QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2018

LIFE AND ACCIDENT AND HEALTH

2018

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

NAIC Group Code 4932 (Current) 0241 (Prior) NAIC Company Code 87726 Employer's ID Number 06-0566090

Organized under the Laws of Delaware State of Domicile or Port of Entry Delaware

Country of Domicile United States of America

Incorporated/Organized 06/17/1863 Commenced Business 04/01/1864

Statutory Home Office 1209 Orange Street (Street and Number) Wilmington, DE 19801 (City or Town, State and Zip Code)

Main Administrative Office 11225 North Community House Road (Street and Number)
Charlotte, NC 28277 (City or Town, State and Zip Code) 980-365-7414 (Area Code) (Telephone Number)

Mail Address 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number or P.O. Box) Temple Terrace, FL 33637 (City or Town, State and Zip Code)

Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number)
Temple Terrace, FL 33637 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)
tshaw1@brighthousefinancial.com (Email Address) 813-971-8290 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer	ERIC THOMAS STEIGERWALT	Vice President and Secretary	DANIEL BURT ARRINGTON
Vice President and Chief Financial Officer	ANANT nmn BHALLA#	Vice President and Treasurer	JIN SEUNG CHANG

OTHER

LYNN ANN DUMAIS, Vice President and Chief Accounting Officer
MEREDITH ALICIA RATAJCZAK, Appointed Actuary

DIRECTORS OR TRUSTEES

ANANT nmn BHALLA	MYLES JOSEPH LAMBERT	CONOR ERNAN MURPHY
JOHN LLOYD ROSENTHAL		ERIC THOMAS STEIGERWALT

State of North Carolina
County of Mecklenburg } SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions there from for the period ended, and have been completed in accordance with the NAIC Quarterly 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.

LDumais		JG
LYNN ANN DUMAIS Vice President and Chief Accounting Officer		JIN SEUNG CHANG Vice President and Treasurer

Subscribed and sworn to before me this
28th day of September, 2018.

Kim T. Jupiter
Notary for Dumais & Chang

KIM T. JUPITER
NOTARY PUBLIC
MECKLENBURG COUNTY, NC
My Commission Expires September 13, 2020

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	43,391,578,748		43,391,578,748	44,335,829,273
2. Stocks:				
2.1 Preferred stocks	312,284,771		312,284,771	175,638,324
2.2 Common stocks	356,994,194	3,332,614	353,661,580	386,014,586
3. Mortgage loans on real estate:				
3.1 First liens	10,564,002,082		10,564,002,082	9,062,156,732
3.2 Other than first liens	41,313,392		41,313,392	55,163,392
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	911,851		911,851	838,267
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....533,198,020), cash equivalents ($.....637,866,527) and short-term investments ($.....55,786,181)	1,226,850,728		1,226,850,728	1,170,125,098
6. Contract loans (including $..........0 premium notes)	1,026,369,547		1,026,369,547	1,106,120,174
7. Derivatives	1,821,999,527		1,821,999,527	2,276,756,732
8. Other invested assets	2,511,757,055	14,741,872	2,497,015,183	2,390,508,136
9. Receivables for securities	49,799,561		49,799,561	81,272,340
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	100,246,646	0	100,246,646	385,221,136
12. Subtotals, cash and invested assets (Lines 1 to 11)	61,404,108,102	18,074,486	61,386,033,616	61,425,644,190
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	542,231,459		542,231,459	502,644,630
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	111,677,680	7,032,577	104,645,103	67,392,393
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	63,384,700		63,384,700	80,148,956
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	210,992,313		210,992,313	280,554,139
16.2 Funds held by or deposited with reinsured companies	3,238,080		3,238,080	4,981,709
16.3 Other amounts receivable under reinsurance contracts	445,599,759		445,599,759	281,498,367
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	190,433,914		190,433,914	88,578,778
18.2 Net deferred tax asset	2,500,020,728	1,843,504,626	656,516,102	729,689,992
19. Guaranty funds receivable or on deposit	16,444,129		16,444,129	17,813,501
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	54,615,710		54,615,710	92,277,147
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	77,155,421	8,094,569	69,060,852	58,898,341
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	65,619,901,995	1,876,706,258	63,743,195,737	63,630,122,143
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	108,353,403,935		108,353,403,935	112,421,603,617
28. Total (Lines 26 and 27)	173,973,305,930	1,876,706,258	172,096,599,672	176,051,725,760

DETAILS OF WRITE-INS

	1	2	3	4
1101. Cash collateral pledged on derivatives	95,204,047		95,204,047	381,746,445
1102. Deposits in connection with investments	5,042,599		5,042,599	3,474,691
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	100,246,646	0	100,246,646	385,221,136
2501. Receivables from former affiliates	32,661,879		32,661,879	0
2502. Separate Account trade settlement	27,647,249		27,647,249	0
2503. Miscellaneous	16,293,373	8,094,569	8,198,804	8,654,600
2598. Summary of remaining write-ins for Line 25 from overflow page	552,920	0	552,920	50,243,741
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	77,155,421	8,094,569	69,060,852	58,898,341

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....42,029,648,017 less $..........0 included in Line 6.3 (including $.....28,155,961 Modco Reserve)	42,029,648,017	41,451,532,903
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	79,613,634	81,674,257
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	2,595,538,492	2,657,360,716
4.	Contract claims:		
	4.1 Life	152,658,211	175,704,082
	4.2 Accident and health	1,158,444	527,059
5.	Policyholders' dividends $.....(7,077,731) and coupons $..........0 due and unpaid	(7,077,731)	(6,412,005)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	4,311,538	3,207,957
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....68,465 accident and health premiums	2,323,911	12,342,059
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	523,870
	9.3 Other amounts payable on reinsurance, including $.....3,947,992 assumed and $.....486,126,186 ceded	490,074,178	645,514,865
	9.4 Interest Maintenance Reserve	262,346,062	315,679,822
10.	Commissions to agents due or accrued - life and annuity contracts $.....89,945,227, accident and health $..........0 and deposit-type contract funds $..........0	89,945,227	90,220,551
11.	Commissions and expense allowances payable on reinsurance assumed	30,355,728	29,038,687
12.	General expenses due or accrued	48,879,066	23,949,163
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(554,176,553) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(72,646,822)	(675,787,665)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	24,064,678	14,178,872
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,727,338	4,296,328
17.	Amounts withheld or retained by company as agent or trustee	11,740,874	18,086,152
18.	Amounts held for agents' account, including $.....284,667 agents' credit balances	284,667	289,319
19.	Remittances and items not allocated	81,134,679	81,215,129
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	366,603,642	515,850,595
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	166,281,540	167,611,079
	24.04 Payable to parent, subsidiaries and affiliates	202,563,167	159,941,859
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,960,727,503	4,594,728,399
	24.08 Derivatives	3,342,219,467	3,535,294,711
	24.09 Payable for securities	106,220,067	68,291,153
	24.10 Payable for securities lending	3,747,296,629	3,791,576,098
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	315,915,705	484,584,904
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	59,035,907,911	58,241,020,919
27.	From Separate Accounts statement	108,027,390,371	112,216,415,082
28.	Total liabilities (Lines 26 and 27)	167,063,298,282	170,457,436,001
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	200,000,000	0
33.	Gross paid in and contributed surplus	5,435,279,527	5,435,279,527
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(676,978,137)	84,010,232
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....326,013,564 in Separate Accounts Statement)	4,958,301,390	5,519,289,759
38.	Totals of Lines 29, 30 and 37	5,033,301,390	5,594,289,759
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	172,096,599,672	176,051,725,760

DETAILS OF WRITE-INS

2501.	Cash collateral received on derivatives	252,469,232	361,989,396
2502.	Miscellaneous	46,866,297	69,288,833
2503.	Derivative instruments expense payable	15,372,655	18,646,008
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,207,521	34,660,667
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	315,915,705	484,584,904
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	4,419,980,599	9,952,917,111	11,351,101,803
2. Considerations for supplementary contracts with life contingencies	117,444,900	114,160,042	147,486,530
3. Net investment income	1,994,041,820	1,990,338,650	2,684,354,674
4. Amortization of Interest Maintenance Reserve (IMR)	20,140,213	29,202,840	38,293,138
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(204,477,014)	(90,461,505)	(155,664,963)
6. Commissions and expense allowances on reinsurance ceded	141,426,781	611,574,040	669,146,424
7. Reserve adjustments on reinsurance ceded	(217,181,418)	(207,993,775)	(308,271,096)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,853,810,900	1,872,265,154	2,494,323,542
8.2 Charges and fees for deposit-type contracts	291,989	96,054	129,343
8.3 Aggregate write-ins for miscellaneous income	456,260,166	452,940,428	604,723,660
9. Totals (Lines 1 to 8.3)	8,581,738,936	14,725,039,039	17,525,623,055
10. Death benefits	449,847,658	433,373,439	600,337,502
11. Matured endowments (excluding guaranteed annual pure endowments)	661,358	677,236	897,961
12. Annuity benefits	1,854,123,034	1,829,668,192	2,395,822,967
13. Disability benefits and benefits under accident and health contracts	6,948,730	8,037,091	10,803,121
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	8,529,637,620	7,347,209,770	10,110,439,775
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	84,006,395	87,109,246	116,309,830
18. Payments on supplementary contracts with life contingencies	76,560,446	69,793,161	94,431,421
19. Increase in aggregate reserves for life and accident and health contracts	576,054,491	309,881,266	(307,660,501)
20. Totals (Lines 10 to 19)	11,577,839,732	10,085,749,401	13,021,382,076
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	528,565,429	545,304,403	727,131,685
22. Commissions and expense allowances on reinsurance assumed	75,126,482	297,716,257	319,607,721
23. General insurance expenses	881,705,639	769,592,349	1,112,018,796
24. Insurance taxes, licenses and fees, excluding federal income taxes	59,907,874	49,479,849	63,040,982
25. Increase in loading on deferred and uncollected premiums	(1,005,778)	(12,644,123)	(15,002,179)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(5,582,227,301)	(4,270,809,267)	(5,602,868,388)
27. Aggregate write-ins for deductions	(180,201,194)	6,125,410,557	5,979,872,484
28. Totals (Lines 20 to 27)	7,359,710,883	13,589,799,426	15,605,183,177
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,222,028,053	1,135,239,613	1,920,439,878
30. Dividends to policyholders	3,201,835	2,111,715	2,999,023
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,218,826,218	1,133,127,898	1,917,440,855
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(146,821,206)	674,349,074	662,046,570
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,365,647,424	458,778,824	1,255,394,285
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....8,823,601 (excluding taxes of $.....(8,823,601) transferred to the IMR)	(1,721,868,317)	(1,102,878,284)	(1,680,242,358)
35. Net income (Line 33 plus Line 34)	(356,220,893)	(644,099,460)	(424,848,073)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	5,594,289,759	4,374,450,154	4,374,450,154
37. Net income (Line 35)	(356,220,893)	(644,099,460)	(424,848,073)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(77,780,731)	(316,682,851)	(282,554,278)	(1,095,349,982)
39. Change in net unrealized foreign exchange capital gain (loss)	3,796,187	(185,812)	3,041,375
40. Change in net deferred income tax	58,713,730	(40,345,335)	(788,399,874)
41. Change in nonadmitted assets	(222,292,148)	174,345,623	1,581,341,878
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	149,246,953	(212,138,451)	(195,594,771)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(362,000,000)	1,000,000	10,000,000
47. Other changes in surplus in Separate Accounts Statement	325,302,043	(13,894,916)	(32,746,056)
48. Change in surplus notes	200,000,000	(750,000,000)	(750,000,000)
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	2,789,830,850	2,359,109,889
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(57,014,246)	807,656,925	788,622,245
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	16,162,856	(693,785,773)	(235,337,026)
54. Net change in capital and surplus (Lines 37 through 53)	(560,988,369)	1,135,829,373	1,219,839,605
55. Capital and surplus as of statement date (Lines 36 + 54)	5,033,301,390	5,510,279,527	5,594,289,759

DETAILS OF WRITE-INS

08.301.	Management and service fee income	380,702,005	382,852,913	512,592,761
08.302.	Contract surrender charges	46,657,677	43,530,397	57,068,117
08.303.	Rider benefits	28,324,409	23,045,535	31,545,539
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	576,075	3,511,583	3,517,243
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	456,260,166	452,940,428	604,723,660
2701.	Realized loss on funds withheld on derivatives	(718,608,262)	(369,717,754)	(369,717,754)
2702.	Reserves transferred under reinsurance agreements	278,049,149	6,335,596,092	6,088,176,434
2703.	Interest credited to reinsurers	239,498,082	126,625,096	219,476,767
2798.	Summary of remaining write-ins for Line 27 from overflow page	20,859,837	32,907,123	41,937,037
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(180,201,194)	6,125,410,557	5,979,872,484
5301.	Prior period adjustments	77,112,512	(11,787,275)	(11,787,275)
5302.	Unrealized change in funds withheld on derivatives	(60,949,656)	(281,998,498)	(254,270,712)
5303.	Surplus adjustment to reset unassigned funds	0	0	430,720,961
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	(400,000,000)	(400,000,000)
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	16,162,856	(693,785,773)	(235,337,026)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	4,494,666,878	3,556,732,720	5,026,162,306
2. Net investment income	1,758,561,657	2,059,419,138	2,714,836,245
3. Miscellaneous income	2,209,722,993	2,041,096,127	3,273,604,890
4. Total (Lines 1 through 3)	8,462,951,528	7,657,247,985	11,014,603,441
5. Benefit and loss related payments	11,267,151,363	9,971,620,329	13,571,712,347
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,185,368,144)	(4,464,768,541)	(5,859,839,447)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,740,132,613	978,504,048	1,392,079,425
8. Dividends paid to policyholders	2,763,980	2,043,222	4,567,315
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	823,620	19,116,061	(420,919,918)
10. Total (Lines 5 through 9)	6,825,503,432	6,506,515,119	8,687,599,722
11. Net cash from operations (Line 4 minus Line 10)	1,637,448,096	1,150,732,866	2,327,003,719
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,249,781,289	10,572,383,479	13,348,323,782
12.2 Stocks	40,975,505	585,983,996	626,796,592
12.3 Mortgage loans	412,269,428	460,201,581	630,087,748
12.4 Real estate	1,007,825	0	4,500
12.5 Other invested assets	221,653,571	260,224,484	628,035,598
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	622,861	8,442,594	9,821,052
12.7 Miscellaneous proceeds	(1,289,122,785)	(934,254,548)	1,516,665,122
12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,637,187,694	10,952,981,586	16,759,734,394
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,825,756,365	9,770,713,472	13,495,907,426
13.2 Stocks	34,798,990	760,493,155	100,908,105
13.3 Mortgage loans	1,910,351,676	994,191,462	1,266,913,480
13.4 Real estate			
13.5 Other invested assets	228,992,894	406,834,582	540,646,022
13.6 Miscellaneous applications	193,075,244	513,874,195	3,855,103,795
13.7 Total investments acquired (Lines 13.1 to 13.6)	10,192,975,169	12,446,106,866	19,259,478,828
14. Net increase or (decrease) in contract loans and premium notes	(79,750,627)	8,619,260	13,613,558
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,476,036,848)	(1,501,744,540)	(2,513,357,992)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	200,000,000	0	0
16.2 Capital and paid in surplus, less treasury stock	0	1,839,830,850	1,300,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(61,822,224)	(110,268,370)	(128,319,501)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(242,863,394)	(1,724,763,852)	(2,258,244,565)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(104,685,618)	4,798,628	(1,086,564,066)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	56,725,630	(346,213,046)	(1,272,918,339)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,170,125,098	2,443,043,437	2,443,043,437
19.2 End of period (Line 18 plus Line 19.1)	1,226,850,728	2,096,830,391	1,170,125,098

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

20.0001 Bonds, asset in kind transfer	406,375,004	0	0
20.0002 Security exchanges	392,084,502	527,235,188	720,068,239
20.0003 Prior period adjustments	127,232,710	18,135,014	18,134,530
20.0004 Prior period adjustments tax	45,789,690	6,347,255	6,347,255
20.0005 Mortgage loan refinancings	40,542,274	41,200,000	82,419,406
20.0006 Capitalized interest on bonds	10,011,309	9,747,232	12,764,449
20.0007 Joint venture distribution paid in the form of securities	6,873,648	4,866,540	6,868,755
20.0008 Transfer of mortgage loans to real estate	886,420	145,341	838,267
20.0009 Other invested assets adjustment to negative book value	818,160	69,748	277,345
20.0010 Other invested assets underlying asset sold and reinvested	213,605	0	0
20.0011 Other invested assets sales offset to NII	22,204	(28,073)	159,248
20.0012 Reinsurance novations	0	6,707,981,276	6,707,981,276
20.0013 Initial reinsurance commissions	0	1,315,596,187	1,315,596,187
20.0014 Surplus note forgiveness	0	750,000,000	750,000,000
20.0015 Capital contributions	0	200,000,000	739,830,850
20.0016 Surplus adjustment to reset unassigned funds	0	0	430,720,961
20.0017 Voluntary reserve adjustment	0	400,000,000	400,000,000
20.0018 Reinsurance recapture	0	293,079,940	293,079,940
20.0019 Initial reinsurance funds withheld	0	67,522,191	67,522,191
20.0020 Loss on fixed assets	0	74,986	74,986
20.0021 Other invested asset purchases offset to NII	0	152	152
20.0022 Other invested assets sales offset to receivable	0	285,812,864	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	1,705,688,160	1,840,965,517	2,443,657,060
3. Ordinary individual annuities	3,042,226,499	2,791,166,745	3,682,803,596
4. Credit life (group and individual)			
5. Group life insurance	(719,475)	1,203,327	10,542
6. Group annuities	122,285,488	65,473,019	224,857,870
7. A&H - group	212,456	632,147	996,840
8. A&H - credit (group and individual)			
9. A&H - other	162,505,903	165,559,514	229,211,004
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	5,032,199,031	4,865,000,269	6,581,536,912
12. Deposit-type contracts	5,913,987	832,462	26,437,420
13. Total	5,038,113,018	4,865,832,731	6,607,974,332

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

Brighthouse Life Insurance Company (the "Company") presents the accompanying financial statements on the basis of accounting practices prescribed or permitted ("DE SAP") by the State of Delaware ("Delaware") Department of Insurance (the "Department").

The Department recognizes only the statutory accounting practices prescribed or permitted by Delaware in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the Delaware Insurance Law. In 2001, the National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") was adopted as a component of DE SAP.

Delaware has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, none of which affect the financial statements of the Company. A reconciliation of the Company's net income (loss) and capital and surplus between DE SAP and NAIC SAP is as follows:

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2018	For the Year Ended December 31, 2017
Net income (loss), DE SAP				$ (356,220,893)	$ (424,848,073)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (356,220,893)	$ (424,848,073)
				September 30, 2018	**December 31, 2017**
Statutory capital and surplus, DE SAP				$ 5,033,301,390	$ 5,594,289,759
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 5,033,301,390	$ 5,594,289,759

[1] Statement of Statutory Accounting Principles ("SSAP")

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

(6) Mortgage-backed bonds, included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. 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 credit-sensitive mortgage-backed and asset-backed bonds and certain prepayment-sensitive bonds (e.g., interest-only securities), the effective yield is recalculated on a prospective basis. For all other mortgage-backed and asset-backed bonds, the effective yield is recalculated on a retrospective basis.

For certain residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS"), both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 to 5 are stated at amortized cost, while RMBS and CMBS with initial designations of 6 are stated at the lower of amortized cost or fair value. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

For loan-backed securities, including asset-backed securities ("ABS"), which are not modeled, the NAIC relies on the second lowest NAIC Credit Rating Provider ("CRP") rating to determine the initial NAIC designation. The second lowest CRP rating is used to determine the carrying value of the security, which is based on the NAIC's estimate of expected losses, using an NAIC published formula. The carrying value of the security determines its final NAIC designation, which is used for reporting in the Annual Statement and in RBC calculations. This revised methodology does not apply to NAIC 1 and NAIC 6 securities which are rated at the second lowest CRP designation.

(7-13) No significant change.

