equity/Index E	PUT OPTION on EQUITY JUN18 SPX P @ 2250.000000	EQUITY PORTFOLIO		quity/Index	CB0E	12/05/2017	06/15/2018 02/15/2018	SALE	200	52,591,400	2,250.00	(470,000)		(380,318)		(470,000		(120,000						0005
VII. OPTION on EQUITY SEP18 SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index SOMEDULE D Equity/Index Equity/Index SOMEDULE D Equity/Index	PUT OPTION on EQUITY JUN18		SCHEDULE D]							
PRV P 6 2275.000000	SPX P @ 2250.000000 PUT OPTION on EQUITY SEP18	EQUITY PORTFOLIO	SCHEDULF D	quity/Index.	USUE	. 12/05/2017	Ub/15/2018 _02/15/2018 .	SALE	550	144, 626, 350	2,250.00	(1,237,500)		(1,045,873).		(1,237,500	1	(275,000)	h		191,627			UUU5
FA P 6 61.000000	SPX P @ 2275.000000	EQUITY PORTFOLIO	E	quity/Index	CB0E	.02/15/2018	09/21/2018 .05/11/2018 .	SALE	300	81,936,000	2,275.00	 	(1,170,000	(380,726)		(1, 170,000)		ļ		789,274			0005
#UT OPTION on EQUITY SEP18 SOHEDULE D Equity/Index S	PUT OPTION on EQUITY DEC18 FEA P @ 61 000000	FOLLITY PORTFOLIO		auitv/Indev	CROE	05/30/2018	12/21/2018 07/10/2018	SALE	5 500	1 090 089 000	61 00		(478 500	(429 263)		(478 500	1]		49 297			0005
PUT (PT10N on EQUITY SEP18 SCHEDULE D 08/28/2018 0 08/28/2018	PUT OPTION on EQUITY SEP18		SCHEDULE D														1		<u> </u>					
	EFA P @ 61.000000	EQUITY PORTFOLIO	E	quity/Index	CB0E	05/11/2018	.09/21/2018 .07/10/2018 .	SALE	23, 100	4,758,461,400	61.00		(577,500	(532,228)		(577,500			ļ		45,272			0005
	SPX P @ 2850.000000	EQUITY PORTFOLIO	E	quity/Index.	CB0E	_00/28/2018	09/21/2018 09/21/2018	EXPIRATION	20	5,795,040	2,850.00		(22,000	<u>)</u>		(22,000		<u></u>			22,000			0005

SCHEDULE DB - PART A - SECTION 2

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

The control of the						Show	ng all	Options, Ca	ps, Floors, Co	ollars, S	Swaps and	l Forwards	Terminat	ed During	Current Y	'ear								
Part Part	1	1 2 3 4 5 6 7 8 9 10 11												15	16	17	18	19	20	21	22	23	24	25
Part Part	•	_	_	-																				
Part Part		Description											Current Year											
Part Part											Strike													Hedge
March Marc						Date	of	Indicate						Considera-						Current	Gain	Adjustment	Gain	
Part			Schedule	Type(s)												Book/	1.0	nrealized	Total Foreign					
Part Part			/ /						Number						Current									
Property Property			Evhibit		Evchange Counterparty Tra					Votional									Change in					
Fig. Control	Description																		D /A C V					
Part Part		Of Replicated		(a)			Da	ile Sale	Contracts	Amount	(Faiu)	Faiu	raiu	remination	income	value	Code (L	ecrease)	B./A.C.V.	Accretion	necognized	item	Deletted	(0)
Property color Prop		ENLITY PORTEN IN	SUREDULE D	Equity/Indox			119 00/21/	2019 EVDIDATION	20	5 705 040	2 950 00		(22,000)			(22,000)					22 000			0005
Part Part	PIIT OPTION on FOULTY SEP18	Luotti tutti olito	SCHEDULE D	Equity/ illuex	COOL		110 1,03/21/	2010 LAI IIIATTON	20	0,750,040	2,000.00		(22,000)			(22,000)								0000
19 19 19 19 19 19 19 19		FOLLITY PORTEON IO	OU ILDOLL D	Fauity/Index	CROE 02/15	/2018 09/21/20	18 09/21/	2018 EXPIRATION	450	122 904 000	2 275 00		(1.755.000)			(1.755.000)					1 755 000			0005
Part Part			odaina Oth			2010 400/21/20	110 400/21/	2010 JEN HINTTON		- 122,004,000		(1 707 500)		(2.700.400)			VVV	(20E 000)						VVV
\$\frac{1}{2} \text{ \$\frac{1}{2}		I		ei - i ut O		/2010						(1,707,300)	(4,023,000)	(2,700,400)		(3,732,300)	XXX	(333,000)			2,304,032			////
West Section Control		FOLLITY PORTEON IO	SUMEDULE D	Fauity/Index			10 10/18/	2018 SALE	10	2 857 700	2 550 00		(27 800)	(36.010)		(27, 800)					(8 210)			0005
## 1 Find a season of the control of		Luotti tutti olito	SCHEDIII E D	Equity/ illuex			110/10/	2010 JOHLL		2,007,700	2,000.00		(21,000)	(30,010)		(21,000)					(0,210)			0000
Company Comp	SPY P @ 2550 000000	FOLLITY PORTEON IO	SUILDOLL D	Fauity/Index			10 10/18/	2018 SALE	10	2 857 700	2 550 00		(27 800)	(36.010)		(27, 800)					(8.210)			0005
Control of Control o		Equiti Familiani	SCHEDULE D	Equity/ mack			110 110/ 10/	2010 . ONLL		,007,700			(21,000)	(00,010)		(27,000)					(0,210)			0000
Section Process Proc		FOLLTY PORTEOL IO	OU ILDOLL D	Fauity/Index			10/18/	2018 SALE	10	2 857 700	3 000 00		(24, 200)	(8.010)		(24, 200)					16 190			0005
Part Part		240111101110210	SCHEDULE D	Equity/ mack				2010 . 0		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
To proceed the process of the proc		EQUITY PORTFOLIO		Equity/Index			19 10/18/	2018 SALE	10	2.857.700	3.000.00		(24,200)	(8.010)	L	(24,200)					16, 190			0005
For Fig. 2 2007 1907 1			SCHEDULE D				1			., . ,														
Part Part	SPX P @ 2550.000000	EQUITY PORTFOLIO		Equity/Index	CB0E	_01/18/2	12/17/	2018 SALE	13	3,715,010	2,550.00	L	(36, 140)	(80,627)	L	(36, 140)					(44,487)			0005
Control Cont			SCHEDULE D		_08/08							1			1									
10 10 10 10 10 10 10 10		EQUITY PORTFOLIO		Equity/Index	CB0E	_ 01/18/2	12/17/	2018 SALE	13	3,715,010	2,550.00		(36, 140)	(80,627)		(36, 140)					(44,487)			0005
Control Cont			SCHEDULE D									l			l									
Part Part		EQUITY PORTFOLIO		Equity/Index			12/17/	2018 SALE	13	3,715,010	3,000.00		(31,460)	(149)		(31,460)								0005
			SCHEDULE D		_08/08							l			l									
Descriptions Control		Edotti Totti oEto			CB0E	.01/18/2	12/17/	2018 SALE	13	3,715,010	3,000.00		1 . , ,											0005
Description Control	0549999999. Subtotal	I - Written Options - H	edging Oth	er - Collar	8								(239,200)	(249,592)		(239,200)	XXX				(10,392)			XXX
Description Control	0569999999, Subtota	I - Written Options - H	edaina Oth	er								(1.707.500)	(4.535.100)	(3.061.837)		(6.242.600)	XXX	(395.000)			3.180.763			XXX
Companyable Companyable													, , , , , , ,	1.7			YYY	1222						YYY
Compression Compression																								
Page Page				eration																				
1779 09999999 1779 1779 09999999 1779 1779 099999999 1779 1779 099999999 1779 1779 099999999 1779 09999999 1779 099999999 1779 099999999 1779 0999999999999999999999999999999999																								
Decomposition Control Written Options - Clops Control Written Option	0789999999. Total W	ritten Options - Call O	ptions and	Warrants								(18,736,100)	(11,849,249)	(63,210,886)		(63, 437, 950)	XXX			(10,544,70	1) 227,063			XXX
Decomposition Control Written Options - Clops Control Written Option	0799999999, Total W	ritten Options - Put Or	otions									(1.707.500)	(4.025.000)	(2.768.408)		(5.732.500)	XXX	(395.000)			2.964.092			XXX
December December	0809999999 Total W	ritten Ontions - Cans															XXX							XXX
December December																								
December December														(0.00 =00.0										
Company Comp			S										(239,200)	(249,592)		(239,200)					(10,392)			
OFFICE Discription Discr																								
Section Sect	0849999999. Total W	ritten Options										(20,443,600)	(16, 113, 449)	(66,228,886)		(69, 409, 650)	XXX	(395,000)		(10,544,70	1) 3,180,763			XXX
DR799999999 Subtoral Swaps - Hedging Effective Foreign Exchange Foreign Exchange For			SCHEDULE D								(1.12320 CAD) /													
Control Cont	RECEIVE USD	C5864@AD1		Currency	N.A. 7H6GLXDRUGQFU57RNE97 06/16	/2006 _06/30/20	18 _06/30/	2018 MATURITY		18,696,581	1 USD			2,732,462					(1,936,136)		2,732,462			
Column C	0879999999. Subtotal	I - Swaps - Hedging Et	ffective - Fo	oreign Exc	hange									2,732,462	140,655		XXX		(1,936,136)		2,732,462			XXX
Column C	0909999999, Subtota	I - Swaps - Hedging Et	ffective											2.732.462	140.655		XXX		(1.936.136)		2.732.462			XXX
Cos Numer Surp Cos Numer											credit			, , ,	, , , ,									
CS SIACE SINF (CP) SOD PRIFE(1 0 SCREECE SIACE SIA	CDS SINGLE SWAP (SPLS)	BOND PORTFOLIO		Credit	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 _ 01/30	/2018 03/20/20	23 _05/09/	2018 SALE		200,000	event/(5.0000)		17,333	4,081	13,583	16,396				(93	7)(12,315)			0002
CSS CSS			SCHEDULE D								credit	1					1							
SOURCE S		BOND PORTFOLIO		Credit		/2018 _03/20/20	23 _05/09/	2018 SALE		190,000			17,342	3,877	13,779	16,404				(93	7)(12,527)			0002
SSEGUES SOCIAL SIMP SOCI			SCHEDULE D									1			1									1
SO OFFICE SO O		BOND PORTFOLIO		Credit		/2013 _06/20/20	1806/20/	2018 MATURITY		2,000,000		(182,712)			(47,500)			27,843		16,45	1			0002
SPEILE S	CDS CS4205445 ON DISHN-DDBS	DOND DODTED IS	SCHEDULE D	0 117		(0040 00 (00)	40 00 00	2040		0.000.000	credit							AT 41-						0000
Cost Single Supple (CP) Single Supple Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple (CP) Single Supple Supple (CP) Single Supple (CP) Single Supple Supple Supple Supple (CP) Single Supple Supple Supple Supple Supple Supple	500 06/20/2018	ROND LOKILOTIO	OOUEDU E S	uredit		/2013 106/20/20	106/20/	ZU18 MATURITY		2,000,000		(184,694)			(47,500)			27,665		16,62	٠			0002
SPECIALE SPECIAL SPE	ODD DINOLE DIVID (COD)	DOND DODTEOU IC	SCHEDULE D	04:4		(0040 00 (00 :	10 00 00	20040 WATURITY		4 000 000		44 000			/4 /			44.040		(0. :=	1)			0000
COS NINGE SMP (TIC) BOD PRIFIC I OPTIAL PARTNERS 17331 VIZX00/05T7N754 02/09/2016 06/20/2018 06	CDS SINGLE SWAP (COP)	BUND PURIFULIU	OCHEDIT E S	realt		/2016 106/20/20	100/20/	ZUID MATURITY		1,300,000		41,094			(b, 1/5)			14,018		(8,1/	·/			0002
CS SINGE SIMP (TID) SOM PORTFOLIO SCHEDULE D CS SINGE SIMP (TID) SOM PORTFOLIO SOM SALE SOM SALE	ODE CINOLE CHAR (COR)	DOND DODTEDLIO	SUMEDULE D	Cradit		/2016 06/20/20	10 00/00/	2010 MATIRITY		2 000 000		69 000			(0.500)			04 500		(10.53	0)			0000
CIS SINGE SIMP TITLE CIP SOMEDILE CIP	UDO STINGLE SHAP (UUP)	DUND FURIFULIU	SCHEDIII E D	viedit	UAFTIAL FAMINERS 1/331LVUZNUNAS1/XVS4	2010 100/20/20	110	2010 .MATURITY		∠,000,000					(9,500)			∠1,000			U)			0002
COS NINEX SIMP COX AN, I6, 31, V1) BOND PORTFOLIO Credit ICE CLEAR CREDIT 10/10/2018 12/20/2023 10/12/2018 SALE 12/500,000 event/(1/10000) 12/4, 197) 12/11, 612 (1, 389) 12/3, 738 (1, 389) 12/3, 73	CDS SINGLE SWAP (THC)	BOND BODTEOL LO	SUMEDULE D	Crodit	BADOLAVO BANK DLO GEGGETTI IDE LTOLIVEETO 00/14	/2017 06/20/2	19 06/20/	2018 MATHRITY		1 500 000		(11.050)			(7 105)			257		6 00	ا			0002
COS. INDEX. SIMP COD. X. IA. IG. 31. V1) SOND PORTFOLIO Credit CE CLEAR CREDIT 10/10/2018 12/20/2023 10/12/2018 SALE 12.500,000 event/(1.0000) (214, 197) (211, 612 (1.389) (213, 738) (4.58 2, 126 0002	CDS INDEX SWAP	DUND FURIFULIU	SCHEDULE D	orear (DATIOLATO DAINA FLO 03005EF/VJF01/UUN00/3	12011 100/20/20	10 100/20/	2010 - MRIUMIII		, 300, 000		(11,259)			(7, 125)			30/						0002
COS INDEX SIMP COX NA. 16. 31. V1) COS INDEX SIMP COX NA. 16. 31. V1) COS INDEX SIMP COX NA. 16. 31. V1) COS INDEX SIMP COX NA. 16. 31. V1) COX INDEX SIMP		BOND PORTFOLIO	SUILDULL D	Credit	ICE CLEAR CREDIT 10/10	/2018 12/20/20	23 10/12/	2018 SALE		12.500 000			(214 197)	(211 612)	(1.380)	(213 738)				45	8 2 126			0002
COS. NA. G. 31. V1	CDS INDEX SWAP	DONE FORM GETO	SCHEDLILE D	orcart	THE GEENT GLESTT	2010 [12, 20, 21	20 -10/ 12/	2010 JUNEE		12,000,000					(1,000)						J			0002
COS INDEX SIMP (CDX NA. IG. 31. V1) BND PORTFOLIO SCHEDULE D (CDX NA. IG. 31. V1) BND PORTFOLIO SCHEDULE D (COX NA	(CDX .NA . IG . 31 . V1)	BOND PORTFOLIO	OU ILDOLL D	Credit	ICE CLEAR CREDIT 10/10	/2018 12/20/20	23 10/12/	2018 SALE		12.500.000			(214.197)	(211.612)	(1.389)	(213.738)				45	8 2, 126			0002
COX. NA. IG. 31. V1)			SCHEDULE D		10/10	, 20/2	1			,_,_,		[[2, 120			
COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) COS INDEX SIMP CODX NA I. G. 31 V1) CODX NOEX SIMP CODX NA I. G. 31 V1) CODX NA I. G. 31 V1 CODX NA I. G.		BOND PORTFOLIO		Credit	ICE CLEAR CREDIT	/2018 12/20/20	23 _11/02/	2018 SALE		12,500,000			(214,077)	(199,629)	(8,681)	(211,328)				2.74	911,699			0002
(CDX AN. I.G. 31. V1)	CDS INDEX SWAP		SCHEDULE D								credit		, ,											
COS INDEX SIMP (CDX.NA. IG. 31. Y1)		BOND PORTFOLIO		Credit	ICE CLEAR CREDIT10/10	/2018 12/20/20	11/02/	2018 SALE	<u> </u>	12,500,000		 	(214,077)	(199,629)	(8,681)	(211,328)				2,74	911,699			0002
CODX NA. 16. 31. V1)	CDS INDEX SWAP		SCHEDULE D						1		credit	l								,				""
COS NIDEX SIMP (COX.NA. IG. 31.11)	(CDX.NA.IG.31.V1)	BOND PORTFOLIO		Credit	ICE CLEAR CREDIT10/10	/2018 12/20/20	23 _11/28/	2018 SALE		12,500,000	event/(1.0000)		(212,939)	(133,016)	(17,014)	(207,470)				5,46	974,454			0002
COS NIDEX SIMP SCHEDULE D Credit ICE CLEAR CREDIT 12/04/2018 12/20/2023 12/10/2018 SALE 12/500,000 event/(1.0000) 136,821) (104,736) (2,083) (136,368) 452 31,632 (2,083) (136,368) (2,083) (136,368) (2,083) (136,368) (2,083)			SCHEDULE D						1		credit	1					1							
COS INDEX SIMP SCHEDULE D Credit ICE CLEAR CREDIT 12/04/2018 12/20/2023 12/10/2018 SALE 12/500,000 event/(1.0000)	(CDX.NA.IG.31.V1)	BOND PORTFOLIO		Credit	ICE CLEAR CREDIT	/2018 12/20/20	23 _11/28/	2018 SALE		12,500,000			(212,939)	(133,016)	(17,014)	(207,470)				5,46	974,454			0002
COS INDEX SIMP SCHEDULE Dgredit	CDS INDEX SWAP		SCHEDULE D								credit	1			1									1
		BOND PORTFOLIO		Credit	ICE CLEAR CREDIT	/2018 12/20/20	2312/10/	2018 SALE		12,500,000		ļ	(136,821)	(104,736)	(2,083)	(136,368)				45	2			0002
[(DX.NA. IG. 31. V1)			SCHEDULE D									1												l
	(CDX.NA. IG. 31. V1)	ROWN BOHILDEIO	[uredit	TOE OLEAR CHEUTT12/04	/2018 L 12/20/20	12/10/	ZU18 SALE		12,500,000	event/(1.0000)	<u> </u>	(136,821)	(104,736)	(2,083)	(136,368)				45	231,632			0002