D. Going Concern

Management does not have any substantial doubt about the Company's ability to continue as a going concern.

NOTES TO THE FINANCIAL STATEMENTS

2. *Accounting Changes and Corrections of Errors*

Accounting changes

In August 2018, the NAIC adopted INT 18-03, *Additional Elements Under the Tax Cuts and Jobs Act* ("INT 18-03"). INT 18-03 clarified the accounting for certain income tax elements including refundable Alternative Minimum Tax ("AMT") credits. As a result of the new guidance the Company reclassified $35,746,394 of AMT credits from Net deferred tax asset to Current federal and foreign income tax recoverable and interest thereon. The reclassification resulted in an increase to capital and surplus of $35,746,394 due to a reduction in nonadmitted deferred tax assets.

Correction of errors

During 2018, the Company discovered an error related to the accretion and amortization of certain preferred stock holdings. The correction of this error was reported as a prior period adjustment within aggregate write-ins for gains and losses in surplus. The impact of the correction on surplus was an increase of $77,112,512, net of current taxes of $45,789,690 and deferred taxes of $4,330,508.

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

5. *Investments*

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1-4) No significant change.

(5) The Company's investment in impaired loans with or without allowance for credit losses, were as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. September 30, 2018							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 11,611,641	$ —	$ —	$ —	$ 11,611,641
3. Total (1+2)	$ —	$ —	$ 11,611,641	$ —	$ —	$ —	$ 11,611,641
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. December 31, 2017							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 6,080,700	$ —	$ —	$ —	$ 6,080,700
3. Total (1+2)	$ —	$ —	$ 6,080,700	$ —	$ —	$ —	$ 6,080,700
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(6) The Company's investment in impaired and nonaccrual loans was as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. September 30, 2018							
1. Average recorded investment	$ —	$ —	$ 8,963,787	$ —	$ —	$ —	$ 8,963,787
2. Interest income recognized	$ —	$ —	$ 394,696	$ —	$ —	$ —	$ 394,696
3. Recorded investment on nonaccrual status	$ —	$ —	$ 31,923,736	$ —	$ —	$ —	$ 31,923,736
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 25,730	$ —	$ —	$ —	$ 25,730
b. December 31, 2017							
1. Average recorded investment	$ —	$ —	$ 3,928,423	$ —	$ —	$ —	$ 3,928,423
2. Interest income recognized	$ —	$ —	$ 231,229	$ —	$ —	$ —	$ 231,229
3. Recorded investment on nonaccrual status	$ —	$ —	$ 32,285,930	$ —	$ —	$ —	$ 32,285,930
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 10,622	$ —	$ —	$ —	$ 10,622

(7) No significant change.

(8) The Company's derecognized mortgage loans as a result of foreclosure, were as follows:

		September 30, 2018	December 31, 2017
a.	Aggregate amount of mortgage loans derecognized	$ 684,506	$ 838,267
b.	Real estate collateral recognized	$ 684,506	$ 838,267
c.	Other collateral recognized	$ —	$ —
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —	$ —

(9) No significant change.

B. Debt Restructuring

	September 30, 2018	December 31, 2017
(1) The total recorded investments in restructured loans	$ 2,452,464	$ 1,301,374
(2) The realized capital losses related to these loans	$ 390,711	$ 49,250
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

(4) No significant change.

C. No significant change.

D. Loan-backed Securities

(1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the nine months ended September 30, 2018.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the nine months ended September 30, 2018.

c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).

(3) As of September 30, 2018, the Company has not recognized OTTI on its loan-backed securities based on cash flow analysis.

(4) At September 30, 2018, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 113,922,307
2. 12 Months or Longer	$ 80,462,633
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 4,870,584,276
2. 12 Months or Longer	$ 1,231,111,313

(5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

NOTES TO THE FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

The Company participates in a securities lending program as discussed in Note 17.

a. The aggregate amount of collateral received as of September 30, 2018, was as follows:

1. The Company did not have any cash collateral received from repurchase agreements.

2.

Securities Lending	Fair Value
Open[(1)]	$ 1,317,119,799
30 days or less	1,911,323,190
31 to 60 days	270,510,625
61 to 90 days	247,067,348
Greater than 90 days	—
Sub Total	$ 3,746,020,962
Securities received	—
Total collateral received	$ 3,746,020,962

(1) The related loaned security could be returned to the Company on the next business day requiring the Company to immediately return the cash collateral.

3. The Company did not have any cash collateral received from dollar repurchase agreements.

b. As of September 30, 2018, the Company did not have collateral that was sold or repledged.

c. As the Company did not have collateral that was sold or repledged, as of September 30, 2018, there is no associated information about the sources and uses of that collateral.

(4) No significant change.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of September 30, 2018 was as follows:

1. The Company did not have any cash collateral reinvested from repurchase agreements.

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	40,867,789	40,866,803
31 to 60 days	95,251,754	95,245,942
61 to 90 days	—	—
91 to 120 days	—	—
121 to 180 days	14,997,811	14,970,109
181 to 365 days	21,469,188	21,525,750
1 to 2 years	503,204,951	500,627,300
2 to 3 years	224,176,656	224,468,141
Greater than 3 years	2,784,718,641	2,747,449,320
Total Bonds	3,684,686,790	3,645,153,365
Additional collateral reinvested		
Common stocks	2,718	2,718
Preferred stocks	15,000,000	15,000,000
Derivatives	21,085,436	21,085,436
Cash	60,798,152	60,798,152
Payables, receivables and all other, net	8,458,877	8,458,877
Total other	105,345,183	105,345,183
Grand total reinvestment portfolio	$ 3,790,031,973	$ 3,750,498,548
Portion of reinvestment portfolio invested in U.S. Treasury securities, agency securities and certain agency RMBS	$ 2,148,875,193	$ 2,107,122,555

3. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. The bonds within the reinvestment programs consist principally of agency RMBS, U.S. government and agency securities, U.S. and foreign corporate securities, and ABS. If the securities on loan or the structured securities or corporate securities within the reinvestment portfolio become less liquid, the Company has U.S government and agency securities within the reinvestment portfolio and the liquidity resources of most of its General Account available to meet any potential cash demand when securities are returned to the Company.

(6-7) No significant change.

F-I. Repurchase and Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing and as a Sale

The Company did not have any repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of the nine months ended September 30, 2018.

J. Real Estate

(1) No significant change.

(2) a) No significant change.

b) For the nine months ended September 30, 2018 and the year ended December 31, 2017, the gain/(loss) on real estate was $194,989 and $4,500, respectively.

(3-5) No significant change.

K-L. No significant change.

M. Working Capital Finance Investments

The Company had no working capital finance investments during the nine months ended September 30, 2018.

N. Offsetting and Netting of Assets and Liabilities

The Company had no assets and liabilities which are offset and reported net in accordance with a valid right to offset.

O. No significant change.

P. 5* Securities

The Company's 5* Securities were as follows:

	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
Investment	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017
Bonds - AC [1]	3	4	$ 17,647,146	$ 25,572,705	$ 17,409,785	$ 25,684,446
LB&SS - AC	4	4	1,736,459	2,387,749	1,736,459	2,387,749
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV [2]	—	—	—	—	—	—
Total	7	8	$ 19,383,605	$ 27,960,454	$ 19,146,244	$ 28,072,195

[1] AC - Amortized Cost

[2] FV - Fair Value

Q. No significant change.

R. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2018, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	72	55
Aggregate Amount of Investment Income	$ 19,819,674	$ 4,002,581

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $23,571,693 and $24,156,824 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2018 and the year ended December 31, 2017, respectively. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

NOTES TO THE FINANCIAL STATEMENTS

7. Investment Income

A. No significant change.

B. The total amount excluded was $0 and $1,422,888 as of September 30, 2018 and December 31, 2017, respectively.

8. Derivative Instruments

As of September 30, 2018, there were no significant changes in the Company's derivative policy or investments other than those described below.

Fair Value Hedges

The Company designates and accounts for the following as fair value hedges when they have met the effectiveness requirements of SSAP 86: (i) interest rate swaps to convert fixed rate assets to floating rate assets; and (ii) interest rate swaps to convert fixed rate liabilities to floating rate liabilities.

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the nine months ended September 30, 2018 there were net gains of $10,321,371 reported in change in net unrealized capital gains (losses) related to fair value derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2017, there were no gains (losses) reported in change in net unrealized capital gains (losses) related to fair value derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

Credit Risk

The Company enters into various collateral arrangements, which may require both the pledging and accepting of collateral in connection with its derivatives.

The table below summarizes the collateral pledged by the Company in connection with its OTC and exchange-traded derivatives as of:

	Cash [1]		Securities [2]		Total	
	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017
Initial Margin:						
OTC-cleared	$ —	$ —	$ 75,584,805	$ 358,555,772	$ 75,584,805	$ 358,555,772
Variation Margin:						
OTC-bilateral	—	—	1,961,080,863	1,521,501,991	1,961,080,863	1,521,501,991
OTC-cleared	95,204,047	381,746,445	—	—	95,204,047	381,746,445
Total OTC	$ 95,204,047	$ 381,746,445	$ 2,036,665,668	$ 1,880,057,763	$ 2,131,869,715	$ 2,261,804,208
Initial Margin:						
Futures [3]	$ —	$ —	$ 86,621,018	$ 99,374,483	$ 86,621,018	$ 99,374,483

(1) Cash collateral pledged for OTC-cleared is reported in aggregate write-ins for invested assets as cash collateral on derivatives.

(2) Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

(3) Cash collateral pledged on exchange-traded futures is reported in derivatives within assets and not as a restricted asset.

The table below summarizes the collateral received by the Company in connection with its OTC derivatives as of:

	Cash [(1)]		Securities [(2)]		Total	
	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 23,819,688	$ 119,928,452	$ 23,819,688	$ 119,928,452
Variation Margin:						
OTC-bilateral	230,830,000	316,982,055	128,129,594	248,122,197	358,959,594	565,104,252
OTC-cleared	21,639,232	45,007,341	—	—	21,639,232	45,007,341
Total OTC	$ 252,469,232	$ 361,989,396	$ 151,949,282	$ 368,050,649	$ 404,418,514	$ 730,040,045

(1) Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral on derivatives.

(2) Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is included in the measurement of the estimated fair value of each derivative along with all other contractual cash flows.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of September 30, 2018:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2018	$ 93,720,341
2019	452,474,581
2020	1,024,160,589
2021	441,674,129
2022	179,136,312
Thereafter	219,443,293
Total	$ 2,410,609,245

The following table summarizes the estimated fair value of the Company's derivatives with future settled premiums and the estimated fair value impact thereof as of:

	September 30, 2018	December 31, 2017
Net undiscounted future premium payments (receipts)	$ 2,410,609,245	$ 2,877,887,263
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ (1,491,888,713)	$ (1,423,868,663)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 800,474,068	$ 1,328,613,870

9. *Income Taxes*

A-B. No significant change.

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

	September 30, 2018	December 31, 2017
Federal	$ (147,030,725)	$ 643,879,128
Foreign	209,519	18,167,442
Subtotal	(146,821,206)	662,046,570
Federal income tax on net capital gains/(losses)	—	(856,437,870)
Federal and foreign income taxes incurred	$ (146,821,206)	$ (194,391,300)

NOTES TO THE FINANCIAL STATEMENTS

The changes in the main components of deferred income tax amounts were as follows:

	September 30, 2018	December 31, 2017	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	951,712,916	919,353,054	32,359,862
Investments	—	—	—
Deferred acquisition costs	209,479,800	202,785,738	6,694,062
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	4,647,208	4,727,006	(79,798)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	735,023,577	280,416,666	454,606,911
Tax credit carryforwards	61,170,549	194,643,644	(133,473,095)
Other (including items <5% of total ordinary tax assets)	76,904,655	46,520,365	30,384,290
Ceding commissions	113,270,465	112,971,055	299,410
Nonadmitted assets	3,470,092	4,867,204	(1,397,112)
Tax intangibles	57,791,557	84,216,692	(26,425,135)
Unrealized capital gains (losses)	1,147,630,923	1,053,648,388	93,982,535
Subtotal	3,361,101,742	2,904,149,812	456,951,930
Statutory valuation allowance adjustment	—	(11,296,563)	11,296,563
Nonadmitted	(1,686,928,837)	(1,396,812,750)	(290,116,087)
Admitted ordinary DTA	1,674,172,905	1,496,040,499	178,132,406
Capital:			
Investments	156,575,789	225,152,227	(68,576,438)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	156,575,789	225,152,227	(68,576,438)
Nonadmitted	(156,575,789)	(225,152,227)	68,576,438
Admitted capital DTA	—	—	—
Admitted DTA	$ 1,674,172,905	$ 1,496,040,499	$ 178,132,406
DTL:			
Ordinary			
Investments	$ (967,559,358)	$ (711,924,227)	$ (255,635,131)
Fixed assets	—	—	—
Deferred and uncollected premiums	(16,741,030)	(34,458,114)	17,717,084
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(33,356,415)	(8,860,163)	(24,496,252)
Separate Account adjustments	—	(11,108,003)	11,108,003
Subtotal	(1,017,656,803)	(766,350,507)	(251,306,296)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (1,017,656,803)	$ (766,350,507)	$ (251,306,296)
Net DTA/ (DTL)	$ 656,516,102	$ 729,689,992	$ (73,173,890)

Change in nonadmitted DTA	221,539,649
Tax effect of unrealized gains (losses)	(77,780,731)
Income tax effect of change in unrealized gains (losses) on funds withheld reinsurance in surplus	(16,201,806)
Prior years deferred tax adjustment to surplus	4,330,508
Change in net DTA	$ 58,713,730

D. The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to net gain (loss) from operations after dividends to policyholders and before Federal income tax. The significant items causing the difference were as follows:

		September 30, 2018
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	$	255,953,507
Net realized capital gains (losses) @ 21%		(368,562,992)
Tax effect of:		
Prior period current adjustment in surplus		45,789,690
Prior period deferred adjustment in surplus		4,330,508
Uncertain tax positions		2,234,570
Change in nonadmitted assets		1,397,112
Nondeductible Expenses		1,538
Tax exempt income		(1,301,436)
Interest maintenance reserve		(4,229,445)
Prior years adjustment and accruals		(7,186,420)
Valuation allowance		(11,296,563)
SSAP 61		(11,972,992)
Other		(15,231,538)
Tax credits		(16,845,860)
Separate Account dividend received deduction		(28,494,417)
Total statutory income taxes (benefit)	$	(155,414,738)
Federal and foreign income taxes incurred including tax on realized capital gains	$	(146,821,206)
Change in net DTA		(58,713,730)
Prior years adjustments in surplus		50,120,198
Total statutory income taxes (benefit)	$	(155,414,738)

E-G. No significant change.

10. *Information Concerning Parents, Subsidiaries, Affiliates and Other Related Parties*

A-C. On September 28, 2018, the Company issued a $200,000,000 surplus note to Brighthouse Holdings, LLC, its parent, in exchange for cash.

D. The Company had $54,615,710 receivable and $202,563,167 payable with affiliates as of September 30, 2018. The Company had $92,277,147 receivable and $159,941,859 payable with affiliates as of December 31, 2017. Amounts receivable and payable are expected to be settled within 90 days.

E-I. No significant change.

J. The Company recognized an impairment write-down of $5,807,742 on Euro TI Investments LLC during the nine months ended September 30, 2018.

K-N. No significant change.

11. *Debt*

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the Federal Home Loan Bank (“FHLB”) of Atlanta. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. At September 30, 2018, the Company holds stock of the FHLB of Atlanta, Boston, Des Moines and Pittsburgh and maintains advances with the FHLB of Boston, Des Moines and Pittsburgh. It is part of the Company’s strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $17,209,659,967. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at:

	September 30, 2018		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	40,000,000	40,000,000	—
Activity stock	24,050,000	24,050,000	—
Excess stock	—	—	—
Aggregate total	$ 64,050,000	$ 64,050,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,209,659,967	$ 17,209,659,967	$ —

	December 31, 2017		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	36,717,400	36,717,400	—
Activity stock	34,050,000	34,050,000	—
Excess stock	—	—	—
Aggregate total	$ 70,767,400	$ 70,767,400	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,605,172,576	$ 17,605,172,576	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2018 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 40,000,000	$ 40,000,000	$ —	$ —	$ —	$ —

(3) The Company's collateral pledged to FHLB was as follows:

a. Amount pledged as of:

	September 30, 2018		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 2,253,555,019	$ 2,224,737,616	$ 595,000,000
Total collateral pledged - General Account	$ 2,253,555,019	$ 2,224,737,616	$ 595,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2017		
Total collateral pledged - General and Separate Accounts	$ 945,630,497	$ 877,026,710	$ 595,000,000

b. Maximum amount pledged during the reporting period ended:

	September 30, 2018		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 3,293,055,734	$ 3,250,945,684	$ 595,000,000
2. Maximum collateral pledged - General Account	$ 3,293,055,734	$ 3,250,945,684	$ 595,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2017		
4. Maximum collateral pledged - total General and Separate Accounts	$ 2,516,258,847	$ 2,379,548,643	$ 645,000,000

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's borrowing from FHLB was as follows:

a. Amount borrowed as of:

	September 30, 2018			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —	$ 45,000,000

	December 31, 2017			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —	$ 45,000,000

b. Maximum amount borrowed during the reporting period ended:

	September 30, 2018		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—
Other	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —

c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangement (yes/no)?
Debt	—
Funding agreements	no
Other	—

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

As of September 30, 2018, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

13. Capital Surplus, Shareholder's Dividend Restrictions and Quasi Reorganizations

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(1,122,455,180) at September 30, 2018.

(11) The Company issued the following surplus debentures or similar obligations:

Note	Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/ or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/ or Principal	Date of Maturity
1	9/28/2018	7.800%	$ 200,000,000	$ 200,000,000	$ —	$ —	$ —	9/28/2058

The Company issued the surplus note 1 in the table above to Brighthouse Holdings, LLC in exchange for cash.

The surplus notes are subordinate in right of payment to the claims of policyholders, claimants and beneficiaries and to all other classes of creditors. The surplus notes have the following restrictions on payment:

Each payment of principle and interest on the surplus notes may be made only with the prior written approval of the Commissioner.

(12-13) No significant change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) The Company makes commitments to fund partnership investments in the normal course of business. The amount of these unfunded commitments is $1,513,534,687 at September 30, 2018.

(2-3) No significant change.

B-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $104,645,103 and $67,392,393 at September 30, 2018 and December 31, 2017, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Assumptive Reinsurance Agreement

The Company entered into an assumptive reinsurance agreement with The Travelers Indemnity Company on December 14, 2007. As part of this agreement, the Company has guaranteed the benefits provided under the workers compensation policies covered by the reinsurance agreement. This guarantee is triggered if The Travelers Indemnity Company is unable to fulfill its obligations in accordance with the terms of the reinsurance agreement. The reserves associated with the reinsured policies were $647,526,159 as of September 30, 2018. The Company does not hold any collateral related to this guarantee.

Litigation

Group Annuity Class Action. Edward Roycroft v. MetLife, Inc. (U.S. District Court, Southern District of New York, filed June 18, 2018). Edward Roycroft filed a purported class action against Brighthouse Financial, Inc., MetLife, Inc. and Metropolitan Life Insurance Company. The complaint alleges plaintiff is a beneficiary of a Martindale-Hubbell group annuity contract and did not receive payments plaintiff claims he was entitled to upon his retirement in 1999. Plaintiff seeks to represent a class of all beneficiaries who were due annuity benefits pursuant to group annuity contracts and whose annuity benefits were released from reserves. Plaintiff's causes of action are for conversion, unjust enrichment, an accounting and for constructive trust. Plaintiff seeks damages, attorneys' fees, declaratory and injunctive relief and other equitable remedies. In September 2018, plaintiff dismissed Brighthouse Financial, Inc. from the action without prejudice.

Sales Practice Claims and Regulatory Matters. Over the past several years, the Company has faced claims and regulatory inquiries and investigations, alleging improper marketing or sales of individual life insurance policies, annuities or other products issued by the Company. The Company vigorously defends against the claims in these matters.

Summary. Various litigation, claims and assessments against the Company, in addition to those discussed previously and those otherwise provided for in the Company's consolidated financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, employer, investor or taxpayer. Further, state insurance regulatory authorities and other federal and state authorities regularly make inquiries and conduct investigations concerning the Company's compliance with applicable insurance and other laws and regulations.

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings. In some of the matters, large and/or indeterminate amounts, including punitive and treble damages, may be sought. Although, in light of these considerations, it is possible that an adverse outcome in certain cases could have a material effect upon the Company's financial position, based on information currently known by the Company's management, in its opinion, the outcomes of pending investigations and legal proceedings are not likely to have such an effect. However, given the large and/or indeterminate amounts that may be sought in certain of these matters and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material effect on the Company's net income or cash flows in any particular period.

15. Leases

No significant change.

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

(1) The table below summarizes the notional amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments and derivatives used in replications) with off-balance sheet credit risk at:

	Assets		Liabilities	
	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017
Swaps	$ 1,907,597,270	$ 2,131,428,235	$ 23,621,006	$ 147,964,356
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 1,907,597,270	$ 2,131,428,235	$ 23,621,006	$ 147,964,356

(2) No significant change.

(3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC-bilateral derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC-bilateral derivatives.

The Company's OTC-cleared derivatives are affected through central clearing counterparties and its exchange-traded derivatives are affected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by clearing brokers or central clearing counterparties to such derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $12,528,487 and $52,950,283 at September 30, 2018 and December 31, 2017, respectively.

(4) At September 30, 2018 and December 31, 2017, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $128,129,594 and $248,122,197, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $23,819,688 and $119,928,452 at September 30, 2018 and December 31, 2017, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. No significant change.

B. Transfer and Servicing of Financial Assets

The Company participates in a securities lending program whereby securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. The Company generally accepts collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans. The Company is liable for the return of the cash collateral under its control to its counterparties.

Securities with a cost or amortized cost of $3,283,256,766 and an estimated fair value of $3,664,178,488 were on loan under the securities lending program at September 30, 2018. The Company was liable for cash collateral under its control of $3,746,020,962 at September 30, 2018.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended September 30, 2018.

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

No significant change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

20. Fair Value Information

A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

Hierarchy Table

The following table provides information about financial assets and liabilities measured and reported at estimated fair value at:

	September 30, 2018			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Industrial & Miscellaneous	$ —	$ 293,132	$ 1,721,088	$ 2,014,220
Common stocks				
Industrial & Miscellaneous (1)	12,143,196	64,050,000	3,462,833	79,656,029
Derivative assets (2)				
Interest rate	—	600,212,809	—	600,212,809
Foreign currency exchange rate	—	61,203,497	—	61,203,497
Credit	—	2,539,970	—	2,539,970
Equity market	—	824,432,701	151,735,904	976,168,605
Total derivative assets	—	1,488,388,977	151,735,904	1,640,124,881
Separate Account assets (3)	242,858,428	100,088,239,414	73,479,489	100,404,577,331
Total assets	$ 255,001,624	$ 101,640,971,523	$ 230,399,314	$ 102,126,372,461
Liabilities				
Derivative liabilities (2)				
Interest rate	$ —	$ 1,144,726,570	$ —	$ 1,144,726,570
Foreign currency exchange rate	—	10,363,108	—	10,363,108
Credit	—	604,220	—	604,220
Equity market	—	1,710,128,909	449,647,776	2,159,776,685
Total derivative liabilities	—	2,865,822,807	449,647,776	3,315,470,583
Separate Account liabilities (3)	—	17,957	—	17,957
Total liabilities	$ —	$ 2,865,840,764	$ 449,647,776	$ 3,315,488,540

(1) Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (e.g. affiliated common stocks carried at underlying equity, etc.).

(2) Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and replication synthetic asset transactions. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted to futures exchanges for initial margin. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but, the amounts are presented net for purposes of the rollforward in the following table.

(3) Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities. Separate Account assets as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value.

Transfers between Levels 1 and 2

During the quarter ended September 30, 2018, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

Rollforward Table – Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows:

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, June 30, 2018	Transfer into Level 3 (1)	Transfer out of Level 3 (1)	Total Gains and Losses included in Net Income (2)	Total Gains and Losses included in Capital and Surplus	Purchases (3)	Sales (3)	Issuances (3)	Settlements (3)	Balance, September 30, 2018
Assets										
Bonds - Industrial & miscellaneous	$ 1,732,648	$ —	$ —	$ —	$ (11,560)	$ —	$ —	$ —	$ —	$ 1,721,088
Common stocks - Industrial & miscellaneous	3,462,096	—	—	—	737	—	—	—	—	3,462,833
Derivatives - Equity market (4)	(292,335,739)	—	—	(1,779,752)	(3,796,381)	—	—	—	—	(297,911,872)
Separate Account assets	78,229,228	86,389	(37,512,309)	248,460	453,361	33,204,530	(17,757)	—	(1,212,413)	73,479,489
Total	$(208,911,767)	$ 86,389	$ (37,512,309)	$ (1,531,292)	$ (3,353,843)	$ 33,204,530	$ (17,757)	$ —	$ (1,212,413)	$ (219,248,462)

(1) Bonds and perpetual preferred stocks that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period, are reported within transfer into Level 3 column. Bonds and perpetual preferred stocks that were measured at estimated fair value at the beginning of the period, as estimated fair value was less than amortized cost at the beginning of the period, but were measured at amortized cost at the end of the period, as estimated fair value was greater than amortized cost at the end of the period - are reported within transfer out of Level 3 column.

(2) Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.

(3) The amount reported within purchases, sales, issuances and settlements is the purchase/issuance price (for purchases and issuances) and the sales/settlement proceeds (for sales and settlements) based upon the actual date purchased/issued or sold/settled.

(4) Derivative and Separate Account assets and liabilities are presented net for purposes of the rollforward.

Transfers into or out of Level 3

Transfers into or out of Level 3 are presented in the table. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event or one or more significant input(s) becoming observable. Transfers between levels are assumed to occur at the beginning of the annual reporting period.

During the nine months ended September 30, 2018, transfers into Level 3, for Separate Accounts of $86,389 resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the nine months ended September 30, 2018, transfers out of Level 3, for Separate Accounts of $(37,512,309) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

(3) Transfers between levels are assumed to occur at the beginning of the annual reporting period.

(4) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

When developing estimated fair values, the Company considers three broad valuation techniques: (i) the market approach, (ii) the income approach, and (iii) the cost approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs. The Company categorizes its assets and liabilities measured at estimated fair value into a three-level hierarchy, based on the significant input with the lowest level in its valuation. The input levels are as follows:

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.

Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity’s own assumptions about the assumptions that market participants would use in pricing the asset or liability.

Determination of Fair Value

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. In most cases, the exit price and the transaction (or entry) price will be the same at initial recognition.

In general, investments classified within Level 3 use many of the same valuation techniques and inputs as described in the Level 2 discussions. However, if key inputs are unobservable, or if the investments are less liquid and there is very limited trading activity, the investments are generally classified as Level 3. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing such investments to be classified in Level 3.

Bonds: For bonds classified as Level 2 assets, estimated fair values are determined using an income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary inputs being quoted prices in markets that are not active, benchmark yields, spreads off benchmark yields, new issuances, issuer rating, trades of identical or comparable securities, or duration for Level 2 assets. Privately-placed securities are valued using the additional key inputs: market yield curve, call provisions, observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer, and delta spread adjustments to reflect specific credit-related issues. Loan-backed securities are valued using the additional key inputs: expected prepayment speeds and volumes, current and forecasted loss severity, ratings, geographic region, weighted average coupon and weighted average maturity, average delinquency rates and debt-service coverage ratios. Other issuance-specific information is also used, including, but not limited to; collateral type, structure of the security, vintage of the loans, payment terms of the underlying asset, payment priority within tranche, and deal performance.

For bonds classified as Level 3 assets, estimated fair values are determined using a market approach. The estimated fair value is determined using matrix pricing or consensus pricing, with the primary inputs being quoted and offered prices.

Common stock: For stock classified as Level 2 assets, estimated fair values are determined using a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active.

Stocks classified as Level 3 are valued in a similar manner to Level 2 stocks but exhibit lower levels of trading activity.

Separate Account Assets: For separate account assets classified as Level 2 assets, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted securitization market price determined principally by independent pricing services using observable inputs or quoted prices or reported net asset value (“NAV”) provided by the fund managers.

For separate account assets classified as Level 3, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active or priced using expected future cash flows and discounting them using current interest rates for similar investments with similar credit risk.

Derivatives: For derivatives classified as Level 2 or Level 3 assets, estimated fair values are determined using a market or income approach. For OTC-bilateral derivatives and OTC-cleared derivatives classified as Level 2 assets or liabilities, estimated fair values are determined using the income approach. Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models pricing models which are based on market standard valuation methodologies and a variety of observable inputs.

The significant inputs to the pricing models for most OTC-bilateral and OTC-cleared derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Certain OTC-bilateral and OTC-cleared derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from, or corroborated by, observable market data. These unobservable inputs may involve significant management judgment or estimation. Even though unobservable, these inputs are based on assumptions deemed appropriate given the circumstances and management believes they are consistent with what other market participants would use when pricing such instruments.

Most inputs for OTC-bilateral and OTC-cleared derivatives are mid-market inputs but, in certain cases, liquidity adjustments are made when they are deemed more representative of exit value. Market liquidity, as well as the use of different methodologies, assumptions and inputs, may have a material effect on the estimated fair values of the Company’s derivatives and could materially affect the net change in capital and surplus.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC-bilateral and OTC-cleared derivatives, and any potential credit adjustment is based on the net exposure by counterparty after taking into account the effects of netting agreements and collateral arrangements. The Company values its OTC-bilateral and OTC-cleared derivatives using standard swap curves which may include a spread to the risk-free rate, depending upon specific collateral arrangements. This credit spread is appropriate for those parties that execute trades at pricing levels consistent with similar collateral arrangements. As the Company and its significant derivative counterparties generally execute trades at such pricing levels and hold sufficient collateral, additional credit risk adjustments are not currently required in the valuation process. The Company’s ability to consistently execute at such pricing levels is in part due to the netting agreements and collateral arrangements that are in place with all of its significant derivative counterparties. An evaluation of the requirement to make additional credit risk adjustments is performed by the Company each reporting period.

NOTES TO THE FINANCIAL STATEMENTS

B. The Company provides additional fair value information in Notes 5, 8, 11, 16 and 17.

C. Estimated Fair Value of All Financial Instruments

Information related to the aggregate fair value of financial instruments is shown below at:

	September 30, 2018					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 45,406,602,933	$ 43,391,578,748	$ 3,021,917,999	$ 39,879,274,811	$ 2,505,410,123	$ —
Preferred stocks	323,413,146	312,284,771	—	233,697,625	89,715,521	—
Common stock - unaffiliated	79,656,029	79,656,029	12,143,196	64,050,000	3,462,833	—
Mortgage loans	10,564,525,141	10,605,315,474	—	48,715,635	10,515,809,506	—
Cash, cash equivalents and short-term investments	1,226,817,503	1,226,850,728	1,014,793,451	212,024,052	—	—
Contract loans	1,083,740,196	1,026,369,547	—	647,574,628	436,165,568	—
Derivative assets (1)	1,767,317,563	1,821,999,527	(654,601)	1,606,468,833	161,503,331	—
Other invested assets	186,627,025	177,778,841	—	88,150,497	98,476,528	—
Investment income due and accrued	542,231,459	542,231,459	—	542,231,459	—	—
Receivables for cash collateral on derivatives	95,204,047	95,204,047	—	95,204,047	—	—
Separate Account assets	108,171,881,450	108,219,915,316	464,957,072	105,618,590,984	2,088,333,394	—
Total assets	$169,448,016,492	$167,499,184,487	$ 4,513,157,117	$149,035,982,571	$ 15,898,876,804	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 12,136,173,314	$ 14,125,302,044	$ —	$ —	$ 12,136,173,314	$ —
Liability for deposit-type contracts	1,080,720,742	1,100,781,287	—	—	1,080,720,742	—
Derivative liabilities (1)	3,370,516,441	3,342,219,467	—	2,920,052,664	450,463,777	—
Payable for collateral under securities loaned and other transactions	3,999,765,861	3,999,765,861	—	3,999,765,861	—	—
Investment contracts included in Separate Account liabilities	1,223,454,474	1,223,454,474	—	1,223,454,474	—	—
Separate Account liabilities	16,778,810	16,778,810	—	16,778,810	—	—
Total liabilities	$ 21,827,409,642	$ 23,808,301,943	$ —	$ 8,160,051,809	$ 13,667,357,833	$ —

	December 31, 2017					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 48,743,324,816	$ 44,335,829,273	$ 6,266,652,051	$ 39,843,785,789	$ 2,632,886,976	$ —
Preferred stocks	319,007,656	175,638,324	—	43,835,511	275,172,145	—
Common stock - unaffiliated	91,726,022	91,726,022	14,919,710	70,767,401	6,038,911	—
Mortgage loans	9,321,793,535	9,117,320,124	—	51,502,763	9,270,290,772	—
Cash, cash equivalents and short-term investments	1,170,103,773	1,170,125,098	790,010,538	366,861,235	13,232,000	—
Contract loans	1,184,446,170	1,106,120,174	—	745,905,486	438,540,684	—
Derivative assets (1)	2,308,147,838	2,276,756,732	15,583,074	2,134,196,178	158,368,586	—
Other invested assets	194,461,693	179,978,317	—	93,795,332	100,666,361	—
Investment income due and accrued	502,644,630	502,644,630	—	502,644,630	—	—
Receivables for cash collateral on derivatives	381,746,445	381,746,445	—	381,746,445	—	—
Separate Account assets	112,291,948,119	112,252,938,583	1,632,107,423	109,399,907,815	1,259,932,881	—
Total assets	$176,509,350,697	$171,590,823,722	$ 8,719,272,796	$153,634,948,585	$ 14,155,129,316	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 13,602,095,412	$ 15,134,183,571	$ —	$ —	$ 13,602,095,412	$ —
Liability for deposit-type contracts	1,158,693,300	1,104,768,955	—	—	1,158,693,300	—
Derivative liabilities (1)	3,552,350,691	3,535,294,711	—	3,114,142,846	438,207,845	—
Payable for collateral under securities loaned and other transactions	4,153,565,494	4,153,565,494	—	4,153,565,494	—	—
Investment contracts included in Separate Account liabilities	1,206,190,870	1,206,190,870	—	1,206,190,870	—	—
Separate Account liabilities	22,795,381	22,795,384	22,795,381	—	—	—
Total liabilities	$ 23,695,691,148	$ 25,156,798,985	$ 22,795,381	$ 8,473,899,210	$ 15,198,996,557	$ —

(1) Classification of derivatives is based on each derivative's positive (asset) or negative (liability) book/adjusted carrying value, which equals the net admitted assets and liabilities.

Assets and Liabilities

See "A(4) - Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date" above for a description of the valuation technique(s) and the inputs used in the fair value measurement for Level 2 and Level 3 assets and liabilities measured and reported at fair value. Incrementally, assets and liabilities not carried at estimated fair value at the reporting period are described below.

Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments

When available, the estimated fair value for bonds, unaffiliated common stock, and cash, cash equivalents and short-term investments are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1, are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

The estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

The estimated fair value for preferred stock is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active. Generally, these investments are classified in Level 2 or Level 3. Preferred stock valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

For Level 2 and Level 3 assets not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above sections titled “Bonds”.

Mortgage Loans

For mortgage loans, estimated fair value is primarily determined by estimating expected future cash flows and discounting them using current interest rates for similar mortgage loans with similar credit risk, or is determined from pricing for similar mortgage loans. The estimated fair values for impaired mortgage loans are principally obtained by estimating the fair value of the underlying collateral using market standard appraisal and valuation methods. Mortgage loans valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

Contract Loans

The estimated fair value for contract loans with variable interest rates approximates carrying value due to the absence of borrower credit risk and the short time period between interest rate resets, using observable inputs and is classified as Level 2. For contract loans with fixed interest rates, estimated fair values are determined using a discounted cash flow model applied to groups of similar contract loans determined based on the nature of the underlying insurance liabilities, using unobservable inputs and is classified in Level 3.

Derivatives

The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1. For Level 2 and Level 3 assets and liabilities not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above section titled “*Derivatives.*”

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled “Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments” and “Mortgage Loans”, based on the nature of the investment.

Investment Income Due and Accrued

The estimated fair value of investment income due and accrued approximates carrying value due as this financial instrument is short-term nature and the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer. These amounts are generally classified as Level 2.

Receivables for Cash Collateral on Derivatives

The estimated fair value of receivables for cash collateral on derivatives approximates carrying value as these receivables are short-term in nature and the Company believes that there is minimal risk of material changes in the credit of the counterparties. These amounts are generally classified in Level 2.

Investment Contracts Included in Reserves for Life and Health Insurance and Annuities and Liability for Deposit-Type Contracts

The fair value of investment contracts included in reserves for life and health insurance and annuities and in the liability for deposit-type contracts are estimated by discounting best estimate future cash flows based on assumptions that market participants would use in pricing such liabilities, with consideration of the Company’s non-performance risk (own-credit risk) not reflected in the fair value calculation. The assumptions used in estimating these fair values are based in part on unobservable inputs classified in Level 3.

Payable for Collateral Under Securities Loaned and Other Transactions

The estimated fair value of amounts payable for collateral under securities loaned and other transactions approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

Separate Accounts

Separate Account assets and liabilities are generally carried at estimated fair value on the Statutory Statements of Assets, Liabilities, Surplus and Other Funds. Level 1 assets are comprised of common stock, derivative assets, U.S. Treasury and agency securities, cash and cash equivalents and short-term investments. Common stock securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. Derivative assets are comprised of exchange- traded interest rate derivatives (options-based). U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

Level 2 assets not carried at estimated fair value at the reporting period consist of bonds. The estimated fair value is determined using the methodologies described in the above section titled “Bonds, Cash, Cash Equivalents and Short-term Investments”.

The difference between the estimated fair value of Separate Account assets in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts that are considered non-financial instruments.

Investment contracts included in Separate Account liabilities represent those balances due to policyholders under contracts that are classified as investment contracts. The carrying value of these Separate Account liabilities, which represents an equivalent summary total of the Separate Account assets supporting these liabilities, approximates the estimated fair value. These investments contracts are classified as Level 2 to correspond with the Separate Account assets backing the investment contracts.

The difference between the estimated fair value of investment contracts and derivatives included in Separate Account liabilities in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts due under contracts that are accounted for as insurance contracts.

D. At September 30, 2018, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

A-B. No significant change.

C. Other Disclosures

On August 4, 2017, Brighthouse Financial, Inc. (“Brighthouse”) completed its separation of a substantial portion of its U.S. retail business (the “Separation”) with MetLife, Inc. (“MetLife”). As a result of the Separation, Brighthouse became an independent entity, with 80.8% of its outstanding common shares owned by MetLife shareholders of record as of July 19, 2017 and 19.2% owned by MetLife. On June 14, 2018, MetLife disposed all of its remaining shares of Brighthouse common stock (the “MetLife Divestiture”). Effective with the MetLife Divestiture, MetLife and its subsidiaries and affiliates are no longer considered related parties to Brighthouse and its subsidiaries and affiliates. As a result, receivables with MetLife and its subsidiaries and affiliates of $32,661,879 at September 30, 2018 are included in aggregate write-ins for other than invested assets, and payables of $29,300,578 at September 30, 2018 are included in general expenses due or accrued.

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) No significant change.

(2) Direct exposure through investments in subprime mortgage loans at September 30, 2018:

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate [2]
Mortgages in the process of foreclosure	$ 7,410,226	$ 6,461,337	$ 11,002,700	$ —	N/A
Mortgages in good standing [1]	442,343,542	450,273,000	708,971,181	—	N/A
Mortgages with restructured terms	9,629,135	10,189,996	14,554,700	—	N/A
Total	$ 459,382,903	$ 466,924,333	$ 734,528,581	$ —	—%

(1) As of September 30, 2018, the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $15,697,109, $13,514,259 and $23,366,313, respectively.