SCHEDULE DB - PART A - SECTION 2

					,	Showing	all Op	itions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	s Terminat	ted During	g Current Y	ear								
1	2	3 4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description										0. "	Prior Year(s)												
	of Item(s) Hedged,					Date of		Indicate			Strike	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Coin	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule Type(s				Maturity		Exercise,			Price, Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	to Carrying	(Loss)	at Inception
	Income	/ of	'				Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit Risk(s)	Exchange,	Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a)	or Central (Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
CDS INDEX SWAP		SCHEDULE D									credit													
(CDX.NA.IG.31.V1)	BOND PORTFOLIO	SCHEDULE D	ICE CLEAR CREDIT		. 12/07/2018	_12/20/20231	2/11/2018	SALE		12,500,000	event/(1.0000) credit			(120,871)	(1,389)	(101,861)			113	(19,010)	L		0002
(CDX.NA. IG. 31. V1)	BOND PORTFOLIO	Credit	ICE CLEAR CREDIT		12/07/2018	12/20/20231	2/11/2018	SALF		12 500 000	event/(1.0000)		(101,974	(120,871	1)(1,389)	(101,861				113	(19,010)			0002
		SCHEDULE D	GOLDMAN SACHS BANK								credit			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,							0002
CDS SINGLE SWAP (UIS)	BOND PORTFOLIO	Credit	USA	KD3XUN7C6T14HNAYLU02	12/19/2013	12/20/2018 _1	2/20/2018	MATURITY		1,000,000	event/(5.0000)	(116,561))		(49, 167)			15, 102		22,600				0002
CDS SINGLE SWAP (AXP)	ROND PORTEOLIO	SCHEDULE D Credit	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	00/00/2016	12/20/2018	0/00/0040	MATURITY		2 000 000	credit event/(1.0000)	(34, 207)			(19,667)			7.049		11.523				0002
09299999999999999999999999999999999999	DOID TOTHI OLIO		00/1	NUONUNTOOT IMPINATEUUZ .		112/20/2010 11	12/20/2010	MATURITIT		2,000,000	(event/(1.0000)	(425, 117	(1,725,339	(1,531,770	, , , ,	(1,708,731	VVV	113,600		69,310	176,960			XXX
SWAP 20-Mar-2018 Pay USD	ıı - Swaps - Heuging Oti	FIXED	1			1 1		1			1	(425, 117	(1,725,339	(1,531,770	(220,382)	(1,708,731	, ^^^	113,000		69,310	170,900			^^^
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND	EX GOLDMAN SACHS BANK																					
Float IBOXHY + 0	BOND PORTFOLIO		USA	KD3XUN7C6T14HNAYLU02	_03/02/2018	03/20/2018 _0	3/13/2018	SALE		330,000	_US0003M(IB0XHY)			(1,653	3)(595)						(1,653)			0003
SWAP 20-Mar-2018 Pay USD		FIXED																						
Float US3MLIB +0 Rcv USD Float IBOXHY + 0	BOND PORTFOLIO	SCHEDULE D INCOME/IND	EX GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/02/2018	03/20/2018	3/13/2018	SALE		320 000	US0003M(IB0XHY)			(1,602	(577)				I		(1.602)	l		0003
SWAP 20-Jun-2018 Pay USD		FIXED			25, 52, 2010			1		323,000				.,002	(0//)						(1,002)			
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND													.1				1					
Float IBOXHY + 0	BOND PORTFOLIO	FIXED	USA	KD3XUN7C6T14HNAYLU02	_03/13/2018	106/20/2018 10	3/26/2018	SALE			_US0003M(IB0XHY)		·	115	271						115	}	}	0003
SWAP 20-Jun-2018 Pay USD Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND	EX GOLDMAN SACHS BANK																1					
Float IBOXHY + 0	BOND PORTFOLIO		USA	KD3XUN7C6T14HNAYLU02	03/15/2018	06/20/2018	3/26/2018	SALE			_USO003M(IB0XHY)			115	241						115			0003
SWAP 20-Jun-2018 Pay USD		FIXED									,													
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND																						
Float IBOXHY + 0 SWAP 20-Jun-2018 Pay USD	BOND PORTFOLIO	FIXED	USA	KD3XUN7C6T14HNAYLU02 _	03/19/2018	106/20/2018 10	13/26/2018	SALE			_US0003M(IB0XHY)			1, 122	182						1, 122			0003
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND	EX GOLDMAN SACHS BANK																					
Float IBOXHY + 0	BOND PORTFOLIO		USA	KD3XUN7C6T14HNAYLU02	.03/19/2018	06/20/2018 _0	3/26/2018	SALE			_US0003M(IB0XHY)			1,431	182						1,431			0003
SWAP 20-Jun-2018 Pay USD		FIXED																						
Float US3MLIB +0 Rcv USD Float IBOXHY + 0	BOND PORTFOLIO	SCHEDULE D INCOME/IND	EX GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	02/12/2019	06/20/2019 0	2/26/2019	SALE		320,000	_US0003M(IB0XHY)			110	262						110			0003
SWAP 20-Jun-2018 Pay USD	DOND FORM OLIV	FIXED	OOM	NDOXON/COT IMINATEOUZ .		300/20/2010 30	13/20/2010	JALL			COSCOCIAL (IDONITI)				200						112			0000
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND	EX GOLDMAN SACHS BANK																					
Float IBOXHY + 0	BOND PORTFOLIO		USA	KD3XUN7C6T14HNAYLU02 .	_03/15/2018	.06/20/20180	3/26/2018	SALE		320,000	_US0003M(IB0XHY)			112	234						112			0003
SWAP 20-Jun-2018 Pay USD Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND	EX GOLDMAN SACHS BANK																					
Float IBOXHY + 0	BOND PORTFOLIO	SUMEDULE D INCOME/ IND	USA	KD3XUN7C6T14HNAYLU02	03/19/2018	06/20/2018	3/26/2018	SALF		320.000	US0003M(IB0XHY)			1.088	176						1.088			0003
SWAP 20-Jun-2018 Pay USD	Solo Folli GETO	FIXED		100/01/1007 1 11/11/12002		200, 20, 20, 10	.0, 20, 20 10	O.L.			200000011(120/111)			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							, 000			
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND																						
Float IBOXHY + 0 SWAP 20-Jun-2018 Pay USD	BOND PORTFOLIO	FIXED	USA	KD3XUN7C6T14HNAYLU02	03/19/2018	06/20/2018 10	3/26/2018	SALE			_US0003M(IB0XHY)			1,388	176						1,388			0003
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND	=x																					
Float IBOXXUSLHY + 0	BOND PORTFOLIO		CITIBANK N.A.	E570DZWZ7FF32TWEFA76 _	.04/20/2018	.06/20/20180	5/16/2018	SALE		1,000,000	_US0003M(IB0XHY)			2,930	61						2,930			0003
SWAP 20-Jun-2018 Pay USD		FIXED				1			1						1				1		1	1		
Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	BOND PORTFOLIO	SCHEDULE D INCOME/IND	CITIDANK N. A	CETADTHITTECOTHEC + TA	04/00/0040	00/00/0040	E /10 /0010	ONE		4 000 000	US0003M(IB0XHY)			2.930					I		2.930	1		0003
SWAP 20-Jun-2018 Pay USD	BUND PURIFULIU	FIXED	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	_04/20/2018	100/20/2018 10	15/16/2018	SALE		1,000,000	" nennnaw(IRNXHA)			2,930	·51						2,930			0003
Float US3MLIB +0 Rcv USD		SCHEDULE D INCOME/IND	EX BANK OF AMERICA,																1					
Float IBOXXUSLHY + 0	BOND PORTFOLIO		N.A	B4TYDEB6GKMZ0031MB27 _	_04/24/2018	06/20/2018 _0	5/17/2018	SALE		1,000,000	_US0003M(IB0XHY)			(2,790)(489)						(2,790)			0003
SWAP 20-Jun-2018 Pay USD		SCHEDULE D INCOME/IND	DANK OF MEDICA					l											I		l	1		
Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	BOND PORTFOLIO	SUMEDULE D INCOME/ IND	N.A.	B4TYDEB6GKMZ0031MB27 _	04/24/2018	06/20/2018	5/17/2018	SALE		1.000.000	US0003M(IB0XHY)		L	(2.790	(489)						(2,790)	l		0003
	al - Swaps - Hedging Oth	ner - Total Return	,							,,,	(100/411)	T		2,507	//		XXX				2,507			XXX
	al - Swaps - Hedging Oth											(425, 117)	(1,725,339	(1,529,263	(220,685)	(1,708,731	XXX	113,600		69,310	179,468			XXX
SSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSS	CDS INDEX SWAP	i I										(420, 117	(1,720,000	(1,020,200	(220,000)	(1,700,701	, ,,,,,,	110,000	1	55,510	175,400			,,,,,
CDS INDEX SWAP	(CDX.NA.IG.29.V1) attached to							l			1.0000/(credit								I		l	1		
(CDX.NA. IG. 29. V1)	Cash Security-TREASURY NOTE _	Credit	ICE CLEAR CREDIT		_02/09/2018	12/20/2022 _0	3/13/2018	SALE		9,687,000	event)		173,849	195,491	8,611	170,666				(3, 183)	24,825		<u> </u>	
CDS INDEX SWAP	CDS INDEX SWAP (CDX.NA.IG.29.V1) attached to] [l			1.0000/(credit								I		l	1		
(CDX.NA. IG. 29. V1)	Cash Security-TREASURY NOTE	Credit	ICE CLEAR CREDIT		02/12/2018	12/20/2022 _0	3/13/2018	SALE	L	9,687,000	event)		182,924	195,710	7,803	179,679			L	(3,246)	16,031	L	L	
	CDS INDEX SWAP				2,25.0																			
CDS INDEX SWAP	(CDX.NA.IG.29.V1) attached to										1.0000/(credit								I			1		
(CDX.NA. IG. 29. V1)	Cash Security-TREASURY NOTE _ CDS INDEX SWAP	Credit	ICE CLEAR CREDIT		_02/12/2018	12/20/2022 _0	3/13/2018	SALE	 	1,938,000	event)	 	36,596	39, 110	1,561				·	(649)	3, 163	}	}	
CDS INDEX SWAP	(CDX.NA.IG.29.V1) attached to										1.0000/(credit				1				1					
(CDX.NA. IG. 29. V1)	Cash Security-TREASURY NOTE .	Credit	ICE CLEAR CREDIT		02/12/2018	12/20/2022	3/13/2018	SALE					146,596	156,401	6,243	143,995				(2,601)	12,406			
	CDS INDEX SWAP														1						1			
CDS INDEX SWAP	(CDX.NA.IG.29.V1) attached to	04:4	LOE OLEAN ONENIT		00/00/0040	10/00/0000	10/10/0010	ONE		10 040 000	1.0000/(credit		105 000	000 101	0 107	101 005			I	(0.000)	00 400			
(CDX.NA. IG. 29. V1)	Cash Security-TREASURY NOTE _ CDS INDEX SWAP	Credit	ICE CLEAR CREDIT		. 1.02/09/2018	_12/20/20220	13/2018	SALE	t	10,313,000	event)		185,083	208 , 124	9, 167	181,695				(3,388)	26,429	<u> </u>	·	
CDS INDEX SWAP	(CDX.NA.IG.29.V1) attached to	1						l			1.0000/(credit								I		l			
(CDX.NA. IG. 29. V1)	Cash Security-TREASURY NOTE .	Credit	ICE CLEAR CREDIT		.02/12/2018	12/20/20220	3/13/2018	SALE		10,312,000			194,727	208, 104	8,307	191,271	l			(3,455)	16,833	L		