(2) Default rate was calculated using the current year loan loss as a percentage of subprime mortgage loans.

(3-4) No significant change.

G-H. No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2018 through November 12, 2018, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of September 30, 2018, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act (“ACA”) due to the Company’s health insurance premium falling below the $25 million threshold at which the fee applies.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

E. The Company is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2017 were $68,710,461. As of September 30, 2018, $5,280,613 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $63,980,969 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $551,121 unfavorable prior-year development from December 31, 2017 to September 30, 2018. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the nine months ended September 30, 2018.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of September 30, 2018 and December 31, 2017, the Company's Separate Account Annual Statement included legally insulated assets of $100,834,392,276 and $106,963,102,447, respectively. The assets legally insulated from the General Account as of September 30, 2018, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Group annuities	$ 1,158,458,475	$ —
Ordinary individual annuities and supplemental contracts	95,950,898,637	7,519,011,659
Group life insurance	236,413	—
Ordinary life insurance	3,724,798,751	—
Total	$ 100,834,392,276	$ 7,519,011,659

(3-4) No significant change.

B. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

C. Reconciliation of Net Transfers to or (from) Separate Accounts:

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	3,010,398,174
b. Transfers from Separate Accounts (Page 4, Line 10)		8,592,625,475
c. Net transfers to or (from) Separate Accounts (a) - (b)		(5,582,227,301)
(2) Reconciling Adjustments		—
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$	(5,582,227,301)

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/27/2016

6.4 By what department or departments?
Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Brighthouse Investment Advisers, LLC	Boston, MA				Yes
Brighthouse Securities, LLC	Charlotte, NC				Yes

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

Pledged collateral to FHLB - including assets backing funding agreements $2,224,737,616. Pledged as collateral not captured in other categories $2,295,851,095.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 571,880,117

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	297,621,141	277,338,165
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	345,166,506	123,719,480
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 642,787,647	$ 401,057,645
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,742,039,671

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,781,573,096

16.3 Total payable for securities lending reported on the liability page: $ 3,747,296,629

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase & Co	4 New York Plaza - 12th Floor, New York, NY, 10004
US Bank and Trust	800 Nicollet Mall, Minneapolis, MN 55402
Northern Trust Corp.	50 S. LaSalle, Chicago, IL 60603
State Street Bank and Trust Company	2 Avenue De Lafayette, 5th Floor North, Boston, MA 02111

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
MetLife Investment Advisors, LLC	U

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Advisors, LLC	EAUO72Q8FCR1S0XGYJ21	SEC	DS

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$2,070,066,620
1.12	Residential mortgages	$1,715,394,472
1.13	Commercial mortgages	$6,776,964,654
1.14	Total mortgages in good standing	$10,562,425,746
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$10,965,992
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$21,421,657
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$21,421,657
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$10,502,079
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$10,502,079
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$10,605,315,474
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$684,506
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$684,506

2. Operating Percentages:

2.1	A&H loss percent	1,735.3
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	418.9

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ]	No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates								
61492.......	44-0188050..........	09/17/2018	ATHENE ANNUITY & LIFE ASSURANCE COMPANY...........................	DE.............	ACO/I..........	AUTHORIZED..	....	....

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	21,512,270	26,248,363	438,018	15,353	48,214,004	19,451
2. Alaska AK	L	3,543,151	1,904,774	37,268		5,485,193	
3. Arizona AZ	L	21,420,566	75,602,538	1,694,962		98,718,066	90,448
4. Arkansas AR	L	6,752,005	34,058,811	205,338		41,016,154	
5. California CA	L	195,222,080	360,088,702	8,852,216	28,787	564,191,785	488,177
6. Colorado CO	L	21,448,065	53,687,350	1,268,259	7,744,633	84,148,307	224,632
7. Connecticut CT	L	55,785,397	76,136,257	11,596,567	827,758	144,345,979	437,649
8. Delaware DE	L	17,043,215	12,778,756	414,484	6,727	30,243,182	
9. District of Columbia DC	L	4,971,507	6,157,391	391,642		11,520,540	
10. Florida FL	L	130,149,651	303,258,496	14,720,405		448,128,552	309,728
11. Georgia GA	L	40,837,528	64,881,790	1,229,999	71,967	107,021,284	137,864
12. Hawaii HI	L	4,972,557	13,519,110	848,608		19,340,275	
13. Idaho ID	L	2,957,701	4,579,597	141,370		7,678,668	
14. Illinois IL	L	76,560,226	89,888,139	2,956,275	764,089	170,168,729	503,824
15. Indiana IN	L	19,389,583	66,187,466	1,500,649		87,077,698	392,618
16. Iowa IA	L	12,566,267	41,508,652	758,935		54,833,854	
17. Kansas KS	L	10,039,922	21,123,769	601,205		31,764,896	5,836
18. Kentucky KY	L	10,864,280	43,233,597	403,596		54,501,473	
19. Louisiana LA	L	21,117,939	43,436,346	359,760	71,918	64,985,963	72,942
20. Maine ME	L	6,324,171	9,708,238	948,704		16,981,113	
21. Maryland MD	L	35,402,094	95,301,823	5,205,468		135,909,385	139,881
22. Massachusetts MA	L	69,202,231	74,911,648	6,077,275		150,191,154	219,476
23. Michigan MI	L	45,047,067	111,829,518	1,139,669	747,904	158,764,158	
24. Minnesota MN	L	78,584,519	78,526,206	2,452,688		159,563,413	525,179
25. Mississippi MS	L	10,665,168	6,469,964	130,760		17,265,892	
26. Missouri MO	L	27,761,856	37,042,949	1,250,615	680,978	66,736,398	
27. Montana MT	L	1,979,690	1,235,273	115,937		3,330,900	
28. Nebraska NE	L	6,734,996	14,337,969	446,701		21,519,666	
29. Nevada NV	L	8,730,778	18,023,404	374,421		27,128,603	
30. New Hampshire NH	L	9,048,758	10,313,494	842,045	21,403	20,225,700	
31. New Jersey NJ	L	138,722,607	229,087,364	12,041,577	94,283	379,945,831	
32. New Mexico NM	L	5,266,217	11,740,451	270,741		17,277,409	
33. New York NY	N	60,985,360	33,920,813	27,862,951	776,317	123,545,441	
34. North Carolina NC	L	44,382,135	80,079,014	4,873,737		129,334,886	
35. North Dakota ND	L	1,774,898	23,415,500	44,624	479,783	25,714,805	
36. Ohio OH	L	42,634,511	115,475,274	2,670,144		160,779,929	206,492
37. Oklahoma OK	L	10,553,538	23,013,357	201,709	1,157,369	34,925,973	110,092
38. Oregon OR	L	8,962,349	15,423,186	596,697		24,982,232	
39. Pennsylvania PA	L	107,044,854	194,575,399	4,495,332	371,527	306,487,112	93,365
40. Rhode Island RI	L	11,487,729	14,371,370	723,841		26,582,940	
41. South Carolina SC	L	23,158,637	62,385,806	2,213,324		87,757,767	301,491
42. South Dakota SD	L	9,338,138	9,884,524	197,337		19,419,999	
43. Tennessee TN	L	32,257,504	54,229,775	770,012		87,257,291	206,041
44. Texas TX	L	108,742,734	156,435,165	2,359,758	33,772	267,571,429	1,043,447
45. Utah UT	L	12,747,322	23,506,453	216,274	6,932	36,476,981	45,323
46. Vermont VT	L	3,734,337	13,739,217	604,809		18,078,363	
47. Virginia VA	L	40,616,682	83,062,238	2,908,294		126,587,214	11,191
48. Washington WA	L	23,357,287	52,990,301	1,096,544		77,444,132	212,576
49. West Virginia WV	L	4,286,283	16,259,504	103,596		20,649,383	35,684
50. Wisconsin WI	L	24,035,955	87,016,713	612,860	1,534,982	113,200,510	80,580
51. Wyoming WY	L	2,026,850	1,615,648	74,481		3,716,979	
52. American Samoa AS	N	3,705				3,705	
53. Guam GU	L	26,838	(13,121)	2,060		15,777	
54. Puerto Rico PR	L	8,212,103	1,900,393	121,724		10,234,220	
55. US Virgin Islands VI	L	245,444		11,440		256,884	
56. Northern Mariana Islands MP	N	19,870				19,870	
57. Canada CAN	N	114,325	19,277			133,602	
58. Aggregate Other Alien OT	XXX	3,412,448	6,519	35	0	3,419,002	0
59. Subtotal	XXX	1,704,785,898	3,100,120,530	132,477,740	15,436,482	4,952,820,650	5,913,987
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	20,622,336				20,622,336	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,366,681		32,845,434		35,212,115	
94. Aggregate other amounts not allocable by State	XXX	0	34,429,264	0	0	34,429,264	0
95. Totals (Direct Business)	XXX	1,727,774,915	3,134,549,794	165,323,174	15,436,482	5,043,084,365	5,913,987
96. Plus Reinsurance Assumed	XXX	78,233,135	807,853,161	8,621		886,094,917	
97. Totals (All Business)	XXX	1,806,008,050	3,942,402,955	165,331,795	15,436,482	5,929,179,282	5,913,987
98. Less Reinsurance Ceded	XXX	1,435,258,301	34,056,097	187,204,726		1,656,519,124	
99. Totals (All Business) less Reinsurance Ceded	XXX	370,749,749	3,908,346,858	(21,872,931)	15,436,482	4,272,660,158	5,913,987
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	3,272,801		(58)		3,272,743	
58002. Other	XXX	108,726	6,519	93		115,338	
58003. Mexico	XXX	30,921				30,921	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	3,412,448	6,519	35	0	3,419,002	0
9401. Internal policy exchanges	XXX		34,429,264			34,429,264	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	34,429,264	0	0	34,429,264	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

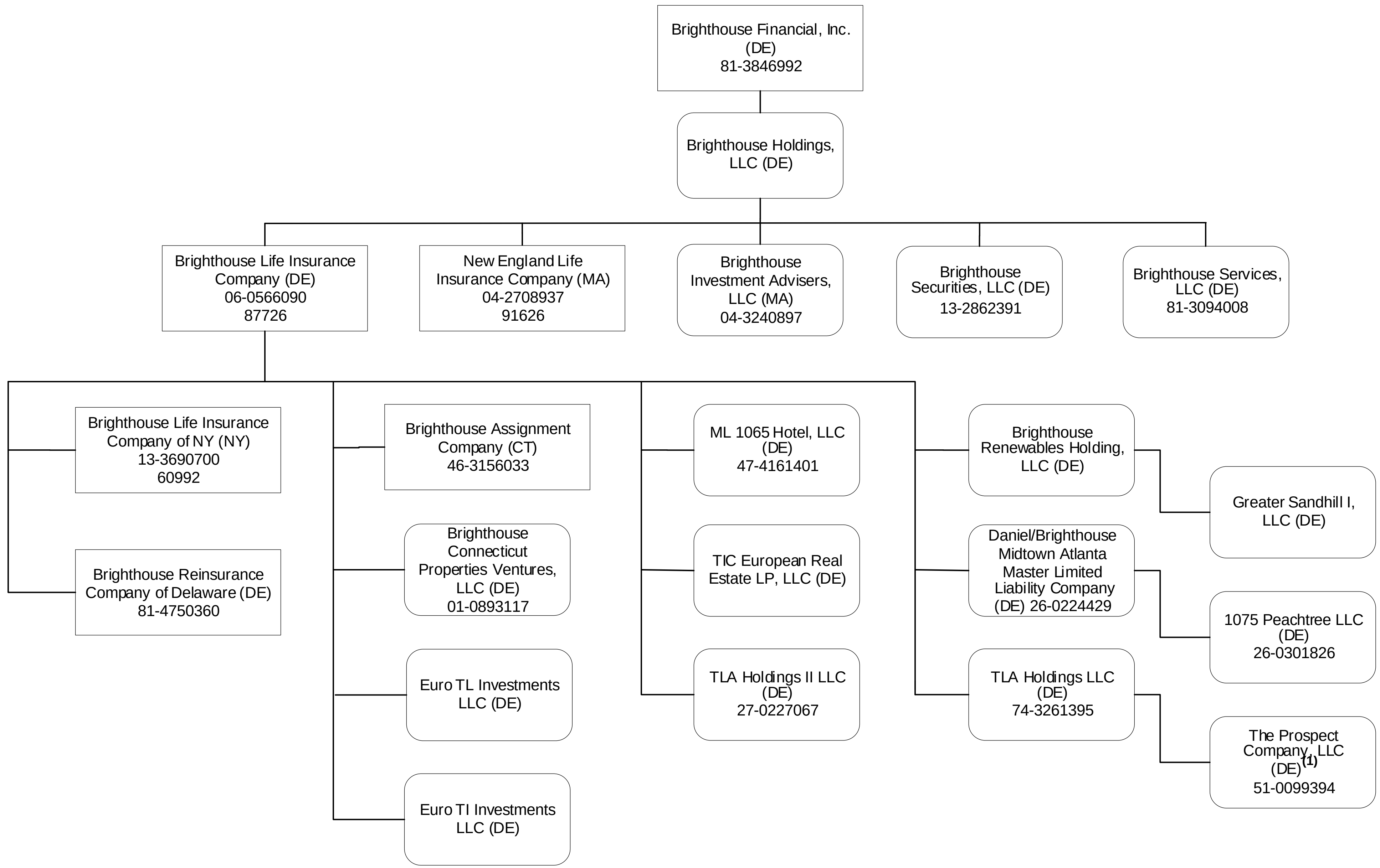
R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the stat 4

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

PART 1 - ORGANIZATIONAL CHART



LEGEND:
Square edges: Corporation
Round edges: Limited Liability Company

(1) The Prospect Company, a Delaware corporation, was converted to a DE LLC, The Prospect Company, LLC, on 08/31/18.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
4932	Brighthouse Holding Group	87726	06-0566090	1546103	733076		Brighthouse Life Insurance Company	DE	RE	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	91626	04-2708937		1030011		New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	04-3240897	4288440	1071039		Brighthouse Investment Advisers, LLC	MA	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	47-4161401				ML 1065 Hotel, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000					Brighthouse Renewables Holding, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000					Greater Sandhill I, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	01-0893117				Brighthouse Connecticut Properties Ventures, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000					Euro TI Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	46-3156033		937869		Brighthouse Assignment Company	CT	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	Y	
4932	Brighthouse Holding Group	00000	26-0224429				Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	26-0301826				1075 Peachtree, LLC	DE	DS	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	27-0227067				TLA Holdings II LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000					TIC European Real Estate LP, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	74-3261395				TLA Holdings LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	51-0099394				The Prospect Company, LLC	DE	DS	TLA Holdings LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	16073	81-4750360				Brighthouse Reinsurance Company of Delaware (DE)	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000					Euro TL Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	60992	13-3690700	3302479	1167609		Brighthouse Life Insurance Company of NY	NY	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	
4932	Brighthouse Holding Group	00000	81-3846992		1685040	NASDAQ	Brighthouse Financial, Inc.	DE	UIP	Board of Directors	Board of Directors		Board of Directors	Y	
4932	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE	UDP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.	N	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

87726201849000003

87726201836500003

87726201844500003

87726201844600003

87726201844700003

87726201844800003

87726201844900003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Futures receivable	552,920		552,920	15,583,074
2505. Interest in annuity contracts	0		0	34,660,667
2597. Summary of remaining write-ins for Line 25	552,920	0	552,920	50,243,741

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivatives futures payable	1,207,521	0
2505. Obligations under structured settlement agreements	0	34,660,667
2597. Summary of remaining write-ins for Line 25	1,207,521	34,660,667

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous	576,075	11,583	17,243
08.305. Reinsurance recapture fee income	0	3,500,000	3,500,000
08.397. Summary of remaining write-ins for Line 8.3	576,075	3,511,583	3,517,243

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Ceded rider benefits	19,275,603	24,534,077	32,399,933
2705. Rider benefit payments	1,576,908	4,902,892	5,595,088
2706. Other deductions	7,326	3,470,154	3,942,016
2797. Summary of remaining write-ins for Line 27	20,859,837	32,907,123	41,937,037

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Voluntary reserve adjustment	0	(400,000,000)	(400,000,000)
5397. Summary of remaining write-ins for Line 53	0	(400,000,000)	(400,000,000)

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	838,267	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	886,420	838,267
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	194,990	4,500
5. Deduct amounts received on disposals	1,007,825	4,500
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	911,852	838,267
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	911,852	838,267

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	9,117,320,124	8,461,658,030
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,918,858,584	1,273,798,239
2.2 Additional investment made after acquisition	32,035,366	75,534,647
3. Capitalized deferred interest and other		
4. Accrual of discount	5,683,744	9,766,699
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(2,307,778)	(2,201,491)
7. Deduct amounts received on disposals	453,698,122	713,345,421
8. Deduct amortization of premium and mortgage interest points and commitment fees	5,148,448	5,564,100
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(6,870,031)	18,268,596
10. Deduct current year's other-than-temporary impairment recognized	557,965	595,075
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,605,315,474	9,117,320,124
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	10,605,315,474	9,117,320,124
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	10,605,315,474	9,117,320,124

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,404,215,807	2,407,729,812
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	36,909,897	23,507,615
2.2 Additional investment made after acquisition	192,296,602	517,138,559
3. Capitalized deferred interest and other		
4. Accrual of discount	67,925	41,073
5. Unrealized valuation increase (decrease)	75,797,430	(29,391,280)
6. Total gain (loss) on disposals	50,766,143	115,860,783
7. Deduct amounts received on disposals	215,789,484	621,284,940
8. Deduct amortization of premium and depreciation	2,575,301	4,645,572
9. Total foreign exchange change in book/adjusted carrying value	(6,360,277)	19,416,581
10. Deduct current year's other-than-temporary impairment recognized	23,571,693	24,156,824
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,511,757,049	2,404,215,807
12. Deduct total nonadmitted amounts	14,741,871	13,707,670
13. Statement value at end of current period (Line 11 minus Line 12)	2,497,015,178	2,390,508,137

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,900,814,757	44,424,443,737
2. Cost of bonds and stocks acquired	8,789,385,232	14,769,530,374
3. Accrual of discount	231,393,780	312,877,808
4. Unrealized valuation increase (decrease)	(20,802,325)	(405,081)
5. Total gain (loss) on disposals	(36,461,519)	5,161,172
6. Deduct consideration for bonds and stocks disposed of	9,702,660,970	14,695,188,613
7. Deduct amortization of premium	39,424,954	82,621,541
8. Total foreign exchange change in book/adjusted carrying value	(81,046,749)	172,277,383
9. Deduct current year's other-than-temporary impairment recognized	159,214	5,260,482
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	19,819,674	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	44,060,857,712	44,900,814,757
12. Deduct total nonadmitted amounts	3,332,614	3,332,575
13. Statement value at end of current period (Line 11 minus Line 12)	44,057,525,098	44,897,482,182

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	31,126,851,908	5,938,115,450	6,462,400,954	92,081,956	31,664,018,261	31,126,851,908	30,694,648,360	32,654,434,164
2. NAIC 2 (a)	10,694,152,719	517,617,213	321,587,634	2,407,407	10,369,125,686	10,694,152,719	10,892,589,705	10,009,976,697
3. NAIC 3 (a)	1,786,448,517	106,885,348	117,543,265	(54,737,553)	1,819,732,152	1,786,448,517	1,721,053,047	1,859,642,386
4. NAIC 4 (a)	693,895,883	54,799,979	52,088,262	949,781	694,863,738	693,895,883	697,557,381	647,290,945
5. NAIC 5 (a)	60,116,111	2,060	5,646,600	9,217,778	73,007,525	60,116,111	63,689,349	79,316,065
6. NAIC 6 (a)	5,837,646	16,870	3,727,906	(112,390)	5,459,579	5,837,646	2,014,220	3,385,203
7. Total Bonds	44,367,302,784	6,617,436,920	6,962,994,621	49,806,979	44,626,206,941	44,367,302,784	44,071,552,062	45,254,045,460
PREFERRED STOCK								
8. NAIC 1	26,130,624			(30,836)	26,099,788	26,130,624	26,099,788	26,099,788
9. NAIC 2	282,992,067			3,192,915	149,538,534	282,992,067	286,184,982	149,538,535
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6	1		40,265	40,266		1	2	1
14. Total Preferred Stock	309,122,692	0	40,265	3,202,345	175,638,322	309,122,692	312,284,772	175,638,324
15. Total Bonds and Preferred Stock	44,676,425,476	6,617,436,920	6,963,034,886	53,009,324	44,801,845,263	44,676,425,476	44,383,836,834	45,429,683,784

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....679,973,315; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	55,786,183	XXX	55,701,112	85,070	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	231,346,063	746,734,939
2. Cost of short-term investments acquired	364,919,480	4,170,892,812
3. Accrual of discount	800,017	8,114,294
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(49,629)	(34,692,672)
6. Deduct consideration received on disposals	541,217,229	4,701,180,861
7. Deduct amortization of premium	12,519	159,336
8. Total foreign exchange change in book/adjusted carrying value		41,636,887
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)	55,786,183	231,346,063
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	55,786,183	231,346,063

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(1,258,537,979)
2.	Cost paid/(consideration received) on additions	1,664,205,902
3.	Unrealized valuation increase/(decrease)	(460,474,366)
4.	Total gain (loss) on termination recognized	(1,471,489,497)
5.	Considerations received/(paid) on terminations	84,193,214
6.	Amortization	(4,070,525)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	94,339,741
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1,520,219,938)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,520,219,938)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(10,044,198)			
3.14	Section 1, Column 18, prior year	(21,059,866)	11,015,668	11,015,668	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(10,044,198)			
3.24	Section 1, Column 19, prior year	(21,059,866)	11,015,668	11,015,668	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(271,675,263)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(271,675,263)	(271,675,263)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
990418775	CDX.NA.IG.31	2Z	123,000,000	54,889,470	74,546,871	09/25/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418775	2,170,307	2,387,503	912803 DM 2	TREASURY STRIP (PRIN)	1	52,719,163	72,159,368
990418775	CDX.NA.IG.31	2Z		3,501,539	3,485,424			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418775			912803 EA 7	TREASURY STRIP (PRIN)	1	3,501,539	3,485,424
990418775	CDX.NA.IG.31	2Z		45,097,268	51,927,563			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418775			912810 RG 5	TREASURY BOND	1	45,097,268	51,927,563
990418775	CDX.NA.IG.31	2Z		26,167,251	28,777,415			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418775			912833 XT 2	TREASURY STRIP (INT)	1	26,167,251	28,777,415
990418658	CDX.NA.IG.31	2Z	103,000,000	8,336,099	10,052,218	09/24/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658	1,828,267	1,999,291	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	6,507,832	8,052,926
990418658	CDX.NA.IG.31	2Z		5,701,023	6,205,240			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658			912803 BM 4	TREASURY STRIP (PRIN)	1	5,701,023	6,205,240
990418658	CDX.NA.IG.31	2Z		21,397,957	28,860,904			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658			912803 CX 9	TREASURY STRIP (PRIN)	1	21,397,957	28,860,904
990418658	CDX.NA.IG.31	2Z		7,588,628	9,885,412			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658			912803 DJ 9	TREASURY STRIP (PRIN)	1	7,588,628	9,885,412
990418658	CDX.NA.IG.31	2Z		45,253,693	60,975,678			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658			912803 DM 2	TREASURY STRIP (PRIN)	1	45,253,693	60,975,678
990418658	CDX.NA.IG.31	2Z		23,040,024	24,605,648			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658			912803 EA 7	TREASURY STRIP (PRIN)	1	23,040,024	24,605,648
990418658	CDX.NA.IG.31	2Z		1,301,531	1,749,796			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658			912834 AT 5	TREASURY STRIP (INT)	1	1,301,531	1,749,796
990418658	CDX.NA.IG.31	2Z		5,963,646	7,592,540			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418658			912834 EV 6	TREASURY STRIP (INT)	1	5,963,646	7,592,540
990418606	CDX.NA.IG.31	2Z	103,000,000	11,182,989	13,559,005	09/24/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606	1,841,208	1,999,291	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	9,341,781	11,559,714
990418606	CDX.NA.IG.31	2Z		2,001,096	2,176,613			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912803 BM 4	TREASURY STRIP (PRIN)	1	2,001,096	2,176,613
990418606	CDX.NA.IG.31	2Z		13,677,725	16,172,565			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912803 BV 4	TREASURY STRIP (PRIN)	1	13,677,725	16,172,565
990418606	CDX.NA.IG.31	2Z		33,423,817	41,063,917			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912803 CX 9	TREASURY STRIP (PRIN)	1	33,423,817	41,063,917
990418606	CDX.NA.IG.31	2Z		12,367,032	16,141,081			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912803 DJ 9	TREASURY STRIP (PRIN)	1	12,367,032	16,141,081
990418606	CDX.NA.IG.31	2Z		12,358,393	15,927,853			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912803 DM 2	TREASURY STRIP (PRIN)	1	12,358,393	15,927,853
990418606	CDX.NA.IG.31	2Z		20,185,731	20,712,579			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912803 EA 7	TREASURY STRIP (PRIN)	1	20,185,731	20,712,579

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990418606	CDX.NA.IG.31	2Z		23,597,816	26,613,763			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912833 7Q 7	TREASURY STRIP (INT)	1	23,597,816	26,613,763
990418606	CDX.NA.IG.31	2Z		3,001,160	4,048,399			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418606			912834 EV 6	TREASURY STRIP (INT)	1	3,001,160	4,048,399
990418351	CDX.NA.IG.31	2Z	122,000,000	7,247,806	7,810,459	09/21/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418351	2,244,298	2,368,093	912803 BM 4	TREASURY STRIP (PRIN)	1	5,003,507	5,442,367
990418351	CDX.NA.IG.31	2Z		47,829,147	64,350,290			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418351			912803 DM 2	TREASURY STRIP (PRIN)	1	47,829,147	64,350,290
990418351	CDX.NA.IG.31	2Z		14,280,757	15,226,836			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418351			912803 EA 7	TREASURY STRIP (PRIN)	1	14,280,757	15,226,836
990418351	CDX.NA.IG.31	2Z		24,272,758	23,037,298			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418351			912803 EP 4	TREASURY STRIP (PRIN)	1	24,272,758	23,037,298
990418351	CDX.NA.IG.31	2Z		10,000,029	9,952,190			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418351			912810 QZ 4	TREASURY BOND	1	10,000,029	9,952,190
990418351	CDX.NA.IG.31	2Z		26,000,095	28,204,417			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418351			912810 RC 4	TREASURY BOND	1	26,000,095	28,204,417
990418351	CDX.NA.IG.31	2Z		3,900,052	3,765,468			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418351			912828 D5 6	TREASURY NOTE	1	3,900,052	3,765,468
990418344	CDX.NA.IG.31.10Y	2Z	50,000,000	32,315,416	33,917,901	09/21/2018	12/20/2028	CDX.NA.IG.31.10Y Credit Default Swap ; 2018-RCDS-418344	(305,252)	(239,975)	912810 RH 3	TREASURY BOND	1	32,620,668	34,157,876
990418344	CDX.NA.IG.31.10Y	2Z		20,740,979	26,390,878			CDX.NA.IG.31.10Y Credit Default Swap ; 2018-RCDS-418344			912833 Y4 6	TREASURY STRIP (INT)	1	20,740,979	26,390,878
990418175	ITRAXX.EUROPE.30	2Z	104,588,350	5,747,154	6,367,020	09/20/2018	12/20/2023	ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175	1,742,388	1,673,879	912803 BM 4	TREASURY STRIP (PRIN)	1	4,004,766	4,693,140
990418175	ITRAXX.EUROPE.30	2Z		503,417	634,747			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912803 DJ 9	TREASURY STRIP (PRIN)	1	503,417	634,747
990418175	ITRAXX.EUROPE.30	2Z		43,432,663	48,727,582			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912803 DK 6	TREASURY STRIP (PRIN)	1	43,432,663	48,727,582
990418175	ITRAXX.EUROPE.30	2Z		11,577,644	14,481,571			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912803 DM 2	TREASURY STRIP (PRIN)	1	11,577,644	14,481,571
990418175	ITRAXX.EUROPE.30	2Z		3,343,427	3,565,072			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912803 EA 7	TREASURY STRIP (PRIN)	1	3,343,427	3,565,072
990418175	ITRAXX.EUROPE.30	2Z		95,340	118,648			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912810 FT 0	TREASURY BOND	1	95,340	118,648
990418175	ITRAXX.EUROPE.30	2Z		5,610,324	5,583,484			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912810 QZ 4	TREASURY BOND	1	5,610,324	5,583,484
990418175	ITRAXX.EUROPE.30	2Z		3,798,932	3,152,636			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912810 RT 7	TREASURY BOND	1	3,798,932	3,152,636

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990418175	ITRAXX.EUROPE.30	2Z		2,660,710	3,060,707			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912833 PD 6	TREASURY STRIP (INT)	1	2,660,710	3,060,707
990418175	ITRAXX.EUROPE.30	2Z		27,504,829	34,213,535			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912833 Z5 2	TREASURY STRIP (INT)	1	27,504,829	34,213,535
990418175	ITRAXX.EUROPE.30	2Z		7,202,575	10,289,364			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418175			912834 DV 7	TREASURY STRIP (INT)	1	7,202,575	10,289,364
990418145	CDX.NA.IG.31	2Z	240,000,000	75,145,732	99,976,233	09/20/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418145	4,548,329	4,658,543	912803 CX 9	TREASURY STRIP (PRIN)	1	70,597,403	95,317,690
990418145	CDX.NA.IG.31	2Z		26,926,590	36,984,219			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418145			912803 CZ 4	TREASURY STRIP (PRIN)	1	26,926,590	36,984,219
990418145	CDX.NA.IG.31	2Z		60,117,422	77,877,640			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418145			912803 DJ 9	TREASURY STRIP (PRIN)	1	60,117,422	77,877,640
990418145	CDX.NA.IG.31	2Z		8,537,498	11,005,681			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418145			912803 DK 6	TREASURY STRIP (PRIN)	1	8,537,498	11,005,681
990418145	CDX.NA.IG.31	2Z		25,999,414	33,940,051			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418145			912803 DM 2	TREASURY STRIP (PRIN)	1	25,999,414	33,940,051
990418145	CDX.NA.IG.31	2Z		62,230,001	65,660,800			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418145			912803 EA 7	TREASURY STRIP (PRIN)	1	62,230,001	65,660,800
990418125	CDX.NA.IG.31	2Z	77,000,000	27,731,128	32,161,784	09/20/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418125	1,438,753	1,494,616	912803 BM 4	TREASURY STRIP (PRIN)	1	26,292,375	30,667,168
990418125	CDX.NA.IG.31	2Z		33,494,767	45,809,143			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418125			912803 CX 9	TREASURY STRIP (PRIN)	1	33,494,767	45,809,143
990418125	CDX.NA.IG.31	2Z		9,301,328	12,093,549			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418125			912803 DM 2	TREASURY STRIP (PRIN)	1	9,301,328	12,093,549
990418125	CDX.NA.IG.31	2Z		25,522,593	27,019,267			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418125			912803 EA 7	TREASURY STRIP (PRIN)	1	25,522,593	27,019,267
990418125	CDX.NA.IG.31	2Z		6,000,135	5,201,242			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418125			912810 RT 7	TREASURY BOND	1	6,000,135	5,201,242
990418125	CDX.NA.IG.31	2Z		2,301,844	3,216,577			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418125			912834 EV 6	TREASURY STRIP (INT)	1	2,301,844	3,216,577
990418109	CDX.NA.IG.31	2Z	193,000,000	16,781,964	19,186,748	09/20/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418109	3,606,225	3,746,245	912803 BM 4	TREASURY STRIP (PRIN)	1	13,175,739	15,440,503
990418109	CDX.NA.IG.31	2Z		14,387,782	18,332,630			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418109			912803 DM 2	TREASURY STRIP (PRIN)	1	14,387,782	18,332,630
990418109	CDX.NA.IG.31	2Z		8,569,401	8,958,540			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418109			912803 DP 5	TREASURY STRIP (PRIN)	1	8,569,401	8,958,540
990418109	CDX.NA.IG.31	2Z		96,248,419	101,485,014			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418109			912803 EA 7	TREASURY STRIP (PRIN)	1	96,248,419	101,485,014

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990418109...	CDX.NA.IG.31	2Z		26,003,291	21,579,462			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418109			912810 RT 7	TREASURY BOND	1	26,003,291	21,579,462
990418109...	CDX.NA.IG.31	2Z		40,040,949	45,158,431			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-418109			912833 7Q 7	TREASURY STRIP (INT)	1	40,040,949	45,158,431
12524#AC2..	CDT6-12_ITRAXX_S28_5Y	1Z	23,532,000	6,546,418	9,037,888	06/08/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697	73,833	311,202	912803 CX 9	TREASURY STRIP (PRIN)	1	6,472,585	8,726,686
12524#AC2..	CDT6-12_ITRAXX_S28_5Y	1Z		6,302,354	8,696,297			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697			912803 DA 8	TREASURY STRIP (PRIN)	1	6,302,354	8,696,297
12524#AC2..	CDT6-12_ITRAXX_S28_5Y	1Z		6,986,474	9,631,505			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697			912803 DM 2	TREASURY STRIP (PRIN)	1	6,986,474	9,631,505
12524#AC2..	CDT6-12_ITRAXX_S28_5Y	1Z		6,826,659	7,963,290			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697			912833 XU 9	TREASURY STRIP (INT)	1	6,826,659	7,963,290
12524#AB4...	CDT6-12_ITRAXX_S28_5Y	1Z	46,618,000	22,751,363	30,391,081	05/25/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517	565,558	622,404	912803 CX 9	TREASURY STRIP (PRIN)	1	22,185,805	29,768,677
12524#AB4...	CDT6-12_ITRAXX_S28_5Y	1Z		13,407,871	18,500,838			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912803 DA 8	TREASURY STRIP (PRIN)	1	13,407,871	18,500,838
12524#AB4...	CDT6-12_ITRAXX_S28_5Y	1Z		8,540,427	11,629,014			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912803 DM 2	TREASURY STRIP (PRIN)	1	8,540,427	11,629,014
12524#AB4...	CDT6-12_ITRAXX_S28_5Y	1Z		4,902,795	5,318,461			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912810 RC 4	TREASURY BOND	1	4,902,795	5,318,461
12524#AB4...	CDT6-12_ITRAXX_S28_5Y	1Z		3,740,362	5,080,228			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912810 RS 9	TREASURY BOND	1	3,740,362	5,080,228
12524#AA6...	CDT6-12_ITRAXX_S28_5Y	1	49,580,000	12,923,992	15,841,096	03/27/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740	727,264	622,404	912803 DM 2	TREASURY STRIP (PRIN)	1	12,196,728	15,218,692
12524#AA6...	CDT6-12_ITRAXX_S28_5Y	1		3,321,414	3,449,356			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912803 EJ 8	TREASURY STRIP (PRIN)	1	3,321,414	3,449,356
12524#AA6...	CDT6-12_ITRAXX_S28_5Y	1		5,009,651	5,672,344			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RB 6	TREASURY BOND	1	5,009,651	5,672,344
12524#AA6...	CDT6-12_ITRAXX_S28_5Y	1		13,556,799	14,706,162			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RC 4	TREASURY BOND	1	13,556,799	14,706,162
12524#AA6...	CDT6-12_ITRAXX_S28_5Y	1		6,094,165	7,062,305			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RN 0	TREASURY BOND	1	6,094,165	7,062,305
12524#AA6...	CDT6-12_ITRAXX_S28_5Y	1		11,208,960	13,005,468			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RU 4	TREASURY BOND	1	11,208,960	13,005,468
12521*AA3...	CDT30-100_MET_2017A	1	100,000,000	60,213,606	76,651,847	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991	-	729,906	912803 DJ 9	TREASURY STRIP (PRIN)	1	60,213,606	75,921,941

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12521*AA3	CDT30-100_MET_2017A	1		15,576,976	19,592,405			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991			912803 DM 2	TREASURY STRIP (PRIN)	1	15,576,976	19,592,405
12521*AA3	CDT30-100_MET_2017A	1		693,337	648,238			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991			912810 QX 9	TREASURY BOND	1	693,337	648,238
12521*AA3	CDT30-100_MET_2017A	1		10,501,666	9,887,227			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991			912810 RN 0	TREASURY BOND	1	10,501,666	9,887,227
12521*AA3	CDT30-100_MET_2017A	1		16,138,186	21,696,386			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991			912834 AT 5	TREASURY STRIP (INT)	1	16,138,186	21,696,386
78307AS@3	RUSSIAN FEDERATION	2	25,000,000	14,314,775	18,115,571	03/31/2017	06/20/2022	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	(550,998)	(137,480)	912803 CX 9	TREASURY STRIP (PRIN)	1	14,865,773	18,253,051
78307AS@3	RUSSIAN FEDERATION	2		16,206,077	21,598,757			RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905			912803 DK 6	TREASURY STRIP (PRIN)	1	16,206,077	21,598,757
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	114,565,000	21,907,844	26,525,890	12/15/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	2,359,993	3,869,584	912803 BM 4	TREASURY STRIP (PRIN)	1	19,547,851	22,656,305
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		8,772,910	9,252,929			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EA 7	TREASURY STRIP (PRIN)	1	8,772,910	9,252,929
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		4,162,056	4,348,383			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EH 2	TREASURY STRIP (PRIN)	1	4,162,056	4,348,383
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		29,117,983	29,018,192			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912810 QZ 4	TREASURY BOND	1	29,117,983	29,018,192
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		76,338,198	63,559,223			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912810 RT 7	TREASURY BOND	1	76,338,198	63,559,223
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		11,898	15,996			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912834 AT 5	TREASURY STRIP (INT)	1	11,898	15,996
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	61,203,625	1,432,207	2,307,208	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	744,694	1,438,915	912803 DJ 9	TREASURY STRIP (PRIN)	1	687,513	868,293
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		4,063,407	5,053,126			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EA 7	TREASURY STRIP (PRIN)	1	4,063,407	5,053,126
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		17,539,132	14,568,737			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EC 3	TREASURY STRIP (PRIN)	1	17,539,132	14,568,737
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		100,008	111,748			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 RD 2	TREASURY BOND	1	100,008	111,748
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		200,236	269,199			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 AT 5	TREASURY STRIP (INT)	1	200,236	269,199
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		23,545,891	24,646,386			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JB 5	TREASURY STRIP (INT)	1	23,545,891	24,646,386
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		23,344,965	24,466,471			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JH 2	TREASURY STRIP (INT)	1	23,344,965	24,466,471