Column C							5	Showing all	Options, Ca	ps, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current Y	ear								
Part Part	1	2	3	4	5			7 8	9				13					18	19	20	21	22	23	24	25
Minimal Property of the Prop		D																							
Topic Control Contro												Striko		Current Year											Hodao
Market M								Date of	Indicate						Considera-						Current	Gain	Adjustment	Gain	Effectiveness
Security Control Con			Schedule	Type(s)													Book/		Unrealized	Total Foreign					
Author Auth			/	of																					
State Control Contro	B																								
Control Cont	Description		Identifier	r (a)	or Central Clea	aringnouse	Date	tion Da	e Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	item	Deterred	(D)
Company	CDS INDEX SWAP											1.0000/(credit													
Column C	(CDX.NA.IG.29.V1)			Credit	. ICE CLEAR CREDIT		02/12/2018	12/20/2022 _03/13/	018 . SALE		2,063,000	event)		38 ,957	41,679	1,662	38,265	i			(691	3,414			
Column C	CDS INDEX SWAD											1 0000/(orodit													
Company Comp				Credit	ICE CLEAR CREDIT		02/12/2018	12/20/2022 _03/13/	018 SALE		8,250,000			156,054	166,677	6,646	153,285	5			(2,769	13,392			
Column C																									
Company Comp				Credit	ICE CLEAR CREDIT		03/22/2018	06/20/2023 03/27	1018 SALE		12 375 000			(217 493	(208 634	(1 710)	(216 917	7)			576	8 283			
Column C	(00%.14%.10.00.11)			orcurt	THE GEENT GLEDTT		.00/ 22/ 2010	2007 207 2020 2007 217	O TO TONEE		12,070,000	C VCIII)			1200,004	,(1,710)		1				5,200			
Class Clas	CDS INDEX SWAP																								
Class Clas	(CDX.NA. IG. 30. V1)			. Credit	. ICE CLEAR CREDIT		.03/22/2018	106/20/2023 103/27/	018 SALE			event)		(204,312)(195,990)(1,615).	(203,771)			541	7,781			
Company Comp	CDS INDEX SWAP	(CDX.NA.IG.30.V1) attached to																		I					
California Cal	(CDX.NA.IG.30.V1)	Cash Security-TREASURY NOTE .		Credit	. ICE CLEAR CREDIT		.03/22/2018	06/20/2023 _04/03/	018 SALE		12,375,000	event)	ļ	(213,295	(194,937)(4, 125)	(212,051	1)		ļ	1,243	17, 115	ļ		
Column C	CDS INDEX SWAP											1 0000/(credit								I					
20. See 1	(CDX.NA.IG.30.V1)	Cash Security-TREASURY NOTE _		Credit	. ICE CLEAR CREDIT		.03/22/2018	06/20/202304/03/	018 SALE		11,625,000			(200,368	(183, 122	(3,875)	(199,200)			1, 168	16,077			
Column C		CDS INDEX SWAP									1														
20 100				Crodit	ICE OLEAD ODED IT		04/12/2019	06/20/2022 04/19	IN18 SVIE		21 000 000			399 673	442 720	(32.093)	300 047	,			(626)	55 601			
Column C	(00%.10%.10.30.71)			. Greurt	TOL OLUMN UNLUTT		.04/ 13/2010	200/20/2023 334/10/	.010 . GALL		21,000,000	event)				(32,003).					(020				
20 (20 (20 (20 (20 (20 (20 (20 (20 (20 (CDS INDEX SWAP																								
23 DEC 100 PER	(CDX.NA.IG.30.V1)			. Credit	. ICE CLEAR CREDIT		.04/13/2018	.06/20/202304/18/	018 . SALE		20,000,000	event)		370 , 164	422,607	(30,556).		3			(596	53,039			
Column C	CDS INDEX SWAP (CDX.NA.IG.20											1.0000/(credit													
23 HS 149	06/20/18)	Security-TREASURY NOTE		Credit	. ICE CLEAR CREDIT		.06/19/2013	.06/20/201806/20/	018 . MATURITY	-	80,000,000	event)	565, 114			380,000	409,708	3				(409,708)			
Call Act E. A. 17 Carl Sci. 18 The Carl Sci. 18 Carl Sci	CDS INDEX SWAD											1 0000/(orodit													
23 HELS 489	(CDX.NA. IG. 30. V1)			Credit	. ICE CLEAR CREDIT		.06/28/2018	.06/20/202307/16/	018 . SALE					214,393	228,557	45,833	212,239				(2, 155	16,319			
Cold																									
CS INCE SUP CID A. C. A. D. T. D.		(CDX.NA.IG.30.V1) attached to		Credit	ICE CLEAR CREDIT		06/28/2018	06/20/2023 07/16	1018 SALE		15 000 000			214 393	228 557	45 833	212 230	,			(2.155	16 310			
Column C	(00%.16%.10.00.11)	CDS INDEX SWAP		or curt	TOE GEENT GREDTT		.00/ 20/ 2010	2007 207 2020 12077 107	OIO . ONLL			o conty						′ I							
CS NGC SiP CID All Till	CDS INDEX SWAP																								
CS	(CDX.NA.IG.31.V1)			Credit	. ICE CLEAR CHEDII		12/18/2018	12/20/202312/19/	018 . SALE			event)		143,770	103,994	486	143,690	·			(80	(39,696)			
CS IDEC 588P COLUM, 10, 31 / 1) Intelled to Intelled to Intelled to Intelled to Intelled to Intelled to Intelled to Intelled to Intelled to Intelled to Intelled to	CDS INDEX SWAP	(CDX.NA.IG.31.V1) attached to																							
CS MACE S MP COURT M. CS MP CS	(CDX.NA.IG.31.V1)			Credit	. ICE CLEAR CREDIT		12/19/2018	_12/20/202312/19/	018 . SALE		17,500,000	event)		145,924	103, 111		145,924					(42,813)			
Columbia Columbia	CDS INDEX SWAP											1 0000/(credit													
CS IADE SUP COURT N. C. SUP C. C. C. C. C. C. C. C	(CDX.NA. IG. 31. V1)	Cash Security-TREASURY NOTE _		Credit	. ICE CLEAR CREDIT		12/18/2018	12/20/2023 12/19/	018 SALE		17,500,000			143,770	103,994	486	143,690				(80	(39,696)			
COLINA I.O. 11 I.O. 15 County TREASIN WITE Credit I.O. Cash Securit TREASIN WITE Credit I.O. Cash Securit TREASIN WITE Credit I.O. Cash Securit TREASIN WITE Cash Securit TREA	ODO INDEV OWAD											1 0000 // 1:4													
0.9899999999999999999999999999999999999				Credit	ICE CLEAR CREDIT		12/19/2018	12/20/2023 12/19/	018 SALE		17,500,000			145.924	103, 111		145.924					(42,813)			
SIMP 20-Jun-2018 Pyr USD Float USSIL 9-0 Rev USD Float	1. , , , , , , , , , , , , , , , , , , ,		- Credit E	Default					7	,			565, 114			448,667	2,433,892	XXX		1	(22, 145				XXX
Float USUS Float USU Float USUS Float USUS Float USUS Float USUS Float USU Float USUS Float USUS Float USUS Float USUS Float USUS Float USUS Float USUS Float USUS Float USUS Float U																									
First 18010 + 0 Cash Security—TRESURY MDTE SNR 220—Jam—2018 Pay USD Float USSAIL 80 Pay USD Float					MODGANI STANIEV															I					
SIMP 20-Jun-2018 Pay USD Float ISSUIR 9 of Nov USD Float ISSUIR 9 of N	Float USSMLIB +0 HCV USD Float IBOXIG + 0			INCOME/ INDEX		331LVCZKQKX5T7XV54	.04/13/2018	06/20/2018 _05/04/	018 SALE		12,700.000	JBOXIG(USO003M)			(225.951	(19,418)						(225, 951)	L		
Float ISSMIL 9 - O - Carb Security TFESSIPY NOTE Carb Security T		SWAP 20-Jun-2018 Pay USD						I T																	
Float IBXIG = 0					MODGANI STANIEV															1					
SIMP 20-Jun-2018 Pay USD Float ISSAILB 40 Rev USD Float USSAILB 40 Rev				INCOME/ INDEX		331LVCZKQKX5T7XV54	04/13/2018	06/20/2018 05/04/	018 SALE		11,800,000	_JBOXIG(USO003M)			(209,939	(18,042)						(209, 939)	L		
Float IBOXIG + 0		SWAP 20-Jun-2018 Pay USD							1		'					1		1 T		1					
Float IBOXIG + 0 Cash Security—TREASURY NOTE USA MO3XUN7C6T14HNAYLU02 04/30/2018 06/30/2018					GOLDMAN SACHS BANK															1					
SIMP 20-Jun-2018 Pay USD Float USBILB +0 Rev USD Float IBXIG +0 attached to Gash Security-TRESSIRY NOTE. USA MORGAN STANLEY Float IBXIG +0 On Capt IBXIG +0 On	Float IBOXIG + 0	Cash Security-TREASURY NOTE .				3XUN7C6T14HNAYLU02	.04/30/2018	.06/20/2018	018 . SALE		29,500,000	_JBOXIG(USO003M)			13,581	12,629						13,581			
Float IBOXIG + 0 at tached to Cash Security—TREASIRY NDTE SIMP 20-Jun-2018 Pay USD Float USDXILB +0 Rev USD Float USDXILB		SWAP 20-Jun-2018 Pay USD									1									1					
Float IBOXIG + 0 Cash Security—TREASIRY NOTE USA KO3XIA/TC6T14HNAYLU02 04/30/2018 06/30/2018 SALE 27,500,000 JBOXIG(US0003M)					GOLDMAN SACHS RANK															1					
SIMP 20-Jun-2018 Pay USD Float USBILE 9 Rev USD Float USBUE FIXED INCOME/INDEX INDEX	Float IBOXIG + 0	Cash Security-TREASURY NOTE _		INCOME/ INDEA		3XUN7C6T14HNAYLU02	04/30/2018	06/20/2018 _05/30/	018 SALE		27,500,000	JBOXIG(USO003M)			12,660	11,773						12,660			
Float ISSMLIB +0 Rev USD Float IBXIG + 0 at stached to INCOME/INDEX MRGAN STANLEY INCOME/INDEX MRGAN STANLEY INCOME/INDEX MRGAN STANLEY INCOME/INDEX INCO	OWAR 00 1 00 10 0 100			FINED																1					
Float IBOXIG + 0					MORGAN STANLEY															I					
SIMP 20-Jun-2018 Pay USD SIMP 20-Jun-2018 Pay USD Float USSIMLB +0 Rov USD Float USSIMLB +0 Rov USD Float BOXIG +0 attached to INCOME/INDEX MORGAN STANLEY	Float IBOXIG + 0	Cash Security-TREASURY NOTE .				331LVCZKQKX5T7XV54 .	.05/30/2018	.09/20/2018	018 SALE		8,000,000	JB0XIG(US0003M)			(39,511	(35,062)		.				(39,511)	L		
Float USSILLIB +0 Rev USD Float IBOXIG + 0 attached to INCOME/INDEX MORGAN STANLEY				FINED							1					1									
					MORGAN STANLEY															I					
	Float IBOXIG + 0					331LVCZKQKX5T7XV54	05/30/2018	.09/20/201806/19/	018 SALE		8,500,000	_JBOXIG(USO003M)			(41,980	(37, 254)						(41, 980)			