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BW9..	CDT12-100_ITRAXX_S24_5Y	2	37,885,750	2,014,227	2,885,635	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169	465,672	891,363	912803 DJ 9	TREASURY STRIP (PRIN)	1	1,548,555	1,994,271
46573*BW9..	CDT12-100_ITRAXX_S24_5Y	2		2,014,497	2,684,835			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169			912803 DK 6	TREASURY STRIP (PRIN)	1	2,014,497	2,684,835
46573*BW9..	CDT12-100_ITRAXX_S24_5Y	2		12,191,186	11,054,384			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169			912803 EA 7	TREASURY STRIP (PRIN)	1	12,191,186	11,054,384
46573*BW9..	CDT12-100_ITRAXX_S24_5Y	2		28,511,466	31,556,380			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169			912810 RJ 9	TREASURY BOND	1	28,511,466	31,556,380
12521@AA1.	CDT30-100_MET_2015_B	1	90,000,000	36,767,148	45,616,105	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847	-	394,259	912803 CX 9	TREASURY STRIP (PRIN)	1	36,767,148	45,221,847
12521@AA1.	CDT30-100_MET_2015_B	1		40,826,552	43,726,444			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847			912803 EA 7	TREASURY STRIP (PRIN)	1	40,826,552	43,726,444
12521@AA1.	CDT30-100_MET_2015_B	1		18,066,882	21,236,016			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847			912810 RJ 9	TREASURY BOND	1	18,066,882	21,236,016
T3627#AA0..	ENEL S P A	2	2,763,866	3,353,296	3,555,379	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap ; 2015-RCDS-289754	6,031	37,483	912803 EF 6	TREASURY STRIP (PRIN)	1	3,347,265	3,517,897
83084VA*7..	SKY PLC	2	5,517,241	7,567,262	6,345,482	08/18/2015	09/20/2020	SKY PLC Credit Default Swap ; 2015-RCDS-289643	24,355	101,262	912803 EF 6	TREASURY STRIP (PRIN)	1	7,542,907	6,244,220
87938WB#9..	TELEFONICA, S.A.	2	5,462,272	7,845,888	8,306,126	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap ; 2015-RCDS-288498	19,973	81,275	912803 EF 6	TREASURY STRIP (PRIN)	1	7,825,915	8,224,851
12518*DQ0...	CDT30-100_MET_2015_A	2	70,000,000	40,446,941	42,118,419	07/28/2015	09/20/2019	CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387	-	317,944	912803 DZ 3	TREASURY STRIP (PRIN)	1	40,446,941	41,800,475
12518*DQ0...	CDT30-100_MET_2015_A	2		38,985,168	43,561,915			CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387			912810 RD 2	TREASURY BOND	1	38,985,168	43,561,915
904587A*3....	UNIBAIL-RODAMCO	1	5,426,760	7,404,962	7,838,811	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap ; 2015-RCDS-287669	36,594	94,831	912803 EF 6	TREASURY STRIP (PRIN)	1	7,368,368	7,743,980
05946KA*2...	BANCO BILBAO VIZCAYA ARGENTINARIA	1	5,500,006	7,397,052	8,415,912	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap ; 2015-RCDS-287384	(1,024)	80,326	912803 EF 6	TREASURY STRIP (PRIN)	1	7,398,075	8,335,586
111021B@9.	BRITISH TELECOM PLC	2	5,500,006	7,928,739	9,167,999	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap ; 2015-RCDS-287383	36,388	88,788	912803 EF 6	TREASURY STRIP (PRIN)	1	7,892,351	9,079,211
225313A@4.	CREDIT AGRICOLE SA	1	5,500,006	7,188,727	8,339,209	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap ; 2015-RCDS-287382	23,789	96,800	912803 EF 6	TREASURY STRIP (PRIN)	1	7,164,938	8,242,409
236363B@5.	DANSKE BANK A/S	1	5,505,274	7,510,935	8,694,492	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap ; 2015-RCDS-287289	18,650	75,509	912803 EF 6	TREASURY STRIP (PRIN)	1	7,492,285	8,618,983
12518*DP2...	CDX.NA.IG.23	2	50,000,000	38,146,327	40,261,850	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131	80,553	569,447	912803 EA 7	TREASURY STRIP (PRIN)	1	38,065,774	39,692,404
12518*DP2...	CDX.NA.IG.23	2		13,101,630	13,606,310			CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131			912803 EJ 8	TREASURY STRIP (PRIN)	1	13,101,630	13,606,310

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
143658A@1.	CARNIVAL CORPORATION	1	3,000,000	3,105,155	3,482,311	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap ; 2014-RCDS-246662	8,041	26,945	912810 RE 0	TREASURY BOND	1	3,097,115	3,455,367
20772@AB8.	The State of Connecticut	1	14,000,000	2,084,384	2,418,501	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	24,600	114,054	912803 CH 4	TREASURY STRIP (PRIN)	1	2,059,784	2,304,448
20772@AB8.	The State of Connecticut	1		1,110,680	1,241,070			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RD 2	TREASURY BOND	1	1,110,680	1,241,070
20772@AB8.	The State of Connecticut	1		1,204,179	1,343,469			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RE 0	TREASURY BOND	1	1,204,179	1,343,469
20772@AB8.	The State of Connecticut	1		10,312,517	12,537,383			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RP 5	TREASURY BOND	1	10,312,517	12,537,383
20772@AC6.	The State of Connecticut	1	6,000,000	6,111,140	6,947,949	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246219	10,543	48,880	912810 RG 5	TREASURY BOND	1	6,100,598	6,899,069
723787A@6.	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,303,229	13,300,983	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap ; 2014-RCDS-243951	39,948	85,802	912810 RG 5	TREASURY BOND	1	11,263,281	13,215,181
775109B#7	Rogers Communication Inc.	2	5,000,000	5,538,798	6,202,508	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap ; 2014-RCDS-243339	19,084	44,312	912810 RE 0	TREASURY BOND	1	5,519,714	6,158,195
58039#AG4.	MCDX.NA.22.10Y	1	6,000,000	6,707,235	8,042,618	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240988	(42,931)	158,784	912810 RG 5	TREASURY BOND	1	6,750,166	7,883,834
58039#AD1.	MCDX.NA.22.10Y	1	3,000,000	3,054,456	3,688,357	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240984	(21,460)	79,392	912810 RG 5	TREASURY BOND	1	3,075,916	3,608,965
9999999.	Total			2,097,539,922	2,430,073,700	XXX	XXX	XXX	23,783,672	30,931,877	XXX	XXX	XXX	2,073,756,250	2,399,141,823

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	40	2,335,789,643	35	2,426,293,733	33	2,468,988,124	0	0	40	2,335,789,643
2. Add: Opened or acquired transactions	8	1,625,147,385	2	128,994,097	9	1,243,438,202			19	2,997,579,684
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	10,229,983	XXX	9,118,671	XXX	8,793,827	XXX		XXX	28,142,481
4. Less: Closed or disposed of transactions	13	1,539,246,755	4	60,262,685	7	1,448,177,257			24	3,047,686,697
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	5,626,523	XXX	35,155,692	XXX	175,502,974	XXX		XXX	216,285,189
7. Ending Inventory	35	2,426,293,733	33	2,468,988,124	35	2,097,539,922	0	0	35	2,097,539,922

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	(1,520,219,938)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		(1,520,219,938)
4. Part D, Section 1, Column 5	1,821,999,529	
5. Part D, Section 1, Column 6	(3,342,219,467)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	(1,602,544,275)	
8. Part B, Section 1, Column 13	(654,601)	
9. Total (Line 7 plus Line 8)		(1,603,198,876)
10. Part D, Section 1, Column 8	1,778,176,473	
11. Part D, Section 1, Column 9	(3,381,375,349)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	2,220,551,658	
14. Part B, Section 1, Column 20	92,758,050	
15. Part D, Section 1, Column 11	2,313,309,708	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	710,113,764	1,411,018,437
2. Cost of cash equivalents acquired	12,915,216,075	33,229,588,450
3. Accrual of discount	10,897,931	12,999,692
4. Unrealized valuation increase (decrease)		(5,315)
5. Total gain (loss) on disposals	(100,340)	(135,746)
6. Deduct consideration received on disposals	12,998,260,904	33,943,351,753
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)	637,866,527	710,113,764
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	637,866,527	710,113,764

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Concord, CA					(16,167)	271,407	(75,173)	XXX
Bank of America, NA	Dallas, TX					6,486,638	(113,304)	200	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					1,298,961	855,940	(558,011)	XXX
Citibank, NA	Bahamas, Grand Bahamas			849,576	425,505	22,905,143	22,827,104	22,295,139	XXX
Citibank, NA	Delaware					3,754,756	14,432,352	5,510,480	XXX
Citibank, NA	New Castle, DE					(30,051,801)	(35,216,695)	(31,816,812)	XXX
Citibank, NA	New York, NY					1,612,188	(1,587,187)	8,025	XXX
Citibank, NA	Wilmington, DE					500,000	50,000	50,000	XXX
Federal Home Loan Bank	Pittsburgh, PA					1,040,427	1,044,408	1,046,149	XXX
JPMorgan Chase Bank, NA	London					(1,153)		350,000	XXX
JPMorgan Chase Bank, NA	New York, NY					154,657,186	299,786,863	326,730,535	XXX
PNC	Pittsburgh, PA					25,000,120	25,009,114	25,009,114	XXX
Sumitomo Mitsui Banking Corporation	New York, NY					75,055,514	75,055,469	75,055,464	XXX
The Northern Trust Company	Chicago, IL					8,138,082	4,401,769	2,905,364	XXX
TriState Capital	Pittsburgh, PA					97,769,235	97,944,443	97,944,443	XXX
US Bank	Minneapolis, MN					8,121,847	1,126,041	9,123,969	XXX
Wells Fargo	Raleigh, NC					2,021	(305,362)	(84,630)	XXX
Wells Fargo	San Francisco, CA					(500,133)	(241,866)	(336,456)	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			22,205	807	40,220	XXX
0199999. Total Open Depositories		XXX	XXX	849,576	425,505	375,795,069	505,341,303	533,198,020	XXX
0399999. Total Cash on Deposit		XXX	XXX	849,576	425,505	375,795,069	505,341,303	533,198,020	XXX
0599999. Total Cash		XXX	XXX	849,576	425,505	375,795,069	505,341,303	533,198,020	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		09/28/2018		10/11/2018	103,941,080		27,266
	UNITED STATES TREASURY		09/25/2018		11/08/2018	193,583,793		253,115
	UNITED STATES TREASURY		09/17/2018		12/06/2018	62,758,441		76,146
	UNITED STATES TREASURY		09/27/2018		11/15/2018	51,866,062		33,645
0199999. U.S. Government Bonds - Issuer Obligations						412,149,378	0	390,171
0599999. Total - U.S. Government Bonds						412,149,378	0	390,171
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FEDERAL HOME LOAN BANKS		09/28/2018		10/01/2018	63,000,000		9,975
	FEDERAL HOME LOAN BANKS		08/17/2018		10/05/2018	1,899,577		4,645
	FEDERAL HOME LOAN BANKS		08/30/2018		11/09/2018	31,031,372		85,158
	FEDERAL HOME LOAN BANKS		08/23/2018		11/21/2018	91,130,651		203,646
	FEDERAL HOME LOAN MORTGAGE COR		07/25/2018		10/18/2018	24,976,155		92,145
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						212,037,754	0	395,569
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						212,037,754	0	395,569
Total Bonds								
7799999. Subtotals - Issuer Obligations						624,187,132	0	785,741
8399999. Subtotals - Bonds						624,187,132	0	785,741
Exempt Money Market Mutual Funds as Identified by the SVO								
608919 71 8	FEDERATED GOVERNMENT OBLIGATION		09/10/2018			13,679,395		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						13,679,395	0	0
8899999. Total - Cash Equivalents						637,866,527	0	785,741

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Internal Transfer								
p001732 Single Family Residential	Frankfort	KY	07/23/2018	Transferred from Schedule B	103,339		103,339	
p001750 Single Family Residential	Davison	MI	08/28/2018	Transferred from Schedule B	90,005		90,005	
p001751 Single Family Residential	Atwood	TN	08/28/2018	Transferred from Schedule B	31,318		31,318	
p001752 Single Family Residential	Berwick	PA	08/28/2018	Transferred from Schedule B	27,492		27,492	
p001753 Single Family Residential	Sacramento	CA	08/28/2018	Transferred from Schedule B	126,673		126,673	
p001778 Single Family Residential	Candia	NH	09/28/2018	Transferred from Schedule B	236,679		236,679	
p001779 Single Family Residential	Hazle Township	PA	09/28/2018	Transferred from Schedule B	69,001		69,001	
0299999. Totals					684,507	0	684,507	0
0399999. Totals					684,507	0	684,507	0

QE01

SCHEDULE A - PART 3

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

1	Location 2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
p001561 Single Family Residential	Canton	OH.	08/01/2018	Bayview Loan Servicing, LLC	50,227		50,227				0		50,227	44,510		(5,717)	(5,717)		
p001698 Single Family Residential	Chicago	IL	09/01/2018	Bayview Loan Servicing, LLC	64,574						0		64,574	58,855		(5,719)	(5,719)		
0199999. Totals					114,801	0	50,227	0	0	0	0	0	114,801	103,365	0	(11,436)	(11,436)	0	0
0399999. Totals					114,801	0	50,227	0	0	0	0	0	114,801	103,365	0	(11,436)	(11,436)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
0000198362	Fresno	CA		06/24/2016	4.580	-	1,100,000	4,992,140
0000198718	Kern	CA		02/28/2017	4.920	-	174,540	18,941,640
0000198757	Cochise	AZ		12/27/2016	4.580	-	2,472,000	51,284,750
0000198918	Cochise	AZ		06/01/2017	4.590	-	347,000	449,340
0000199110	Kern	CA		10/27/2017	4.590	-	1,014,586	6,908,989
0000199562	Colquitt	GA		07/19/2018	4.450	2,944,910	555,090	6,662,340
0000199568	Saguache	CO		08/15/2018	4.600	4,500,000	-	9,750,010
0000199594	Hudson	NJ		07/31/2018	4.470	31,000,000	-	51,717,088
0000199598	Stanislaus	CA		09/28/2018	4.980	736,364	-	1,371,673
0000199600	Cook	IL		07/10/2018	4.980	3,690,000	-	9,423,680
0000199632	Chicot	AR		08/16/2018	4.560	1,998,350	-	25,611,800
0000199637	Piatt	IL		09/24/2018	4.400	3,281,745	-	8,288,910
0000199650	Fulton	IL		07/26/2018	4.600	1,259,225	-	2,956,900
0000199656	Douglas	IL		07/06/2018	4.500	4,335,083	-	7,238,920
0000199657	McHenry	IL		07/12/2018	4.790	1,548,908	-	2,397,430
0000199667	Howard	IA		08/24/2018	4.700	999,240	-	2,583,500
0000199669	Shawano	WI		09/27/2018	4.450	27,625,000	-	50,744,400
0000199686	Milwaukee	WI		09/28/2018	5.130	1,775,000	-	14,429,960
0000199689	Shawano	WI		09/27/2018	4.270	7,145,000	-	13,124,660
0000199690	Shawano	WI		09/27/2018	4.080	5,000,000	-	9,184,510
0000199692	Shawano	WI		09/27/2018	4.270	5,615,000	-	10,314,200
0000199694	Shawano	WI		09/27/2018	4.450	4,615,000	-	8,477,300
0000199704	Lee	GA		08/24/2018	4.900	997,500	-	2,310,110
0000199747	Vermilion	IL		09/17/2018	4.750	1,996,133	-	3,910,310
0000199767	Thayer	NE		09/19/2018	4.650	749,150	-	1,353,610
Summary Line Adjustment - AG						(16,618)	-	-
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	111,794,990	5,663,216	324,428,170
Mortgages in Good Standing - Residential Mortgages - All Other								
0410650387	MONTGOMERY VILLAGE	MD		08/30/2018	5.000	137,882	-	214,000
0415229559	NAPLES	FL		08/30/2018	4.875	185,715	-	250,000
0415644790	BELLEVILLE	IL		08/30/2018	5.000	115,457	-	108,000
0415644829	ELLICOTT CITY	MD		08/30/2018	4.000	297,007	-	373,150
0416341081	HANOVER	MA		08/30/2018	3.750	358,921	-	380,000
0416592850	KEIZER	OR		08/30/2018	2.000	98,503	-	168,000
0417330247	REDFORD	MI		08/30/2018	5.000	109,589	-	137,500
0417766552	TRENTON	OH		08/30/2018	4.750	124,647	-	135,000
0417767262	OSKALOOSA	IA		08/30/2018	5.000	79,307	-	85,000
0417767502	MARTINS FERRY	OH		08/30/2018	4.875	70,932	-	79,000
0418139320	MANASSAS	VA		08/30/2018	5.000	374,173	-	445,000
0418139395	DELRAY BEACH	FL		08/30/2018	5.000	40,234	-	50,000
0418191859	HOLIDAY	FL		08/30/2018	5.000	119,964	-	119,000
0418422367	HIALEAH	FL		08/30/2018	4.000	102,267	-	111,000
0418423309	CAMBRIDGE	MD		08/30/2018	5.000	154,327	-	155,000
0418423361	STERLING HEIGHTS	MI		08/30/2018	4.625	94,222	-	122,000
0418423365	MUSKEGON	MI		08/30/2018	5.000	61,706	-	64,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0418423435	NORTH MIAMI	FL		08/30/2018	5.000	167,821	-	252,000
0418423547	MIRAMAR	FL		08/30/2018	5.000	157,156	-	220,000
0418423568	COARSEGOLD	CA		08/30/2018	5.000	192,489	-	192,000
0418423587	MOUNT DORA	FL		08/30/2018	5.000	196,110	-	255,000
0418423627	MIAMI	FL		08/30/2018	4.375	250,868	-	285,000
0418423643	DEARBORN	MI		08/30/2018	4.375	92,342	-	116,000
0418423791	MIAMI	FL		08/30/2018	5.000	289,154	-	320,000
0418423795	CHICAGO	IL		08/30/2018	5.000	125,832	-	170,000
0418423852	MCHENRY	IL		08/30/2018	5.000	64,380	-	85,000
0418423889	SAINT FRANCIS	MN		08/30/2018	5.000	111,901	-	195,000
0418423900	LAS VEGAS	NV		08/30/2018	4.750	125,150	-	178,000
0418423906	MEMPHIS	TN		08/30/2018	4.875	68,509	-	71,000
0418424071	PLAINFIELD	NJ		08/30/2018	4.250	284,513	-	430,000
0418424372	MIAMI	FL		08/30/2018	5.125	241,936	-	411,000
0418424479	PORT CHARLOTTE	FL		08/30/2018	5.000	131,651	-	180,000
0418483205	BRIDGEWATER	NJ		08/30/2018	4.125	426,131	-	465,000
0418483274	BRANDYWINE	MD		08/30/2018	4.000	217,480	-	225,000
0418537318	LAWRENCE	MA		08/30/2018	2.000	269,137	-	365,000
0418537541	SUNRISE	FL		08/30/2018	4.250	356,309	-	430,000
0418684483	NORTH FRANKLIN	CT		08/30/2018	3.000	71,114	-	80,000
0418684676	RENO	NV		08/30/2018	4.125	224,366	-	268,000
0418684728	FILLMORE	CA		08/30/2018	4.875	394,978	-	415,000
0418684865	RICHLAND	WA		08/30/2018	3.875	320,605	-	345,000
0418684987	CARPENTERSVILLE	IL		08/30/2018	4.750	151,302	-	169,000
0418685062	BRYANS ROAD	MD		08/30/2018	3.125	209,657	-	230,000
0418685303	GANSEVOORT	NY		08/30/2018	4.000	230,545	-	199,900
0418685520	PHILADELPHIA	PA		08/30/2018	4.000	193,628	-	183,000
0418687025	KISSIMMEE	FL		08/30/2018	2.000	173,611	-	242,000
0418851191	HONOLULU	HI		08/30/2018	2.000	656,519	-	744,000
0418917621	PETALUMA	CA		08/30/2018	4.000	508,642	-	570,000
0418917651	COLUMBUS	OH		08/30/2018	5.000	222,830	-	227,500
0418918145	HARROD	OH		08/30/2018	2.000	83,283	-	109,000
0418918364	PALM BEACH GARDENS	FL		08/30/2018	4.000	104,565	-	235,000
0418918423	LINCOLN UNIVERSITY	PA		08/30/2018	2.250	377,189	-	435,000
0418918488	SCOTTSDALE	AZ		08/30/2018	4.000	446,824	-	550,000
0418919638	PALM BAY	FL		08/30/2018	4.000	176,912	-	285,000
0418919922	LAND O LAKES	FL		08/30/2018	2.000	238,568	-	285,000
0418920097	SMITHFIELD	VA		08/30/2018	4.000	173,922	-	142,000
0418943049	KISSIMMEE	FL		08/30/2018	4.250	185,464	-	215,000
0418943210	GAITHERSBURG	MD		08/30/2018	2.000	294,052	-	380,000
0418943289	PROVIDENCE	RI		08/30/2018	4.125	205,722	-	240,000
0418943460	COLTS NECK	NJ		08/30/2018	4.000	301,117	-	349,000
0418943462	WYOMING	MI		08/30/2018	4.125	107,951	-	110,000
0418943487	STANWOOD	WA		08/30/2018	3.625	312,964	-	360,000
0418943617	DEERFIELD	IL		08/30/2018	3.500	296,804	-	365,000

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0418943628	OAKLAND	CA		08/30/2018	4.402	276,437	-	350,000
0418943897	TUCSON	AZ		08/30/2018	4.497	190,471	-	185,000
0578163674	CANTON	MA		09/10/2018	4.250	661,245	-	1,030,000
0578197207	THOUSAND OAKS	CA		09/10/2018	4.000	593,664	-	1,085,000
0578197208	TORRANCE	CA		09/10/2018	4.000	949,646	-	1,475,000
0578220165	NAGS HEAD	NC		09/10/2018	4.500	902,828	-	1,500,000
0578220174	RANCHO CUCAMONGA	CA		09/10/2018	4.750	559,887	-	760,000
0578286143	LOS ANGELES	CA		06/21/2018	4.750	1,036,262	-	1,350,000
0578308588	SAN DIEGO	CA		06/21/2018	4.600	526,666	-	970,000
0578308599	SANTA BARBARA	CA		06/21/2018	4.500	1,403,625	-	2,850,000
0578309132	BOSTON	MA		09/10/2018	4.250	945,029	-	2,200,000
0578309275	SEBASTOPOL	CA		06/21/2018	4.250	697,297	-	1,100,000
0578309276	WESTERN SPRINGS	IL		06/21/2018	4.500	623,335	-	765,000
0578309280	CARDIFF	CA		06/21/2018	4.500	1,023,875	-	1,310,000
0578317458	FORT LAUDERDALE	FL		06/21/2018	4.200	603,251	-	754,000
0578317460	DRIPPING SPRINGS	TX		06/21/2018	4.250	1,014,400	-	1,500,000
0578317471	GARDEN CITY	UT		06/21/2018	4.500	800,971	-	1,000,000
0578317473	DELRAY BEACH	FL		06/21/2018	4.250	694,445	-	900,000
0578317475	DALLAS	TX		06/21/2018	4.050	1,401,173	-	1,950,000
0578317476	ELBURN	IL		06/21/2018	4.500	552,016	-	692,500
0578317477	DANA POINT	CA		06/21/2018	4.200	799,571	-	1,200,000
0578317479	LOS ANGELES	CA		06/21/2018	4.250	602,623	-	1,725,000
0578317480	PORTER RANCH AREA LO	CA		06/21/2018	4.500	1,130,876	-	1,500,000
0578317482	GLENDORA	CA		06/21/2018	4.250	789,678	-	1,025,000
0578317486	SEATTLE	WA		06/21/2018	4.125	1,454,844	-	1,838,000
0578317487	KEY LARGO	FL		06/21/2018	4.500	578,523	-	800,000
0578317489	NEWPORT BEACH	CA		06/21/2018	4.375	705,459	-	2,100,000
0578317513	METAIRIE	LA		06/21/2018	4.250	652,093	-	1,625,000
0578317514	BETHLEHEM	PA		06/21/2018	4.300	534,849	-	690,000
0578317518	LIVERMORE	CA		06/21/2018	4.400	469,888	-	730,000
0578317519	MC LEAN	VA		06/21/2018	3.875	763,496	-	990,000
0578317520	CARROLLTON	TX		06/21/2018	4.125	671,541	-	925,000
0578317521	SANTA BARBARA	CA		06/21/2018	4.350	770,313	-	1,200,000
0578317523	SANTA BARBARA	CA		06/21/2018	4.450	465,646	-	1,000,000
0578317524	SANTA BARBARA	CA		06/21/2018	4.150	1,408,833	-	3,090,000
0578317526	GREAT FALLS	VA		06/21/2018	4.125	809,035	-	1,030,000
0578317531	CARLSBAD	CA		06/21/2018	4.125	714,750	-	1,025,000
0578317532	MIAMI BEACH	FL		06/21/2018	4.400	471,828	-	669,000
0578317537	TUCSON	AZ		06/21/2018	4.875	529,102	-	580,000
0578317540	DANVILLE	CA		06/21/2018	4.375	763,364	-	1,470,000
0578317543	SEATTLE	WA		06/21/2018	4.250	1,509,731	-	2,000,000
0578317546	OAKLAND	CA		06/21/2018	4.375	807,721	-	1,125,000
0578317549	MERCER ISLAND	WA		06/21/2018	4.500	1,514,224	-	1,850,000
0578317550	SEATTLE	WA		06/21/2018	4.250	749,170	-	1,190,000
0578317553	MONROE	WA		06/21/2018	4.375	675,376	-	870,000

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578317738	REDMOND	WA		06/21/2018	4.250	699,378	-	1,175,000
0578317739	MORGAN HILL	CA		06/21/2018	4.750	978,689	-	1,220,000
0578317744	CARLSBAD	CA		06/21/2018	4.250	703,478	-	875,000
0578317745	FOUNTAIN VALLEY	CA		06/21/2018	4.625	910,935	-	1,075,000
0578317748	LOS ANGELES	CA		06/21/2018	4.375	871,427	-	1,100,000
0578317753	CARLSBAD	CA		06/21/2018	4.500	1,141,059	-	1,400,000
0578317761	RANCHO SANTA FE	CA		06/21/2018	4.500	1,187,388	-	1,545,000
0578317979	POWAY	CA		06/21/2018	4.050	717,825	-	967,000
0578317981	SAN JOSE	CA		06/21/2018	4.050	945,335	-	1,225,000
0578317985	WOODINVILLE	WA		06/21/2018	4.125	788,258	-	1,210,000
0578317987	LOS ANGELES	CA		06/21/2018	4.500	741,439	-	1,385,000
0578317988	CORONADO	CA		06/21/2018	4.125	1,537,449	-	2,950,000
0578317990	SAN FRANCISCO	CA		06/21/2018	4.375	1,146,868	-	1,780,000
0578318829	SAN JUAN CAPISTRANO	CA		06/21/2018	4.250	1,499,839	-	2,150,000
0578318831	ALAMO	CA		06/21/2018	4.600	2,377,169	-	2,972,000
0578318839	SAN JUAN CAPISTRANO	CA		06/21/2018	4.500	1,347,904	-	1,650,000
0578318840	WESTLAKE	OH		06/21/2018	4.750	950,959	-	1,242,000
0578318841	FAIRFIELD	CA		06/21/2018	4.850	673,068	-	780,000
0578318852	SEATTLE	WA		06/21/2018	4.300	821,099	-	1,082,500
0578362756	MASON	OH		06/21/2018	4.375	1,396,452	-	2,000,000
0578362759	STEAMBOAT SPRINGS	CO		06/21/2018	4.375	1,063,359	-	1,325,000
0578362765	TEMECULA	CA		06/21/2018	4.000	639,007	-	850,000
0578362774	LEWISVILLE	TX		06/21/2018	4.375	536,916	-	675,000
0578362778	CHULA VISTA	CA		06/21/2018	4.125	498,233	-	635,000
0578362783	TRACY	CA		06/21/2018	4.750	691,042	-	1,100,000
0578362785	CHANDLER	AZ		06/21/2018	5.000	695,136	-	773,000
0578362786	HOUSTON	TX		06/21/2018	4.750	722,372	-	925,000
0578362789	SAN ANSELMO	CA		06/21/2018	4.500	870,225	-	1,650,000
0578366806	TRACY	CA		06/21/2018	4.125	577,030	-	841,910
0578366807	STANWOOD	WA		06/21/2018	4.125	718,118	-	1,200,000
0578366812	VACAVILLE	CA		06/21/2018	4.550	596,612	-	850,000
0578366813	WOODINVILLE	WA		06/21/2018	4.000	1,476,667	-	2,000,000
0578366817	SANTA BARBARA	CA		06/21/2018	4.300	969,861	-	1,200,000
0578366825	SAN MARTIN	CA		06/21/2018	4.450	878,805	-	1,080,000
0578366827	REDMOND	WA		06/21/2018	4.500	914,057	-	1,191,000
0578366829	BENICIA	CA		06/21/2018	4.750	498,815	-	670,000
0578366836	SAN DIEGO	CA		09/10/2018	4.875	690,947	-	850,000
0578369781	ELMHURST	IL		09/10/2018	4.250	472,354	-	605,000
0578369784	SUMMIT	NJ		09/10/2018	4.125	876,865	-	1,080,000
0578369790	MALVERN	PA		09/10/2018	4.500	821,063	-	935,000
0578369949	GOLDEN	CO		09/10/2018	4.250	633,317	-	875,000
0578369963	SAN JOSE	CA		09/10/2018	4.750	946,117	-	2,000,000
0578369968	MORRISON	CO		09/10/2018	4.375	678,834	-	1,150,000
0578369970	SYRACUSE	UT		09/10/2018	4.500	485,290	-	600,000
0578369975	BROOKLYN	NY		09/10/2018	4.375	589,679	-	730,000
0578370931	VACAVILLE	CA		06/21/2018	4.875	522,491	-	830,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578370938	LOS ANGELES	CA		06/21/2018	4.375	1,220,229	-	2,400,000
0578370941	SEATTLE	WA		09/10/2018	3.875	515,987	-	1,150,000
0578370952	ENCINITAS	CA		09/10/2018	4.375	1,010,515	-	2,125,000
0578370984	SAN BRUNO	CA		09/10/2018	4.375	542,625	-	1,500,000
0578370993	MARATHON	FL		06/21/2018	4.125	1,286,945	-	1,615,000
0578370994	SANTA ROSA	CA		06/21/2018	4.375	607,039	-	801,000
0578371004	BYRON CENTER	MI		06/21/2018	4.375	531,728	-	695,000
0578371007	AUBURN	CA		06/21/2018	4.500	643,353	-	800,000
0578371015	HOUSTON	TX		06/21/2018	4.625	514,312	-	630,500
0578371024	LOS ANGELES	CA		06/21/2018	4.625	562,817	-	1,447,368
0578371029	BERKELEY	CA		06/21/2018	4.125	869,189	-	1,132,468
0578371867	SAN MATEO	CA		09/10/2018	5.125	1,088,334	-	1,180,000
0578371883	PALATINE	IL		09/10/2018	4.625	640,182	-	785,000
0578371913	PARK CITY	UT		09/10/2018	4.625	1,201,490	-	2,340,000
0578371926	SALT LAKE CITY	UT		09/10/2018	5.250	773,298	-	950,000
0578371958	DENVER	CO		09/10/2018	4.500	573,273	-	705,000
0578371959	PARK RIDGE	IL		09/10/2018	4.750	695,034	-	900,000
0578371961	BENICIA	CA		09/10/2018	4.500	548,260	-	700,000
0578371962	SACRAMENTO	CA		09/10/2018	4.625	605,879	-	750,000
0578371964	FORT COLLINS	CO		09/10/2018	4.500	674,633	-	925,000
0578371966	WALNUT CREEK	CA		09/10/2018	4.500	806,016	-	990,000
0578371967	EL DORADO HILLS	CA		09/10/2018	4.500	727,761	-	965,000
0578371968	GREAT FALLS	VA		09/10/2018	4.375	856,241	-	1,075,000
0578371969	GILBERT	AZ		09/10/2018	4.250	551,987	-	850,000
0578371970	SAN MATEO	CA		09/10/2018	4.000	730,628	-	1,160,000
0578371971	CHARLOTTE	NC		09/10/2018	4.375	548,737	-	685,000
0578371972	DURANGO	CO		09/10/2018	4.375	758,390	-	940,000
0578371973	BOULDER	CO		09/10/2018	4.250	755,319	-	945,000
0578371974	SAN JOSE	CA		09/10/2018	4.250	749,777	-	1,730,000
0578371975	POULSBO	WA		09/10/2018	4.125	501,216	-	946,000
0578371976	SAN MATEO	CA		09/10/2018	4.000	1,415,857	-	2,160,000
0578371977	DANA POINT	CA		09/10/2018	4.125	1,264,167	-	1,845,000
0578371978	DANVILLE	CA		09/10/2018	4.250	1,028,814	-	2,330,000
0578371979	SAN DIEGO	CA		09/10/2018	4.125	1,116,531	-	1,505,000
0578371980	SAN JOSE	CA		09/10/2018	4.000	779,915	-	1,065,000
0578371981	SAN JOSE	CA		09/10/2018	4.250	699,650	-	1,200,000
0578371982	ENCINITAS	CA		09/10/2018	4.250	1,605,497	-	2,140,000
0578371983	GRANITE BAY	CA		09/10/2018	4.125	733,043	-	940,000
0578371985	PORTLAND	OR		09/10/2018	4.375	649,144	-	818,000
0578371986	PORTLAND	OR		09/10/2018	4.125	553,376	-	700,000
0578371987	MCCORDSVILLE	IN		09/10/2018	4.625	1,088,743	-	1,325,000
0578371988	DEERFIELD	IL		09/10/2018	4.125	592,799	-	795,000
0578371989	PINECREST	FL		09/10/2018	4.375	779,042	-	975,000
0578371993	MIAMI	FL		09/10/2018	4.125	529,688	-	900,000
0578371994	RIDGEFIELD	CT		09/10/2018	4.250	627,490	-	830,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578371996	MOUND	MN		09/10/2018	4.000	733,563	-	1,200,000
0578371997	FRUIT HEIGHTS	UT		09/10/2018	4.250	594,253	-	870,000
0578371998	KAYSVILLE	UT		09/10/2018	4.375	749,595	-	950,000
0578371999	NAPERVILLE	IL		09/10/2018	4.250	571,610	-	745,000
0578372000	CAVE CREEK	AZ		09/10/2018	4.000	481,726	-	615,000
0578372001	FLAGSTAFF	AZ		09/10/2018	4.250	543,176	-	685,000
0578372004	SCOTTSDALE	AZ		09/10/2018	4.125	516,879	-	726,000
0578372007	PASO ROBLES	CA		09/10/2018	4.000	618,311	-	790,000
0578372008	WADSWORTH	OH		09/10/2018	3.875	536,342	-	703,000
0578372009	RANCHO MIRAGE	CA		09/10/2018	3.875	471,891	-	649,000
0578372010	DENVER	CO		09/10/2018	4.000	568,031	-	750,000
0578372014	NOVATO	CA		09/10/2018	3.875	794,039	-	1,295,000
0578372015	AURORA	CO		09/10/2018	3.875	561,403	-	721,000
0578372018	GLENDALE	AZ		09/10/2018	4.250	540,040	-	700,000
0578372019	BELLEVUE	WA		09/10/2018	4.375	1,130,482	-	1,450,000
0578372020	BELLEVUE	WA		09/10/2018	4.250	989,325	-	1,270,000
0578372021	BELLEVUE	WA		09/10/2018	4.250	1,078,326	-	1,360,000
0578372022	SAMMAMISH	WA		09/10/2018	3.875	917,232	-	1,710,000
0578372023	SAN FRANCISCO	CA		09/10/2018	4.000	734,542	-	1,250,000
0578372035	ROANOKE	VA		09/10/2018	4.750	687,029	-	835,000
0578372047	PORT ORCHARD	WA		09/10/2018	4.875	589,512	-	645,000
0578372048	CARLSBAD	CA		09/10/2018	4.500	795,085	-	975,000
0578372050	RUMSON	NJ		09/10/2018	4.875	984,516	-	1,195,000
0578372495	WILTON	CA		06/21/2018	4.600	551,680	-	720,000
0578372499	THOUSAND OAKS	CA		06/21/2018	4.875	726,501	-	890,000
0578372503	SEATTLE	WA		06/21/2018	4.375	1,025,034	-	1,345,000
0578372515	PETALUMA	CA		09/10/2018	4.625	744,321	-	1,080,000
0578372519	DUBLIN	CA		09/10/2018	4.875	828,001	-	1,010,000
0578372521	LONG BEACH	CA		09/10/2018	4.625	578,403	-	880,000
0578373226	SANTA CLARA	CA		09/10/2018	4.625	738,065	-	1,600,000
0578373310	SEATTLE	WA		09/10/2018	4.500	670,554	-	1,595,000
0578374729	DALLAS	TX		09/10/2018	4.625	596,796	-	800,000
0578374731	CORONA	CA		09/10/2018	5.250	546,045	-	665,000
0578374745	WINDSOR	CO		09/10/2018	4.625	607,568	-	750,000
0578374746	BELLEVUE	WA		09/10/2018	4.000	667,390	-	1,030,000
0578374748	DENVER	CO		09/10/2018	4.500	683,042	-	1,040,000
0578374751	NEEDHAM	MA		09/10/2018	4.250	678,667	-	930,000
0578374752	HIGHLAND	UT		09/10/2018	4.750	510,409	-	800,000
0578374755	EDISON	NJ		09/10/2018	5.250	612,720	-	880,000
0578374759	CHANDLER	AZ		09/10/2018	4.500	615,193	-	810,000
0578374763	DURANGO	CO		09/10/2018	4.750	638,458	-	790,000
0578374768	ROCKLIN	CA		06/21/2018	4.500	696,341	-	940,000
0578374769	LAFAYETTE	LA		06/21/2018	4.625	539,501	-	640,000
0578374773	WESTMONT	IL		06/21/2018	4.950	512,035	-	560,000
0578374777	FAIRFAX	VA		06/21/2018	4.125	675,143	-	914,719