						5	Showing all Op	otions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	ear/								
1	2	3	4	5		6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)				Maturity or Termina	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Cour	nterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Cleari		Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
	SWAP 27-Sep-2018 Pay USD Float US1MLIB +0 Rcv USD																							
SWAP 27-Sep-2018 Pay USD	Float MSIMI_US + 0 attached																							
Float US1MLIB +0 Rcv USD Float MS1MI US + 0	to Cash Security-TREASURY NOTE		Ford And Clarks	GOLDMAN SACHS INTERNATIONAL FORSU	I IDOZDI ITI IVVII DNOGO	00/07/0040	09/27/2018 09/27/2018	MATURITY		11.196.736	M2US I M (US000 1M+0													
FIOAL MSIMI_US + U	SWAP 27-Sep-2018 Pay USD		Equity/inde	. INTERNATIONAL PUROL	UP2/PHINTVLBNG3U	.00/2//2018	U9/21/2018 U9/21/2018	. MATURITY			. 10%)													
	Float US1MLIB +0 Rcv USD																							
SWAP 27-Sep-2018 Pay USD Float US1MLIB +0 Rcv USD	Float MSIMI_US + 0 attached to Cash Security-TREASURY			GOLDMAN SACHS							M2US I M (US000 1M+0													
Float MSIMI_US + 0	NOTE		Equity/Inde		UP27PHTHYVLBNG30	.06/27/2018	09/27/2018 09/27/2018	MATURITY		11,883,790														
	SWAP 29-0ct-2018 Pay USD Float US1MLIB + 0.315 Rcv USD	,																						
SWAP 29-Oct-2018 Pay USD	Float MSIMI US + 0.315 HCV USD	1										1												
Float US1MLIB + 0.315 Rcv US				GOLDMAN SACHS							M2US I M(US0001M+0													
Float MSIMI_US + 0	SWAP 29-0ct-2018 Pay USD		Equity/Inde	L INTERNATIONAL FOR8L	UP2/PH1HYVLBNG30	.09/2//2018	10/29/2018 10/29/2018	MATURITY		11,235,004	.32%)				(1,119,570)					-			
	Float US1MLIB + 0.315 Rcv USD)																						
SWAP 29-Oct-2018 Pay USD Float US1MLIB + 0.315 Rcv US	Float MSIMI_US + 0 attached			GOLDMAN SACHS							M2US I M (US000 1M+0	+												
Float MSIMI_US + 0	NOTE		Equity/Inde		UP27PHTHYVLBNG30 .	09/27/2018	10/29/2018 10/29/2018	MATURITY		11,924,399					(1,188,269)								
	SWAP 20-Dec-2018 Pay USD																							
SWAP 20-Dec-2018 Pay USD	Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0 attached	i	FIXED																					
Float US3MLIB +0 Rcv USD	to Cash Security-TREASURY		INCOME/INDEX	GOLDMAN SACHS BANK																				
Float IBOXXUSLHY + 0	NOTE			USA KD3XL	UN706T14HNAYLU02	.05/29/2018	12/20/2018 _11/07/2018	. SALE			_ IBOXHY (USO003M)				(8,585)					27,856			
	Float US3MLIB +0 Rcv USD																							
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD	Float IBOXXUSLHY + 0 attached	i	FIXED	GOLDMAN SACHS BANK																				
Float USSMLIB +0 HCV USD Float IBOXXUSLHY + 0	to Cash Security-TREASURY NOTE		INCOME/ INDE		UN7C6T14HNAYLU02	.05/29/2018	12/20/201811/07/2018	SALE		800.000	, IBOXHY (USO003M)			27,856	(8,585	1					27,856			
	SWAP 20-Dec-2018 Pay USD									,	, , , , ,			,										
SWAP 20-Dec-2018 Pay USD	Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0 attached		FIXED																					
Float US3MLIB + 0 Rcv USD	to Cash Security-TREASURY	1	INCOME/INDEX																					
Float IBOXXUSLHY + 0	NOTE			_ CITIBANK N.A E5700	DZWZ7FF32TWEFA76	. 10/31/2018	12/20/2018 11/07/2018	. SALE			. IBOXHY (USO003M)			6,675	1,506						6,675			
	Float US3MLIB + 0 Rcv USD																							
SWAP 20-Dec-2018 Pay USD	Float IBOXXUSLHY + 0 attached	i	FIXED INCOME/INDEX																					
Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0	to Cash Security-TREASURY		INCOME/ INDE	_ CITIBANK N.A E570D	DZWZ7FF32TWEFA76 _	10/31/2018	12/20/2018 11/07/2018	SALE		800.000	IBOXHY (USO003M)			6,675	1.506						6.675			
	SWAP 20-Dec-2018 Pay USD						[,			, , , , ,	,,,,,,						, , , , ,			
SWAP 20-Dec-2018 Pay USD	Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0 attached		FIXED																					
Float US3MLIB +0 Rcv USD	to Cash Security-TREASURY	1	INCOME/INDEX																					
Float IBOXXUSLHY + 0	NOTE SWAP 20-Dec-2018 Pay USD			USA KD3XL	UN7C6T14HNAYLU02	.05/18/2018	12/20/2018 _11/08/2018	SALE		800,000	_ IBOXHY (USO003M)			24,534	(9, 175)	·				24,534			
	Float US3MLIB +0 Rcv USD																				1			
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD	Float IBOXXUSLHY + 0 attached to Cash Security-TREASURY	i	FIXED	GOLDMAN SACHS BANK			1														1			
Float IBOXXUSLHY + 0	NOTE		INCOME/ INDE		UN7C6T14HNAYLU02	.05/18/2018	12/20/2018 _11/08/2018	SALE			IBOXHY (USO003M)			24,534	(9, 175)					24,534			
	SWAP 20-Dec-2018 Pay USD						I I														1			
SWAP 20-Dec-2018 Pay USD	Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0 attached	l	FIXED																		1			
Float US3MLIB +0 Rcv USD	to Cash Security-TREASURY		INCOME/INDEX									1							1		1			
Float IBOXXUSLHY + 0	NOTE			. INTERNATIONAL E58DH	KGMJYYYJLN8C3868	.05/22/2018	12/20/2018 _11/08/2018	. SALE			. IBOXHY (USO003M)			24,921	(8,980)	·				24,921			
	Float US3MLIB +0 Rcv USD																				1			
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD	Float IBOXXUSLHY + 0 attached to Cash Security-TREASURY	i	FIXED INCOME/INDEX	CREDIT SUISSE				1											I		1			
Float USSMLIB +0 HCV USD Float IBOXXUSLHY + 0	NOTE		INCOME/ INDE		KGMJYYYJLN8C3868	.05/22/2018	12/20/2018 _11/08/2018	. SALE			. IBOXHY (USO003M)			24,921	(8,980						24,921			
	SWAP 20-Dec-2018 Pay USD										, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										, , , , ,			
SWAP 20-Dec-2018 Pay USD	Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0 attached	J	FIXED					1											I		1			
Float US3MLIB +0 Rcv USD	to Cash Security-TREASURY	1		BANK OF AMERICA,								1							1		1			
Float IBOXXUSLHY + 0	NOTE			. N.A B4TYD	DEB6GKMZ0031MB27	.06/06/2018	12/20/2018 _11/08/2018	. SALE		400,000	_ IBOXHY (USO003M)			9,384	(4, 123)	-							
	Float US3MLIB +0 Rcv USD							1											I		1			
SWAP 20-Dec-2018 Pay USD	Float IBOXXUSLHY + 0 attached	i	FIXED	DANK OF HIED:::								1							1		1			
Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	to Cash Security-TREASURY NOTE		INCOME/ INDE	BANK OF AMERICA, N.A. B4TYD	DEB6GKMZ0031MR27	06/06/2018	12/20/2018 11/08/2018	SALE		400.000	IBOXHY (USO003M)			9.384	(4.123	1					9.384			
	- ,			DTITE		, , 20.0		g		00,000		p		,007					F	r				

SCHEDULE DB - PART A - SECTION 2

						Snowing a	II Opti	ions, Cap	os, Floors,	Collars, S	swaps and	i Forwards	s Lerminai	ted During (Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Veer											1
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of				rmina-	Expiration,	Number	A1 11 1	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterpart or Central Clearinghous			tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Description	SWAP 20-Dec-2018 Pay USD	identinei	(α)	or Central Cleaninghous	Date	tion	Jale	Jaie	Contracts	Amount	(i aid)	i aiu	i alu	remination	IIICOIIIC	value	Code	(Decrease)	D./A.O.V.	Accietion	riecognized	item	Deletted	(6)
	Float US3MLIB + 0 Rcv USD																							1
SWAP 20-Dec-2018 Pay USD Float US3MLIB + 0 Rcv USD	Float IBOXXUSLHY + 0 attached to Cash Security-TREASURY		FIXED INCOME/INDEX	GOLDMAN SACHS BANK																				i
Float IBOXXUSLHY + 0	NOTE		THOUNE/ THUE/		AYLU02 _ 11/16/201	8 12/20/2018 12/	20/2018	MATURITY		800,000	_ IBOXHY (USO003M)				(13, 114									1
	SWAP 20-Dec-2018 Pay USD																							1
SWAP 20-Dec-2018 Pay USD	Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0 attached		FIXED																					i
Float US3MLIB + 0 Rcv USD	to Cash Security-TREASURY			GOLDMAN SACHS BANK																				1
Float IBOXXUSLHY + 0	NOTE			USA KD3XUN7C6T14F	AYLU02 _ 11/16/201	8 _12/20/201812/	20/2018 . 1	MATURITY		800,000	_ IBOXHY (US0003M)				(13, 114									
	al - Swaps - Replication	- Total Re	turn											(304,399)	(940, 135		XXX			(88.118	(304,399)]		XXX
	al - Swaps - Replication al - Swaps - Income Gen	orotica										565, 114	2,046,329	1,861,883	(491,468	2,433,892	XXX		 	(22, 145	(572,009	4		XXX
11499999999. Subtota		ici aliOII										 		+ +			XXX		+			1		XXX
1159999999. Total S												†		+			XXX					1		XXX
	Swaps - Credit Default											139.997	320.990	634.512	228,285	725 . 161		113,600		47.165	(90,650	1		XXX
	Swaps - Foreign Exchance	ie										100,001	020,000	2,732,462	140.655		XXX	110,000	(1,936,136)	77,100	2,732,462	1		XXX
11899999999. Total S		, -												(301,892)	(940,438		XXX		(1,000,100)		(301,892	el		XXX
11999999999. Total S														,221,302,	(2.2)100		XXX				(227,002			XXX
1209999999. Total S												139,997	320,990	3,065,082	(571,498	725,161	XXX	113,600	(1,936,136)	47, 165	2,339,921			XXX
BASOQQ9J1 (0.9794 CHF) / 1	<u></u>	SCHEDULE		GOLDMAN SACHS BANK							_(0.97936 CHF) /													Í
USD BASOLXSN1 (7.151 CNH) / 1	EQUITY PORTFOLIO	SCHEDULE	Currency	USA KD3XUN7C6T14F GOLDMAN SACHS BANK	AYLU02 _ 11/30/201	7 _01/05/2018 _01/	05/2018 _ N	MATURITY		16,337,048	1 USD _(7.15100 CNH) /			(81,091)							(81,091	}		0004
USD	EQUITY PORTFOLIO	BA	Currency		AYLU02 _ 01/13/201	7 01/17/2018 01/	17/2018 . N	MATURITY		15,470,216				(1,715,975)					1,506,423		(1,715,975)		0004
BASOLXSU5 (1179.5 KRW) / 1		SCHEDULE		GOLDMAN SACHS BANK			.=				(1179.50000													l
USD BASOMGT89 (7.0789 CNH) / 1	EQUITY PORTFOLIO	SCHEDULE	Currency	JPMORGAN CHASE BANK, KD3XUN7C6T14H	IAYLU02 _ L01/13/201	7 01/17/2018 101/	17/2018 . 1	MATURITY			KRW)/1 USD _(7.07889 CNH)/			(2, 127,081)					1,967,314		(2,127,081)		0004
USD	EQUITY PORTFOLIO	BA	Currency	N.A. 7H6GLXDRUGQFU	7RNE97 _ 02/21/201	7 01/17/2018 01/	17/2018 I	MATURITY		1,260,413	1 USD			(124,859)					108,797		(124,859)		0004
BASOQ98SO 6.6751 CNH / (1	FOULTY DODTED IO	SCHEDULE	0	GOLDMAN SACHS BANK USA KD3XUN706T14H	10 (00 (004	7 01/17/0010 01/	17/0010	MATURITY		770.040	6.67513 CNH / (1			00.000					(40,040)		00,000			0004
BAS0Q9900 (6.6761 CNH) / 1	EQUITY PORTFOLIO	SCHEDULE	Currency	GOLDMAN SACHS BANK	AYLU02 _ 10/23/201	7 01/17/2018 01/	17/2018 . 1	MATURITY		779,010	(6.67611 CNH) /			28,820					(19,016)		28,820			0004
USD	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN706T14H	AYLU02 10/23/201	7 .01/17/201801/	17/2018 . N	MATURITY		808,854	1 USD			(30,046)					19,865		(30,046)		0004
BASOM3R49 (0.9749 CHF) / 1	EQUITY PORTFOLIO	SCHEDULE	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14H	AYLU0201/27/201	7 02/01/2018 02/	11/2019	MATURITY		16,014,927	_(0.97490 CHF) /			(806,742)					38,306		(806,742			0004
BASOMGT22 0.986 CHF / (1		SCHEDULE	our reney	GOLDMAN SACHS BANK							0.98602 CHF / (1													
USD)	_ EQUITY PORTFOLIO	BA SCHEDULE	Currency	USA KD3XUN7C6T14F GOLDMAN SACHS BANK	AYLU0202/21/201	7 _02/01/2018 _02/	01/2018 _ N	MATURITY		2,903,613	USD) (0.98550 CHF) /			181,054					(40,090)		181,054			0004
BASON3UB8 (0.9855 CHF) / 1 USD	EQUITY PORTFOLIO	BA	Currency		IAYLU0204/14/201	7 .02/01/2018 .02/	01/2018	MATURITY		3,234,399				(199,852)					42,916		(199,852	3		0004
BASONFJD0 (0.9711 CHF) / 1		SCHEDULE		GOLDMAN SACHS BANK							_(0.97114 CHF) /													
USD	EQUITY PORTFOLIO	SCHEDULE	Currency	USA KD3XUN7C6T14F GOLDMAN SACHS BANK	IAYLU02 05/16/201	7 02/01/2018 02/	01/2018 . I	MATURITY		1,351,494	1 USD 0.95017 CHF / (1			(62,609)					(1,980)		(62,609)		0004
USD)	EQUITY PORTFOLIO	BA	Currency		AYLU0206/07/201	7 02/01/2018 02/	01/2018	MATURITY		3,551,963														0004
BAS0Q2U50 0.9699 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE	0	GOLDMAN SACHS BANK	10 (05 (004	7 00/01/0010 00/	1 (0010	WATURITY		E 700 070	0.96989 CHF / (1			057 050					4F 7F0		257.359			0004
BASOQDVK2 0.9928 CHF / (1		SCHEDULE	Currency	USA KD3XUN7C6T14F GOLDMAN SACHS BANK	AYLU02 _ 10/05/201	7 .02/01/201802/	1/2018 . 1	MATURITY		5,722,278	0.99284 CHF / (1			257,359					15,752		201,359			0004
USD)	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN706T14H	AYLU02 11/03/201	7 .02/01/201802/	01/2018 _N	MATURITY		6,521,647				454,596			.		(135,723)		454,596			0004
BASOR9FK8 0.9605 CHF / (1	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN706T14H	14VI III02 01/16/201	8 .02/01/2018 .02/	11/2018	MATURITY		1.926.172	0.96045 CHF / (1	I		67.040							67.040			0004
BASOR3KJ8 (0.9696 CHF) / 1		SCHEDULE	out i cilcy	GOLDMAN SACHS BANK					·	, ,	.(0.96963 CHF) /	ļ							T		, , , , , , , , , , , , , , , , , , , ,			
USD	_ EQUITY PORTFOLIO	BA	Currency	USA KD3XUN7C6T14H	AYLU0201/04/201	8 03/29/2018 _03/	29/2018 _ N	MATURITY		16,500,998				(207,439)			-				(207, 439)		0004
BASOS8MD7 0.9569 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN706T14H	AYI U02 03/28/201	8 03/29/2018 03/	29/2018	MATURITY		16,721,534	D.95685 CHF / (1 USD)	1		(13,096)							(13.096	4		0004
BASON3T61 (1130.5 KRW) / 1		SCHEDULE		GOLDMAN SACHS BANK							(1130.50000											1		
USD	EQUITY PORTFOLIO	BA SCHEDULE	Currency	USA KD3XUN7C6T14F GOLDMAN SACHS BANK	AYLU0204/13/201	7 .04/27/201804/	27/2018 . 1	MATURITY			KRW)/1 USD (1125.70000								727,831		(621, 248	1		0004
USD	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN706T14F	IAYLU02 _ 10/25/201	7 04/27/2018 04/	27/2018	MATURITY		2,620,592	(1125.70000 KRW)/1 USD			(119, 132)					141,542		(119, 132)		0004
BASOQVBU2 (1087.45 KRW) / 1		SCHEDULE		GOLDMAN SACHS BANK							(1087.45000	1]		l
USD	EQUITY PORTFOLIO	SCHEDULE	Currency	USA KD3XUN7C6T14H GOLDMAN SACHS BANK	IAYLU02 _ 12/14/201	7 .04/27/201804/	2//2018 _ N	MATURITY		1,278,220	KRW)/1 USD 1076.32470			(12,701)					23,503		(12,701	<u> </u>		0004
BAS0SL687	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN706T14H	AYLU0204/24/201	8 04/27/2018 04/	27/2018 . 1	MATURITY			KRW/(1 USD)			(3,384)							(3,384)		0004
BASOSL7C7 1076.9747 KRW / (1 FOULTY POPTED IN	SCHEDULE		GOLDMAN SACHS BANK				WED IT!		0.540.000	1076.97470	1										.]		
USD)	EQUITY PORTFOLIO	SCHEDULE	Currency	USA KD3XUN7C6T14H GOLDMAN SACHS BANK	IAYLUUZ _LU4/24/201	8 104/27/2018 104/	27/2018 . 1	MATURITY			KRW/(1 USD) _(0.94832 CHF) /			1,777					<u> </u>		1,777			0004
USD	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN706T14H	AYLU0201/16/201	8 06/28/2018 06/	28/2018	MATURITY		1,950,816	1 USD			97,016					ļ		97,016			0004
BASORACO2 0.9478 CHF / (1	FOULTY PORTFOLIO	SCHEDULE	Curropov	GOLDMAN SACHS BANK USA KD3XUN706T14H	MVI III02 01/18/201	9 06/29/2019 06/	00/2010	MATURITY		1,951,916	0.94778 CHF / (1	I		(00 110)							(98, 116	J I		0004
USD)		SCHEDULE	Currency	GOLDMAN SACHS BANK	INTLUUZ _ LU I/ 18/201	8 .06/28/201806/	10/2018 _N	MRIUMIII		1,970	_(0.99992 CHF) /			(98,116)					·			1		0004
USD	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN706T14H	AYLU0205/17/201	8 .06/29/201806/	29/2018 J	MATURITY			1 USD			(5,764)					ļ		(5,764)		0004
BASOT6DX6 0.9841 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14H	IAVI LIUS UE/UE/304	8 06/29/2018 06/	29/2018	MATURITY		17,092,212	0.98407 CHF / (1	I		(152,789)							(152,789			0004
VUU /	LAVITI TUNITULIU	un	out i cilcy		m12002 _200/00/201	o 1001 521 50 10 100/	-0/4010 _ N	mrs (VIIIIII)	 		000 <i>)</i>			102,709)		h					102,789	A		0004

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description											Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Ur	nrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	V	aluation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	lr	ncrease/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code (D	ecrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
BAS0S8Z01 (0.9468 CHF) / 1		_(0.94680 CHF) /																						
USD	EQUITY PORTFOLIO	Currency	USAKD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	1 USD													0004							
BASOTBHX1 0.7532 GBP / (1		0.75320 GBP / (1																						
USD)	EQUITY PORTFOLIO	USD)			(796)	ļ						(796)			0004									
BASOSQRU4 (0.7383 GBP) / 1	EQUITY PORTFOLIO	SCHEDULE	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05 (04 (0010	07/00/0040	07/00/0040	WATURITY		5,282,302	_(0.73831 GBP) /			105,247							105.247			0004
		BA	currency	USA ND3XUN/U61 I4FINATEUU2		10//06/2018	0//00/2018	MATURITY		2,282,302	1 000													0004
1229999999. Subtota		Otner												(4,320,121)			XXX		4,559,863		(4,320,121)			XXX
12699999999. Subtota														(4,320,121)			XXX		4,559,863		(4,320,121)			XXX
1399999999. Subtota	I - Hedging Effective											28,893,625	18,268,423	65,233,344	140,655	62,500,882	XXX		(1,936,136)	3,247,959	2,732,462			XXX
1409999999. Subtota	al - Hedging Other											2,369,399	3,616,945	122,305	(202,907	6,428,068	XXX	1,094,259	4,559,863	69,310	(6,305,763)			XXX
1419999999. Subtota	al - Replication											565, 114	3,469,379	3,100,036	(491,468	3,856,942	XXX			(22, 145)	(756,906)			XXX
1429999999. Subtota	al - Income Generation																XXX							XXX
1439999999. Subtota	al - Other								•	•	•						XXX				·			XXX
1449999999 - Totals									·			31,828,138	25,354,747	68,455,685	(553,720	72,785,892	XXX	1,094,259	2,623,727	3,295,124	(4,330,207)			XXX

(a)	Code	Description of Hedged Risk(s)
Γ		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
ſ	0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liability or portfolio of variable rate liability or portfolio of liabilities.
	0002	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
	0003	Total return swap agreements provide an offset to decreases in equity markets.
	0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
	0005	Equity options provide an offset to decreases in equity markets.

1449999999 - Totals

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

								Futures Contrac	ts Open D	ecember	31 of Curre	nt Year									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	Effective H	edges	18	19	20	21	22
														15	16	17					
																Change in					
				Description												Variation		Change in		I I a de a	
				Description of Item(s)												Margin Gain		Variation Margin		Hedge Effectiveness	
				Hedged,			Date of										Cumulative			at	
				Used for		Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	
	Number			Income	Schedule/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of	Margin for	Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
F0110		0 007 505	FUTURE S&P500 EMINI	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	00/45/0040	015	312/31/2018 .	0 450 7474	0 505 0500	00.450		50 540				50 540	400.000	100 (100	
ESH9	2000 023	2,827,525			EXHIBIT 2		.03/15/2019	CME LCZ7XYGSLJUHFXXNXD88	2,505.2500	20,458		53,513				53,513		100/100 XXX	XXX		
12/999	9999. Subtota	i - Long Future	es - Hedging Effec	RS1128182 - FUTURE US		1				20,458		53,513				53,513	138,000	XXX	XXX		
				10YR NOTE MAR 19.																	
				effective 11/28/2018																	
				attached to Cash																	
			FITTIPE US 40VP NOTE	Secur i ty-TREASURY				CULOLOG BOLDS OF													
TYH9	330	330.000	FUTURE US 10YR NOTE	NUTE (9128284W7, 9128284X5)		Interest Rate	03/20/2019	CHICAGO BOARD OF TRADE	11/28/2018	119, 1563	122.0156	128.908					943.595	943.595	346,500		1,000
		,	es - Replication	012020470)	-	nato	_00/20/2010	TINGE	17 207 2010	10.1000	122.0100	128,908					943,595	943,595	346,500	XXX	XXX
		I - Long Future										149,366		53,513			943,595	997 . 108	484,500	XXX	XXX
		I - Short Futur										140,000		00,010		ĺ	040,000	007,100	404,000	XXX	XXX
		I - Hedging Ef										20.458		53.513				53,513	138.000	XXX	XXX
		I - Hedging Ot										,,,,,							. ,	XXX	XXX
		I - Replication										128,908					943,595	943,595	346,500	XXX	XXX
142999	9999. Subtota	I - Income Ger	neration									,								XXX	XXX
143999	9999. Subtota	I - Other																		XXX	XXX
														1				t		1001	

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
P MORGAN		4 264 084	899,003
Total Net Cash Deposits	(3,365,082)	4,264,084	899,003

(a)	Code	Description of Hedged Risk(s)

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Future Contracts	Tarminatad [2000mbar 21	of Current Voor

							F	uture Contracts Terminated Dece	ember 31	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	/Jargin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	` '	Adjust Basis		and at	Value of
Ticker	of	Matianal			Exhibit	Risk(s)	1		Trodo	Transastian		Tarmination	Maturity or		Recognized				
	-	Notional		Generation		'	Expira-	F .	Trade	Transaction		Termination		_Margin at	in Current	of Hedged	5	Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
5010	207		FUTURE S&P500 EMINI MAR	FOULTY INDEX INDUTY	FWIIDIT 5		00/40/0040	AND LOTTING BUT INTERVENIES	10 (00 (00 17	0 705 0040	00/40/0040	0 770 4055		202 742	007.700			400 (400	50
ESH8	297	40,472,113	18 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	_03/16/2018 _	CME LCZ7XYGSLJUHFXXNXD88 .	12/29/2017 .	2,725.3948	_03/13/2018 _	2,770.4955	SALE	669,746	687,796			100/100	50
ESM8	431	57,825,215		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/15/2018 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/01/2018 .	2 602 2046	.06/08/2018 .	2,676.1485	SALE	(154,214)	(154,214)			100/100	E0.
E3//0	431		FUTURE S&P500 EMINI SEP	EQUIT INDEX ANNUITY	EXHIBIT 3	Equity/index.	. 10/ 13/ 20 10 .	CINE LUZ/ATUOLJUNFAANADOO .	. 100/01/2010 .	2,003.3040	.00/00/2010 .	∠,0/0.1400		(104,214)	(134,214)			100/ 100	0لا۔۔۔۔۔
ESU8	401	56, 130, 313		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.09/21/2018 .	CMELCZ7XYGSLJUHFXXNXD88 .	.09/11/2018	2 799 5168	.09/12/2018 .	2.809.8107	SALE	206.391	206,391			100/100	50
			FUTURE S&P500 EMINI DEC							,								,	
ESZ8	643		18	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/21/2018 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/06/2018 .	2,761.2729	12/06/2018 .	2,752.9912	SALE	(266,257)	(266,257)			100/100	50
			FUTURE S&P500 EMINI MAR																
ESH9	149	18,734,150		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	_03/15/2019 _	CME LCZ7XYGSLJUHFXXNXD88 _	_12/20/2018 _	2,514.6510	12/26/2018 .	2,436.1860	SALE	(584,564)	(584,564)			100/100	50
12799999	99. Subtota	I - Long Future	s - Hedging Effectiv	re .										(128,898)	(110,848)			XXX	XXX
			FUTURE S&P500 EMINI MAR																
ESH8	180	24,579,439		EQUITY PORTFOLIO	SCHEDULE D	Equity/Index_	03/16/2018	CME LCZ7XYGSLJUHFXXNXD88 _	_02/09/2018 _	2,731.0488	_02/12/2018 _	2,732.9578	SALE	17, 181	17, 181			0001	50
12899999	99. Subtota	I - Long Future	s - Hedging Other											17,181	17,181			XXX	XXX
		-		FUTURE S&P500 EMINI MAR			1		1				-				-		
			FUTURE S&P500 EMINI MAR	18 attached to Cash															
ESH8	346	<u>4</u> 6,006,196	18	Security-TREASURY NOTE		Equity/Index_	_03/16/2018 _	CME LCZ7XYGSLJUHFXXNXD88 .	_02/09/2018 _	2,659.3177	_02/12/2018 _	2,653.5758	SALE	(99, 335)	(99, 335)				50
				FUTURE US 5YR NOTE JUN															
FVM8	540	F40, 000	FUTURE US 5YR NOTE JUN	18 attached to Cash		INTEREST	00 (00 (0040	CHICAGO BOARD OF TRADE	05 (45 (0040	440 0707	05 (40 (0040	113.1446	0415	04 400	04 400				4 000
FVM8	543	543,000	18	Security-TREASURY NOTE FUTURE US 2YR NOTE JUN		INTEREST	06/29/2018 .		05/15/2018 .	112.9/0/	05/16/2018 .	113.1446	SALE	94,422	94,422				1,000
			FUTURE US 2YR NOTE JUN	18 attached to Cash				CHICAGO BOARD OF TRADE											
TUM8	479	958.000		Security-TREASURY NOTE		INTEREST	.06/29/2018	GITOTO BOTTO GITTINGE	04/18/2018 .	106 0625	.05/30/2018 .	106.2233	SALE	154.047	154,047				2,000
10110				US 2YR NOTE SEP 18			230, 20, 2010		1 10, 20, 10		200,00,2010								
				attached to Cash				CHICAGO BOARD OF TRADE											
TUU8	574	1, 148,000	US 2YR NOTE SEP 18	Security-TREASURY NOTE		INTEREST	_09/28/2018 _		05/30/2018 _	106 . 1222	08/31/2018	105.8003	SALE	(369,534)	(369,534)				2,000
				FUTURE US 2YR NOTE DEC															
			FUTURE US 2YR NOTE DEC	18 attached to Cash				CHICAGO BOARD OF TRADE											
TUZ8	574	1, 148,000	18	Security-TREASURY NOTE		INTEREST	12/31/2018 .		08/31/2018 .	105.6641	10/04/2018 _	105.2376	SALE	(489,557)	(489,557)				2,000
			FUTURE S&P500 EMINI DEC	FUTURE S&P500 EMINI DEC 18 attached to Cash															
ESZ8	52	7,365,564	FUTURE SAPSOU ENTINE DEC	Security-TREASURY NOTE		Equity/Index.	10/01/0010	CMELCZ7XYGSLJUHFXXNXD88 .	.10/10/2018 .	2 832 0004	10/10/2018 .	2.818.2009	SALE	(38, 242)	(38,242)				50
L020			10	FUTURE MSCI EMER MKT		Equity/ muex.	12/21/2010 .	COME EGZ/X/GGEGGII XXIVXDOG .	10/ 10/ 20 10 .	2,002.3034	10/ 10/ 20 10 .	2,010.2009	OALL	(00,242)					00
				INDEX (ICE) DEC 18															
			FUTURE MSCI EMER MKT	attached to Cash															
MESZ8	38	1,879,308	INDEX -ICE DEC 18	Security-TREASURY NOTE		Equity/Index.	12/21/2018 .	ICE T330E4AS4QXXS2TT7X50	10/10/2018 .	989 . 1096	10/11/2018 .	958.9470	SALE	(57,309)	(57, 309)				50
				FUTURE US 10YR NOTE DEC							1								
71/70	055		FUTURE US 10YR NOTE DEC	18 attached to Cash		WITTER	10 (10 (00 :-	CHICAGO BOARD OF TRADE	11 (10 (00 :-	440 0:	11 (00 (00 : -	440.0===	<u>-</u>	/40	/40 ===				
1728	330	330,000		Security-TREASURY NOTE	L	INTEREST	_12/19/2018 _		_11/19/2018 _	119.3125	_11/28/2018 _	119.2793	SALE	(10,973)	(10,973)				1,000
		I - Long Future												(816,479)	(816,479)			XXX	XXX
13299999	99. Subtota	I - Long Future												(928, 196)	(910, 146)			XXX	XXX
			FUTURE S&P500 EMINI MAR			EQUITY/INDEX													
ESH8	18		18	EQUITY INDEX ANNUITY	EXHIBIT 5		03/16/2018 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/23/2018 .	2,790.1111	.02/27/2018 .	2,781.7922	SALE	7 , 487	7 , 487			100/100	50
50110			FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUES:	SWIIDLE 5	EQUITY/INDEX	00 (45 (00 : 5	045	00 (00 (00 :-	0 770 0	00 (00 (00):	0 774 0	<u>-</u>		,			100 /100	
ESM8	9	1,247,490	18 CODEON FULLY CED	EQUITY INDEX ANNUITY	EXHIBIT 5	FOULTY (INDEX	06/15/2018 .	CME LCZ7XYGSLJUHFXXNXD88 .	_06/08/2018 _	2, /72.2000	06/08/2018 _	2,774.0000	SALE	(829)	(829)			100/100	50
ECITO	00	E FEO FOO	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EVUIDIT E	EQUITY/INDEX	00/04/0040	ONE LOZZVVOOL BUEVVEVOOO	00/10/0010	0 040 4400	00/14/0010	2,852.4794	SALE	(44 770)	/44 770)			100/100	50
E908	39	5,550,563	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	09/21/2018 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/12/2018 .	∠,646.4423	.09/14/2018 .	∠,852.4/94	SALE	(11,772)	(11,772)			100/100	
FS78	404	54,429,865		EQUITY INDEX ANNUITY	EXHIBIT 5	LGOTTI/ INDEX	12/21/2018	CME LCZ7XYGSLJUHFXXNXD88	.12/12/2018	2 694 5478	.12/14/2018	2.700.5168	SALE	(120,575)	(120,575)			100/100	50
2320			FUTURE S&P500 EMINI MAR			EQUITY/INDEX		EDETATOREGOTE ANNABOUT	12, 2010 .	2,004.0470	147 2010 .	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	JALL		(120,070)				
ESH9	97	12,829,125	19	EQUITY INDEX ANNUITY	EXHIBIT 5		03/15/2019	CME LCZ7XYGSLJUHFXXNXD88 .	12/20/2018 .	2,645.1804	12/20/2018 .	2,582.4700	SALE	304, 145	304, 145			100/100	50
13399999	99. Subtota		s - Hedging Effective							,,				178 . 456	178.456			XXX	XXX
		5 3	FUTURE S&P500 EMINI MAR											,400	, 400			,,,,,	,,,,
ESH8	2,767	379, 191, 387	18	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index_	.03/16/2018 .	CMELCZ7XYGSLJUHFXXNXD88 _	.03/08/2018 .	2,740.8123	_03/08/2018 _	2,744.5773	SALE	(520,877)	(520,877)			0001	50
			FUTURE US ULTRA T-BOND					CHICAGO BOARD OF TRADE						,- ,,	,				
WNU8	14		SEP 18	BOND PORTFOLIO	SCHEDULE D	INTEREST	.09/19/2018 .		.06/27/2018 .	159.9063	.07/30/2018 .	156 . 2520	SALE	51 , 160	51,160	ļ		0002	1,000
			FUTURE US ULTRA T-BOND			1	l	CHICAGO BOARD OF TRADE	1										
WNU8	89	89,000	SEP 18	BOND PORTFOLIO	SCHEDULE D	INTEREST	_09/19/2018 _		08/13/2018 _	159.4094	_08/31/2018 _	159.7092	SALE	(26,683)	(26,683)			0002	1,000

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	ge in Variation N	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)													1	Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)	1	ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to	1	Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis	1	and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged	1	Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			FUTURE MSCI EMER MKT			EQUITY/INDEX													
MESZ8	36			_ EQUITY PORTFOLIO	SCHEDULE D		12/21/2018 _		09/21/2018 .	1,058.1025	10/04/2018 .	1,020.6752	SALE	67,369	67,369			0001	50
WNZ8	209	209,000	FUTURE US ULTRA T-BOND	BOND PORTFOLIO	SCHEDULE D	INTEREST	12/19/2018	CHICAGO BOARD OF TRADE	10/03/2018	15/ 0006	11/19/2018 .	151.3394	SALE	762,692	762,692		1	0002	1,000
			es - Hedging Other		SUMEDULE D	INTENEST	1.12/ 19/2010 .			134.9000	1.11/19/2010 .	131.3394	OALE	333,661	333,661			XXX	XXX
		- Short Future												512,117	512,117			XXX	XXX
		 Hedging Eff 												49,558	67,608			XXX	XXX
14099999	999. Subtotal	- Hedging Ot	ner											350,843	350,843		1	XXX	XXX
14199999	999. Subtotal	- Replication						·						(816,479)	(816,479)	,		XXX	XXX
14299999	999. Subtotal	- Income Ger	neration															XXX	XXX
14399999	999. Subtotal	- Other																XXX	XXX
14499999	999 - Totals													(416 079)	(398 029)	1		XXX	XXX

_		
(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Equity futures provide an offset to decreases in equity markets.
	0002	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
		· · · · · · · · · · · · · · · · · · ·

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Bool	k/Adjusted Carrying V	'alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0		Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	18,429,540	(3,970,700)	18,429,540	15, 182, 546	(3,970,700)	15, 182, 546	484.500	484,500
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 _	У	ΥΥ		77,659		77,659	77,659		77,659		
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	У	У		720,840	(511,656)	209, 183	720,840	(511,656)	209, 183	92, 173	92, 173
CITIBANK N.A. E570DZWZ7FF32TWEFA76	У	У			(41, 157)			(154,855)		28,745	
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	У	Y	6,270,000	7,847,094	(960,583)	616,511	7,847,094	(1,039,270)	537,824	974,841	974,841
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	У	Y	630,000	496,720	(10,689)		496,720	(9,532)		500,000	356,031
029999999. Total NAIC 1 Designation			6,900,000	9, 142, 312	(1,524,085)	903, 353	9,142,312	(1,715,313)	824,666	1,595,759	1,423,045
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tra	ded)										
					T						
099999999 - Gross Totals			6,900,000	27,571,852	(5, 494, 785)	19,332,893	24,324,858	(5,686,013)	16,007,212	2,080,259	1,907,545
1. Offset per SSAP No. 64							·				
2. Net after right of offset per SSAP No. 64				27,571,852	(5, 494, 785)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of Margin
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
	Cash		CASH	1,464,773	1,464,773	1,464,773		V
JPMORGAN CHASE BANK, N.A. (CME, CBOT)	TREASURY NOTE	912828-4\$-6	TREASURY NOTE	606,539	600,000			
JPMORGAN CHASE BANK, N.A. (CME, CBOT)	CASH	912828-4N-7	CASH	5,936,503	5,936,503	5,936,503		
				L				
0199999999 - Total				8,007,814	8,001,276	8,001,995	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	6,270,000	6,270,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	630,000		XXX		V
								- -
								-
								······
029999999 - Total				6,900,000	6,900,000	XXX	XXX	XXX

SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

(Securities ler	nding collateral assets reported in aggregate on Line 10	of the	Assets page and	d not included on Sch	edules A, B, BA, D,	DB and E)
1	2	3	4	5	6	7
			NAIC			
			Designation and			
			Administrative			
CUSIP			Symbol/		Book/Adjusted	
Identification	Description	Code	Market Indicator	Fair Value	Carrying Value	Maturity Date
0599999. Total - U.S.	. Government Bonds					XXX
1099999. Total - All C	Other Government Bonds					XXX
1799999. Total - U.S.	. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S	. Political Subdivisions Bonds					XXX
3199999. Total - U.S	. Special Revenues Bonds					XXX
3899999. Total - Indu	ustrial and Miscellaneous (Unaffiliated) Bonds					XXX
4899999. Total - Hyb	rid Securities					XXX
5599999. Total - Pare	ent, Subsidiaries and Affiliates Bonds					XXX
6099999. Subtotal - S	SVO Identified Funds					XXX
6399999. Subtotal - E	Bank Loans					XXX
6499999. Total - Issu	er Obligations					XXX
6599999. Total - Res	idential Mortgage-Backed Securities					XXX
6699999. Total - Con	nmercial Mortgage-Backed Securities					XXX
6799999. Total - Othe	er Loan-Backed and Structured Securities					XXX
6899999. Total - SVC	Oldentified Funds					XXX
6999999. Total - Ban	k Loans					XXX
7099999. Total Bond	s					XXX
7399999. Total - Pref	ferred Stocks					XXX
7799999. Total - Con	nmon Stocks					XXX
	ferred and Common Stocks					XXX
BNY Me	IIon Repo	C		5,232,008	5,232,008	01/02/2019
9099999. Total - Cas	h (Schedule E Part 1 type)			5,232,008	5,232,008	XXX
9999999 - Totals				5,232,008	5,232,008	XXX
General Interrogatorie						
 Total activity 	for the year Fair Value \$(1,487,343) Book	/Adjuste	d Carrying Value \$	(1,487,343)		
Average bala	ance for the year Fair Value \$11,766,375 Book	/Adjuste	d Carrying Value \$	11,766,375		
 Reinvested s 	ecurities lending collateral assets book/adjusted carrying value in					
NAIC 1 \$	5,232,008 NAIC 2 \$ NAIC 3 \$		NAIC 4 \$	NAIC 5 \$	NAIC 6 S	B
•			•	•		

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 2 3 4 NAIC Designation and Administrative Symbol/ Identification Description Code Market Indicator Fair Value Carrying 0599999. Total - U.S. Government Bonds 1099999. Total - All Other Government Bonds 1799999. Total - U.S. States, Territories and Possessions Bonds 2499999. Total - U.S. Political Subdivisions Bonds 3199999. Total - U.S. Special Revenues Bonds 89236T-BB-0 TOYOTA MOTOR OFEDIT CORP 1FE 9,995,270 110122-BA-5 BRISTOL-MYERS SQUIBB 00 1FE 9,995,270 110122-BA-5 MEDITANIC GLOBAL HOLDINGS SCA 1FE 9,974,280 34999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities	djusted g Value	7 Maturity Date XXX XXX
Designation and Administrative Symbol Book/Administrative Symbol Book/Administrative Symbol Book/Administrative Symbol Book/Administrative Symbol Book/Administrative Symbol Tolar Symbol Tolar Symbol Symb	g Value	XXX
CUSIP Identification Description Description Description Code Administrative Symbol/ Market Indicator Fair Value Carrying 0599999. Total - U.S. Government Bonds 1799999. Total - All Other Government Bonds 1799999. Total - U.S. States, Territories and Possessions Bonds 2499999. Total - U.S. Political Subdivisions Bonds 3199999. Total - U.S. Special Revenues Bonds 892867-88-0 TOYOTA MOTOR CREDIT CORP BRISTOL-MYERS SQUIBS CO BRISTOL-MYERS SQUIBS CO S685071-88-5 MEDIRONIC GLOBAL HOLDINGS SCA JFE 9,974,280 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed	g Value	XXX
CUSIP Identification Description Description Description Code Administrative Symbol/ Market Indicator Fair Value Carrying 0599999. Total - U.S. Government Bonds 1799999. Total - All Other Government Bonds 1799999. Total - U.S. States, Territories and Possessions Bonds 2499999. Total - U.S. Political Subdivisions Bonds 3199999. Total - U.S. Special Revenues Bonds 892867-88-0 TOYOTA MOTOR CREDIT CORP BRISTOL-MYERS SQUIBS CO BRISTOL-MYERS SQUIBS CO S685071-88-5 MEDIRONIC GLOBAL HOLDINGS SCA JFE 9,974,280 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed	g Value	XXX
CUSIP Identification Description Description Code Symbol/ Market Indicator Fair Value Carrying	g Value	XXX
Identification	g Value	XXX
0599999. Total - U.S. Government Bonds 1099999. Total - All Other Government Bonds 1799999. Total - U.S. States, Territories and Possessions Bonds 2499999. Total - U.S. Political Subdivisions Bonds 3199999. Total - U.S. Special Revenues Bonds 1707074 MOTOR CREDIT CORP 176		XXX
1099999. Total - All Other Government Bonds 1799999. Total - U.S. States, Territories and Possessions Bonds 2499999. Total - U.S. Political Subdivisions Bonds 3199999. Total - U.S. Special Revenues Bonds 1007074 MOTOR CREDIT CORP 1FE 9,995,270 1010122-Ba-5 BRISTOL-MYERS SQUIBS 00 1FE 7,482,975 1607074,8875 16	10.003.178	
1799999. Total - U.S. States, Territories and Possessions Bonds	10.003.178	
2499999. Total - U.S. Political Subdivisions Bonds 3199999. Total - U.S. Special Revenues Bonds 892861-88-0 TOYOTA MOTOR ORDIT CORP 1FE 9,995,270 110122-81-5 BISTOL-MYERS SQUIBS 00 1FE 7,482,975 58507L-AB-5 MEDTRONIC GLOBAL HOLDINGS SCA 1FE 9,974,280 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed	10.003.178	
3199999. Total - U.S. Special Revenues Bonds 1FE	10.003.178	XXX
89236T-BB-0 TOYOTA MOTOR CREDIT CORP 1FE 9,995,270 110122-BA-5 BRISTOL-MYERS SQUIBB 00 1FE 7,482,975 58507L-BB-5 MEDTRONIC GLOBAL HOLDINGS SCA 1FE 9,974,280 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed	10.003.178	XXX
110122-BA-5	10.003.178	XXX
110122-BA-5		01/17/2019
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed		02/27/2019
- m	9,999,094	03/28/2019
Securities 27.452.525		
	27,501,800	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds 27,452,525	27,501,800	XXX
4899999. Total - Hybrid Securities		XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds		XXX
6099999. Subtotal - SVO Identified Funds		XXX
6399999. Subtotal - Bank Loans		XXX
6499999. Total - Issuer Obligations		XXX
6599999. Total - Residential Mortgage-Backed Securities		XXX
6699999. Total - Commercial Mortgage-Backed Securities 27,452,525	27,501,800	XXX
6799999. Total - Other Loan-Backed and Structured Securities		XXX
6899999. Total - SVO Identified Funds	-	XXX
6999999. Total - Bank Loans		XXX
7099999. Total Bonds 27,452,525	27,501,800	XXX
7399999. Total - Preferred Stocks		XXX
7799999. Total - Common Stocks		XXX
7899999. Total - Preferred and Common Stocks		XXX
2336K-N7-3 DTE ELECTRIC CO	999 528	01/07/2019
22404B-N7-2 COX ENTERPRISES 2, 498, 683		01/07/2019
34108B-NE-1 FLORIDA POWER AND LIGHT CO	998,996	01/14/2019
1725E3-N2-1 CINTAS CORPORATION NO. 2	12,748,920	01/02/2019
03040M-NB-9 AMERICAN WATER CAPITAL CORP. 2, 198, 205		01/11/2019
05526M-N7-6 BASF SE		01/07/2019
68236G-NF-0		01/15/2019
64587B-NG-2 NEW JERSEY NATURAL GAS CO		01/03/2019
71112K-N4-9 PEOPLES GAS LIGHT AND COKE COMPANY 1,999,418 97670S-N8-2 WISCONSIN GAS CO 11,243,385		01/04/2019
17/07/07-18-2		01/08/2019
90280C-NH-7 VIRGINIA ELECTRIC AND POWER COMPAN		01/17/2019
55008II-N3-3 LYONDELBASELI INVESTMENT LLC 6, 249, 594		01/03/2019
92240F-N4-1 VECTREN UTILITY HOLDINGS INC		01/04/2019
1248C3-NA-8 CBS CORP		01/10/2019
22404B-N2-3 COX_ENTERPRISES	1,499,883	01/02/2019
60819K-NA-4 MCHAIIK INDUSTRIES INC		01/10/2019
65475M-N2-2 NISSAN MOTOR ACCEPTANCE CORP.		01/02/2019
68236G-N3-7		01/03/2019
777998-NS-1 GLENCORE FUNDING LLC		01/03/2019
55208II-NO-0 LYONDELLBASELL INVESTMENT LLC . 2, 997-900		01/09/2019
91820N-N2-8		01/02/2019 01/03/2019
123/24-19-5	0 000 200	01/02/2019
05/152712-5		01/02/2019
269568H-NB-O TRISTATE GENATRANS ASSN 3,504,7603	1.524.199	
	2,998,367	01/08/2019
09248U-70-0 BLACKROOK LIQUIDITY FED FUND - INSTITUTIONAL SHARES	101,018	03/01/2019
38142B-50-0 FINANCIAL SQUARE TREASURY INSTRUMENTS FUND	2	03/01/2019
09248U-61-9 TREASURY TEMP FUND	303,094	03/01/2019
4812A2-60-3 JP MORGAN INSTITUTIONAL PRIME MONEY MARKET	2,913	03/01/2019
38141W-23-2 FINANCIAL SQUARE MONEY MARKET	145,250,820	03/01/2019
	2,548,568	03/01/2019
	627,815	03/01/2019
	230,334 16,492,850	03/01/2019
01306N-N7-9 ALBERTA (PROVINCE 0F)	4.542.831	01/07/2019
90/497-U-1 STRIE STREET LUIDS 1472 - 3742 / 705	116,313,286	03/01/2019
		XXX
	418,219,936	
9999999 - Totals 445,659,164	445,721,736	XXX

9999999 - Totals
General Interrogatories:

1.	Total activity for the year	Fair Value \$	(28,220,176)	Book/Adjusted Carrying Value \$	(28,638,931)
2	Average belongs for the year	Egir Value ¢	470 14E C40	Pools/Adjusted Corning Value &	470 440 000

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Citibank New York, New York		0.120	1,963	7	6,541,286	
BNY Mellon New York, New York		0.950	170,060	10,694	10,295,349	XXX
JP Morgan Chase New York, New York						
The Northern Trust Company Chicago, Illinois					(21,791,572))XXX_
Wells Fargo Charlotte, North Carolina					(20,033,803))XXX
Wells Fargo Charlotte, North Carolina					1,842,389	XXX
BMO Harris Bank Chicago, Illinois						
UMB Bank Kansas City, Missouri					1,018,168	XXX
US bank St Paul, Minnesota					83,254	XXX
Union Bank New York, New York					23,828	XXX
0199998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	172,022	10,702	(45,868,217)) XXX
0299998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	172,022	10,702	(45,868,217)) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	. , ,	XXX
1 /						
0599999 Total - Cash	XXX	XXX	172.022	10.702	(45.868.217)) XXX

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

1.	January	(52, 190, 448)	4.	April	(58,075,629)	7.	July	(48,480,531)	10.	October	(59,025,968)
2.	February	(45,321,758)	5.	May	(37,770,854)	8.	August	(12, 151, 704)	11.	November	(43,847,395)
3.	March	(21,589,974)	6.	June	(15,644,004)	9.	September	(17,222,613)	12.	December	(45,868,217)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

		Show Investments Owner	d December 31 of (Current Year				
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0599999. Total - U.S. Government Bonds								
ALBERTA (PROVINCE OF)			12/20/2018		01/07/2019	16,492,850		14,300
0699999. Subtotal - Bonds - All Other Government	ts - Issuer Obligations					16,492,850		14,300
1099999. Total - All Other Government Bonds						16,492,850		14,300
1799999. Total - U.S. States, Territories and Posse								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds				1				
ABBVIE INC AMERICAN WATER CAPITAL CORP.			12/21/2018		01/02/2019	3,999,686 2,198,301		3,459 3,738
BASE SE			12/10/2018		01/07/2019	15.593.474		
CBS CORP			12/31/2018		01/10/2019	999,288		79
CME GROUP INC			12/11/2018		01/03/2019	4,999,311		7,233
CINTAS CORPORATION NO. 2			12/19/2018		01/02/2019	12,748,920		14,043 4,221
COX ENTERPRISES			12/17/2018 12/31/2018		01/02/2019 01/02/2019	3,504,719 1,499,883		4,221
COX ENTERPRISES			12/26/2018		01/02/2019	2,498,763		1,238
DTE ELECTRIC CO			12/13/2018		01/07/2019			1,494
FLORIDA POWER AND LIGHT CO			12/14/2018		01/14/2019			1,390
GLENCORE FUNDING LLC LYONDELLBASELL INVESTMENT LLC			12/27/201812/31/2018		01/03/2019	5,998,993 6,249,063		2,517 469
LYONDELLBASELL INVESTMENT LLC		······	12/31/2018		01/09/2019	2,998,133		233
MOHAWK INDUSTRIES INC			12/27/2018		01/10/2019	7,644,435		3,092
NATIONAL RURAL UTILITIES COOP FINA			12/20/2018		01/02/2019	9,999,300		8,400
NEW JERSEY NATURAL GAS CO			12/19/201811/28/2018	ļ	01/03/2019	3,999,3628,999,385		4,146 20,910
ONCOR ELECTRIC DELIVERY CO			12/04/2018		01/02/2019			
ONCOR ELECTRIC DELIVERY CO			12/11/2018		01/15/2019	3,595,996		6,006
PEOPLES GAS LIGHT AND COKE COMPANY			12/14/2018		01/04/2019	1,999,525		2,850
SNAP-ON INC			12/31/2018		01/08/2019	2,998,367		233 686
TRISTATE GEN&TRANS ASSN			12/26/201812/31/2018		01/08/2019 01/02/2019	1,524,199 1,999,856		
VECTREN UTILITY HOLDINGS INC.			12/27/2018		01/04/2019	6,998,279		2,868
VIRGINIA ELECTRIC AND POWER COMPAN			12/27/2018		01/17/2019	1,997,422		806
WISCONSIN GAS CO			12/18/2018		01/08/2019	11,243,766		12,469
3299999. Subtotal - Bonds - Industrial and Miscella						131,806,407		134,351
3899999. Total - Industrial and Miscellaneous (Una	affiliated) Bonds					131,806,407		134,351
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates	s Bonds							
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						148,299,257		148,651
7899999. Total - Residential Mortgage-Backed Se								
7999999. Total - Commercial Mortgage-Backed Se								
8099999. Total - Other Loan-Backed and Structure	ed Securities							
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds						148,299,257		148,651
09248U-70-0 BLACKROCK LIQUIDITY FED FUND - INSTITUTIONA 38142B-50-0 FINANCIAL SQUARE TREASURY INSTRUMENTS FUND	IL SHARES		12/18/201810/02/2018	2.400 2.220		101,018	403	9,088
8599999. Subtotal - Exempt Money Market Mutual			10/02/2018	2.220		101.020	403	9.088
61747C-71-5 MRGN STNLY INSTIL LIQ PRIN CL. INS	i unus - as identified by the SVO	<u> </u>	12/31/2018	2.680		116,313,286	403 42,758	9,088
85749P-10-1 STATE STREET CL INST LIQUID RSV			12/14/2018	2.540		4,542,783		51,477
09248U-55-1 BLACKROCK TREASURY TRUST			10/22/2018			95,248,200		
09248U-61-9 TREASURY TEMP FUND		······	12/24/2018	2.600			122,886	50,385
26188J-20-6 DREYFUS CASH MANAGEMENT INST			12/31/2018 12/31/2018	2.520 2.650		13,903,540 145,245,179		275 985,486
4812A2-60-3 JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			12/04/2018	2.550		2,913		
857492-70-6 STATE STR INSTI US GOVT CL INST			12/18/2018	2.290		230,334	2,341	
90262Y-86-9 UBS SLCT PRIME PREFERRED			12/11/2018	2.620		627,757	19,644	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

	Show invostments owned becomes of a cultural real							
1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
8699999. Subtotal - All Other Money Market Mutual Funds						376,417,090	664,524	1,090,672
8899999 - Tota	l Cash Equivalents	•		•		524,817,367	664,927	1,248,411

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2		s For the Policyholders	All Other Special Deposits	
		Tune of		3 Book/Adjusted	4	5 Book/Adjusted	6
	States, Etc.	Type of Deposit		Carrying Value	Fair Value	Carrying Value	Fair Value
1.	AlabamaAL						
2.	AlaskaAK						
3.	ArizonaAZ						
4.	ArkansasAR						
5.	CaliforniaCA						
6.	ColoradoCO						
7.	ConnecticutCT DelawareDE						
8. 9.	District of ColumbiaDC						
10.	FloridaFL						
11.	GeorgiaGA	В.	LIFE INSURANCE			178,331	203,547
12.	HawaiiHI						
13.	ldahoID						
14.	Illinois	В	LIFE INSURANCE	5,458,685	5,643,874		
15.	IndianaIN						
16.	lowaIA						
17.	KansasKS						
18.	KentuckyKY						
19.	LouisianaLA						
20.	MaineME						
21.	MarylandMD		LIFE INCURANCE				
22.	MassachusettsMA		LIFE INSURANCE			609,541	658,289
23.	MichiganMI MinnesotaMN						
24. 25.	MississippiMS						
25. 26.	MissouriMO						
27.	MontanaMT						
28.	NebraskaNE						
29.	NevadaNV						
30.	New HampshireNH						
31.	New JerseyNJ						
32.	New MexicoNM	В	LIFE INSURANCE			284,075	302,705
33.	New YorkNY		LIFE INSURANCE			9,295,498	10,638,542
34.	North CarolinaNC		LIFE INSURANCE			847 , 155	913,371
35.	North DakotaND						
36.	OhioOH						
37.	OklahomaOK						
38.	OregonOR						
39.	PennsylvaniaPA						
40.	Rhode IslandRI						
41.	South Carolina						
42. 43.	Tennessee TN						
43. 44.	TexasTX						
45.	UtahUT						
46.	VermontVT						
47.	VirginiaVA	В	LIFE INSURANCE			224,978	224,785
48.	WashingtonWA						
49.	West VirginiaWV						
50.	WisconsinWI						
51.	WyomingWY						
52.	American SamoaAS				ļ	 	
53.	GuamGU						
54.	Puerto RicoPR						
55.	U.S. Virgin IslandsVI						
56.	Northern Mariana IslandsMP				 		
57.	Canada						
58.	Aggregate Alien and OtherOT	XXX	XXX	E 450 005	E 040 074	44 400 577	40 044 000
59.	Subtotal Substitution of Market No.	XXX	XXX	5,458,685	5,643,874	11,439,577	12,941,238
E001	DETAILS OF WRITE-INS						
5801.		+					
5802.							
5803.		+			 	<u> </u>	
5898.	Summary of remaining write-ins for Line 58 from overflow page	xxx	xxx				

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