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	2	3						
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0578374788	SEATTLE	WA		06/21/2018	4.375	851,741	-	1,250,000
0578374870	RANCHO CUCAMONGA	CA		09/10/2018	4.500	526,459	-	820,000
0578374872	LOUISVILLE	KY		09/10/2018	4.625	562,872	-	985,000
0578374878	SAN JOSE	CA		09/10/2018	4.500	1,281,880	-	1,600,000
0578397551	HERMOSA BEACH	CA		09/10/2018	4.125	991,203	-	2,150,000
0578397564	BROOKLYN	NY		09/10/2018	4.500	2,041,575	-	2,500,000
0578397775	PROSPER	TX		06/21/2018	4.875	738,668	-	1,171,000
0578397776	COLUMBUS	IN		09/10/2018	5.125	769,559	-	935,000
0578397832	SAN CARLOS	CA		09/10/2018	4.500	556,048	-	2,450,000
0578397833	ARROYO GRANDE	CA		09/10/2018	4.625	545,254	-	1,220,000
0578397850	FREMONT	CA		09/10/2018	4.500	505,281	-	1,530,000
0578399495	LEHI	UT		09/10/2018	4.250	571,120	-	845,000
0578399499	BERMUDA DUNES	CA		09/10/2018	4.750	557,265	-	815,000
0578399510	MOORESVILLE	NC		09/10/2018	4.500	690,552	-	955,000
0578399522	MELBOURNE	FL		09/10/2018	4.625	619,702	-	766,000
0578399523	RANCHO CUCAMONGA	CA		09/10/2018	4.750	508,640	-	725,000
0578399541	CARLSBAD	CA		09/10/2018	4.500	691,479	-	1,275,000
0578399542	RANCHO CUCAMONGA	CA		09/10/2018	4.500	647,040	-	830,000
0578399546	UPLAND	CA		09/10/2018	4.500	560,121	-	800,000
0578399902	ORINDA	CA		09/10/2018	4.500	989,619	-	1,575,000
0578399904	LOS ANGELES	CA		09/10/2018	4.375	750,609	-	1,950,000
0578399906	EAGLE ROCK	CA		09/10/2018	4.500	978,529	-	1,400,000
0578399910	NEWPORT BEACH	CA		09/10/2018	4.500	1,946,230	-	2,395,000
0578399917	LONG BEACH	CA		09/10/2018	4.500	930,145	-	1,375,000
0578399925	SAN RAMON	CA		09/10/2018	4.500	762,730	-	1,250,000
0578399932	SARASOTA	FL		09/10/2018	4.500	740,873	-	910,000
0578400231	WEST LINN	OR		09/10/2018	5.125	625,478	-	770,000
0578400232	PORTLAND	OR		09/10/2018	5.125	172,409	-	900,000
0578400238	PORTLAND	OR		09/10/2018	4.625	1,169,886	-	1,690,000
0578400242	SAN DIEGO	CA		09/10/2018	4.750	1,174,900	-	1,630,000
0578403120	PLEASANT RIDGE	MI		09/10/2018	4.500	487,258	-	600,000
0578403122	CHINO	CA		09/10/2018	4.500	508,466	-	625,990
0578403124	TEMECULA	CA		09/10/2018	4.500	471,330	-	580,000
0578403126	OROVILLE	CA		09/10/2018	4.500	503,805	-	620,000
0578403128	SEAL BEACH	CA		09/10/2018	4.500	806,699	-	990,000
0578403133	FOLSOM	CA		09/10/2018	4.500	773,165	-	1,060,000
0578403135	ENCINO	CA		09/10/2018	4.750	1,699,022	-	2,500,000
0578403141	OGDEN	UT		09/10/2018	5.000	503,132	-	620,000
0578403145	CHAPEL HILL	NC		09/10/2018	4.500	495,537	-	610,000
0578403150	GALVESTON	TX		09/10/2018	4.500	630,065	-	775,000
0578403157	ERIE	CO		09/10/2018	4.500	543,428	-	670,000
0578403158	HOUSTON	TX		09/10/2018	4.500	547,210	-	672,500
0578403163	DALLAS	TX		09/10/2018	4.625	573,965	-	820,000
0578403164	HOUSTON	TX		09/10/2018	4.875	693,349	-	1,000,000
0578403177	VALLEJO	CA		09/10/2018	4.875	537,017	-	588,000
0578403183	SAN JOSE	CA		09/10/2018	4.500	920,491	-	1,100,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578406075	SAN JOSE	CA		09/10/2018	4.500	692,494	-	980,000
0578406076	FOSTER CITY	CA		09/10/2018	4.500	712,482	-	934,999
0578406078	WILMETTE	IL		09/10/2018	4.250	1,185,816	-	1,700,000
0578406079	CONIFER	CO		09/10/2018	4.500	749,294	-	975,000
0578406080	BOXFORD	MA		09/10/2018	4.000	827,617	-	1,244,999
0578406087	REDMOND	WA		09/10/2018	4.500	799,488	-	982,300
0578406095	FORT MYERS	FL		09/10/2018	4.250	1,184,359	-	1,750,001
0578406105	BEND	OR		09/10/2018	4.000	490,448	-	715,000
0578406106	ROCHESTER HILLS	MI		09/10/2018	4.250	520,620	-	742,500
0578406107	COPPELL	TX		09/10/2018	4.500	582,942	-	717,000
0578406109	AUSTIN	TX		09/10/2018	4.500	931,274	-	1,144,999
0578406246	SAN RAMON	CA		09/10/2018	4.500	1,814,446	-	2,220,000
0578406250	SAN FRANCISCO	CA		09/10/2018	4.875	1,471,515	-	1,800,000
0578406253	WALNUT CREEK	CA		09/10/2018	4.500	1,167,395	-	1,430,000
0578430556	SAN JOSE	CA		09/10/2018	5.500	618,686	-	760,000
0578489018	RIVERWOODS	IL		08/02/2018	4.500	1,155,097	-	1,305,000
0578489024	DALLAS	TX		08/02/2018	5.125	499,222	-	562,865
0578489026	FORT LAUDERDALE	FL		08/02/2018	5.000	618,545	-	680,000
0578497640	YUBA CITY	CA		08/02/2018	5.375	33,490	-	195,000
0578497641	WARREN	MI		08/02/2018	2.750	33,910	-	117,500
0578497643	CRAWFORDVILLE	FL		08/02/2018	2.875	40,225	-	137,500
0578497644	TRENTON	TN		08/02/2018	5.250	48,363	-	122,500
0578497645	HUNGRY HORSE	MT		08/02/2018	6.000	76,583	-	160,000
0578497646	WESLEY CHAPEL	FL		08/02/2018	2.750	41,811	-	140,000
0578497648	INGLEWOOD	CA		08/02/2018	5.035	192,879	-	425,000
0578497649	JACKSONVILLE	FL		08/02/2018	2.375	45,702	-	175,000
0578497667	TUCSON	AZ		08/02/2018	2.000	73,419	-	137,500
0578497671	LAUDERDALE LAKES	FL		08/02/2018	2.000	57,964	-	180,000
0578497685	KINGSTON	MI		08/02/2018	2.000	91,297	-	103,000
0578497686	MESA	AZ		08/02/2018	5.250	87,279	-	205,000
0578497687	SUN VALLEY	NV		08/02/2018	4.000	86,405	-	135,000
0578497691	ORLANDO	FL		08/02/2018	4.750	105,420	-	115,000
0578497699	CHARLOTTE	NC		08/02/2018	5.250	88,207	-	465,000
0578497704	CHARLOTTE	NC		08/02/2018	4.000	102,015	-	152,500
0578497714	VISALIA	CA		08/02/2018	4.830	133,013	-	141,500
0578497717	BALTIMORE	MD		08/02/2018	4.770	128,391	-	100,000
0578497719	SPOKANE	WA		08/02/2018	4.000	100,560	-	170,000
0578497722	NORFOLK	VA		08/02/2018	3.000	93,665	-	170,000
0578497723	POWELL	OH		08/02/2018	2.000	96,298	-	169,000
0578497729	MUNITH	MI		08/02/2018	2.000	84,598	-	195,000
0578497731	COLUMBIA	SC		08/02/2018	5.250	102,101	-	112,500
0578497736	LOUISVILLE	KY		08/02/2018	2.000	86,320	-	230,000
0578497747	MACOMB	MI		08/02/2018	2.000	87,468	-	210,000
0578497752	ST PAUL PARK	MN		08/02/2018	2.000	96,293	-	212,000
0578497766	KISSIMMEE	FL		08/02/2018	5.920	123,293	-	230,000

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578497772	ABBOTTSTOWN	PA		08/02/2018	2.750	99,055	-	155,000
0578497773	TAMPA	FL		08/02/2018	4.000	131,725	-	119,000
0578497774	CHARLOTTE	NC		08/02/2018	4.000	127,567	-	148,000
0578497777	YUBA CITY	CA		08/02/2018	3.250	115,231	-	268,000
0578497778	ORANGE CITY	FL		08/02/2018	4.125	121,996	-	251,900
0578497780	STREAMWOOD	IL		08/02/2018	3.110	114,030	-	153,000
0578497785	ORLANDO	FL		08/02/2018	4.125	148,127	-	195,000
0578497798	CRYSTAL LAKE	IL		08/02/2018	3.120	118,943	-	158,500
0578497804	THE WOODLANDS	TX		08/02/2018	3.375	123,631	-	265,000
0578497834	HIGHLAND LAKE	NJ		08/02/2018	5.250	170,223	-	240,000
0578497840	JERSEY CITY	NJ		08/02/2018	4.875	150,570	-	330,000
0578497858	AURORA	CO		08/02/2018	4.000	185,669	-	350,000
0578497863	FT LAUDERDALE	FL		08/02/2018	5.875	197,801	-	215,000
0578497872	WEST VALLEY CITY	UT		08/02/2018	4.230	161,138	-	240,000
0578497874	LIVERMORE	CA		08/02/2018	5.250	171,516	-	699,500
0578497877	HEBRON	OH		08/02/2018	5.000	264,503	-	510,000
0578497882	WEST PALM BEA	FL		08/02/2018	4.000	191,600	-	260,000
0578497887	BALTIMORE	MD		08/02/2018	5.010	185,596	-	140,000
0578497898	PISCATAWAY	NJ		08/02/2018	4.000	214,905	-	160,000
0578497908	RALEIGH	NC		08/02/2018	3.500	175,861	-	273,000
0578497913	WEST PALM BEACH	FL		08/02/2018	5.011	198,732	-	265,000
0578497916	LAUREL	MD		08/02/2018	5.000	254,762	-	280,000
0578497920	HENDERSON	NV		08/02/2018	5.125	258,063	-	242,000
0578497921	BROCKTON	MA		08/02/2018	3.000	213,323	-	270,000
0578497924	APPLE VALLEY	CA		08/02/2018	4.000	200,712	-	207,000
0578497927	SHIRLEY	NY		08/02/2018	4.250	251,107	-	210,000
0578497928	CROSS LANES	WV		08/02/2018	4.000	189,998	-	158,000
0578497932	LOS ANGELES	CA		08/02/2018	4.000	289,711	-	345,000
0578497933	PUYALLUP	WA		08/02/2018	2.750	172,011	-	269,000
0578497937	MIAMI	FL		08/02/2018	4.000	245,360	-	250,000
0578497942	AURORA	IL		08/02/2018	4.000	241,020	-	309,900
0578497946	MIAMI	FL		08/02/2018	5.375	283,037	-	360,000
0578497956	LOMPOC	CA		08/02/2018	4.000	279,619	-	325,000
0578497957	ORANGE PARK	FL		08/02/2018	5.750	225,921	-	210,600
0578497962	POUGHKEEPSIE	NY		08/02/2018	4.000	223,763	-	250,000
0578497968	STATEN ISLAND	NY		08/02/2018	4.000	226,604	-	550,000
0578497978	STATEN ISLAND	NY		08/02/2018	4.750	282,311	-	390,000
0578497983	LINCOLN	CA		08/02/2018	3.000	216,296	-	323,000
0578497986	MIAMI LAKES	FL		08/02/2018	2.895	278,403	-	280,000
0578497990	PORT SAINT LUCIE	FL		08/02/2018	4.000	268,772	-	264,900
0578497994	RICHMOND	VA		08/02/2018	2.750	227,315	-	229,000
0578498003	SUN CITY	CA		08/02/2018	4.000	309,571	-	337,000
0578498008	SARATOGA SPRINGS	NY		08/02/2018	5.625	346,784	-	310,000
0578498015	CARMICHAEL	CA		08/02/2018	5.340	312,767	-	468,000
0578498023	ROCK HILL	SC		08/02/2018	3.625	287,241	-	629,900

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578498038	ELMONT	NY		08/02/2018	4.000	436,904	-	405,000
0578498046	MIRAMAR	FL		08/02/2018	4.100	358,999	-	375,000
0578498059	QUEENS VILLAGE	NY		08/02/2018	5.250	504,436	-	410,000
0578498069	SAN DIEGO	CA		08/02/2018	4.000	548,313	-	459,000
0578498083	PARKER	CO		08/02/2018	3.000	482,423	-	1,050,000
0578498085	DORCHESTER CE	MA		08/02/2018	4.000	738,573	-	915,900
0578498087	TOOELE	UT		08/02/2018	3.900	466,153	-	445,000
0578498103	WEST HOLLYWOOD	CA		08/02/2018	3.000	515,569	-	1,650,000
0578498105	WILMINGTON	NC		08/02/2018	4.750	681,875	-	915,000
0578510656	FRESNO	CA		09/10/2018	4.875	47,701	-	105,000
0578510657	WINTERVILLE	NC		09/10/2018	4.250	54,342	-	72,000
0578510665	HARDEEVILLE	SC		09/10/2018	2.004	43,483	-	65,000
0578510667	HIALEAH	FL		09/10/2018	5.000	70,648	-	220,000
0578510671	SAN ANTONIO	TX		09/10/2018	3.750	133,395	-	185,000
0578510672	DEER PARK	NY		09/10/2018	4.000	308,103	-	360,000
0578510678	ROANOKE	VA		09/10/2018	3.396	84,756	-	104,000
0578510692	SPRINGFIELD	MA		09/10/2018	6.000	112,105	-	130,000
0578510707	NORTH	SC		09/10/2018	9.996	49,272	-	50,000
0578510721	CAPE CORAL	FL		09/10/2018	5.004	253,124	-	287,000
0578510728	TERRE HAUTE	IN		09/10/2018	3.324	45,621	-	53,600
0578510730	SAUGERTIES	NY		09/10/2018	6.996	55,198	-	130,000
0578510731	WINTERVILLE	NC		09/10/2018	3.516	50,293	-	63,500
0578510736	MARIANNA	FL		09/10/2018	10.140	80,044	-	80,000
0578510740	GREENSBORO	NC		09/10/2018	4.416	59,519	-	74,000
0578510744	AUBURN	NY		09/10/2018	6.924	28,589	-	62,900
0578510762	ROCKY MOUNT	VA		09/10/2018	2.256	49,734	-	90,500
0578510767	MT PLEASANT	SC		09/10/2018	3.144	104,451	-	348,000
0578510772	CALLAHAN	FL		09/10/2018	6.140	86,582	-	82,000
0578510775	FLORENCE	SC		09/10/2018	7.896	79,576	-	82,000
0578510786	GREENSBORO	NC		09/10/2018	5.000	121,797	-	235,000
0578510804	CLEARWATER	FL		09/10/2018	3.000	117,303	-	160,000
0578510810	ARCADIA	CA		09/10/2018	2.000	536,398	-	1,037,000
0578510812	ROLLING MEADOW	IL		09/10/2018	4.750	192,912	-	218,000
0578510817	CADILLAC	MI		09/10/2018	6.875	146,414	-	165,000
0578510823	BEACON	NY		09/10/2018	4.500	269,675	-	330,000
0578510835	FRESNO	CA		09/10/2018	4.000	93,248	-	108,000
0578510839	PITTSFORD	VT		09/10/2018	4.875	256,905	-	275,000
0578510844	GILBERT	AZ		09/10/2018	4.750	225,372	-	277,000
0578510845	BEL AIR	MD		09/10/2018	3.000	279,684	-	345,000
0578510854	HILO	HI		09/10/2018	4.000	310,665	-	375,000
0578510861	ABERDEEN	NJ		09/10/2018	4.250	141,869	-	265,000
0578510865	PEMBERTON TWP	NJ		09/10/2018	2.000	100,262	-	129,900
0578510869	TALLAHASSEE	FL		09/10/2018	6.432	91,985	-	70,500
0578510874	MIAMI	FL		09/10/2018	4.750	70,475	-	150,000
0578510875	MINE HILL	NJ		09/10/2018	3.125	238,053	-	335,000
0578510876	DELTONA	FL		09/10/2018	5.900	155,131	-	130,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578510880	SAN DIEGO	CA		09/10/2018	3.797	229,991	-	445,000
0578510881	BORDENTOWN	NJ		09/10/2018	8.500	320,496	-	315,000
0578510886	LOS ANGELES	CA		09/10/2018	4.375	288,734	-	420,000
0578510891	AHOSKIE	NC		09/10/2018	6.990	132,827	-	98,000
0578510899	BRIDGEWATER	VA		09/10/2018	4.125	230,682	-	245,000
0578510904	MADISON	OH		09/10/2018	6.000	80,516	-	115,000
0578510908	CHESTER	VT		09/10/2018	4.250	104,599	-	150,000
0578510909	ISLIP	NY		09/10/2018	2.000	260,145	-	325,000
0578510910	PATCHOGUE	NY		09/10/2018	3.000	216,208	-	272,000
0578510912	ALPINE	CA		09/10/2018	2.000	317,488	-	620,000
0578510924	RIO RANCHO	NM		09/10/2018	3.262	200,851	-	310,000
0578510933	NASHVILLE	TN		09/10/2018	2.000	167,261	-	378,300
0578510940	UNION TWP	NJ		09/10/2018	2.000	293,356	-	405,000
0578510942	SWEDESBORO	NJ		09/10/2018	2.000	240,538	-	319,000
0578510948	BALTIMORE	MD		09/10/2018	3.833	111,292	-	98,000
0578510959	ROSELLE	NJ		09/10/2018	4.250	243,141	-	289,000
0578510962	WARRENSVILLE HEIGHTS	OH		09/10/2018	4.625	59,882	-	69,000
0578510964	TRENTON	NJ		09/10/2018	4.000	144,215	-	160,000
Summary Line Adj - Residential						(4)	-	-
Summary Line Adj - Residential						827,813	-	-
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	232,750,233	0	334,676,968
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000520143	MEXICO CITY	MEX		09/27/2018	5.330	50,200,000	-	91,256,135
0000702974	FORT LAUDERDALE	FL		10/25/2017	4.105	-	60,438	16,058,681
0000703039	SANTA CLARA	CA		07/16/2018	4.020	32,995,707	-	55,075,458
0000703046	HOUSTON	TX		07/02/2018	3.810	13,930,000	-	21,695,335
0000703064	ASHEVILLE	NC		07/05/2018	5.070	6,599,142	-	11,621,406
0000703070	AUSTIN	TX		07/12/2018	4.230	9,898,712	-	16,475,042
0000703073	HARDEEVILLE	SC		07/27/2018	4.870	9,568,755	-	14,034,548
0000703075	NEW YORK (MANHATTAN)	NY		09/07/2018	4.150	31,793,627	-	55,631,894
0000703080	HOUSTON	TX		08/30/2018	4.180	20,000,000	-	37,237,014
0000703084	WASHINGTON	DC		08/16/2018	4.060	7,529,672	-	12,695,316
0000703088	SCOTTSDALE	AZ		08/30/2018	4.200	10,982,791	-	18,177,410
0000703096	ATLANTA	GA		09/10/2018	4.100	25,092,639	4,907,360	46,153,845
0000703098	ARLINGTON	VA		09/18/2018	5.250	14,961,767	-	23,962,790
23317#AB2	HERNDON	VA		12/31/2009	7.780	-	(11)	35,217,162
Summary Line Adjustment - Commercial						(1)	-	-
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	233,552,811	4,967,787	455,292,036
Mortgages in Good Standing - Mezzanine Loans								
0000703076	NEW YORK (MANHATTAN)	NY		09/07/2018	4.150	19,358,787	2,684,795	38,571,446
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	19,358,787	2,684,795	38,571,446
0899999. Total - Mortgages in Good Standing				XXX	XXX	597,456,821	13,315,798	1,152,968,620
3399999. Total Mortgages				XXX	XXX	597,456,821	13,315,798	1,152,968,620

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0000173393	Custer	NE		07/27/1999	07/03/2018	570,000	-	-	-	-	0	-	570,000	570,000	-	-	0
0000185023	Fresno	CA		07/17/2003	07/31/2018	374,494	-	-	-	-	0	-	346,889	346,889	-	-	0
0000192400	Contra Costa	CA		07/02/2008	07/06/2018	711,023	-	472	-	-	472	-	687,229	687,229	-	-	0
0000192438	Fresno	CA		07/02/2008	07/03/2018	18,302	-	-	-	-	0	-	9,270	9,270	-	-	0
0000192440	Fresno	CA		07/02/2008	07/03/2018	18,302	-	-	-	-	0	-	9,270	9,270	-	-	0
0000192444	Fresno	CA		07/02/2008	07/03/2018	18,302	-	-	-	-	0	-	9,270	9,270	-	-	0
0000196666	Colquitt	GA		12/03/2013	07/19/2018	3,226,259	-	750	-	-	750	-	2,985,598	2,985,598	-	-	0
0000560250	HOUSTON	TX		06/22/2011	08/30/2018	5,952,292	-	(164,921)	-	-	(164,921)	-	5,713,520	5,713,520	-	-	0
0000702257	MIDDLETOWN	NY		09/02/2010	09/07/2018	43,365,864	-	-	-	-	0	-	41,455,800	41,455,800	-	-	0
0000702526	NEW YORK (MANHATTAN)	NY		06/11/2013	09/07/2018	4,999,997	-	-	-	-	0	-	4,999,997	4,999,997	-	-	0
0000702527	NEW YORK (MANHATTAN)	NY		06/11/2013	09/07/2018	4,000,000	-	-	-	-	0	-	4,000,000	4,000,000	-	-	0
0000702530	SUNNYVALE	CA		04/26/2013	09/07/2018	5,000,000	-	-	-	-	0	-	5,000,000	5,000,000	-	-	0
0000702790	MARLBOROUGH	MA		03/04/2016	07/31/2018	3,984,529	-	15,471	-	-	15,471	-	4,000,000	4,000,000	-	-	0
Summary Line Adjustment						-	-	(1)	-	-	(1)	-	-	-	-	-	0
0000018133	DAVENPORT	FL		04/22/2016	06/26/2018	183,102	-	5,944	-	-	5,944	-	185,653	185,653	-	-	0
0000019870	LA CRESCENTA	CA		04/22/2016	06/04/2018	703,515	-	(11,675)	-	-	(11,675)	-	680,746	680,746	-	-	0
0000033525	CHARLOTTE	NC		11/23/2016	06/01/2018	46,026	-	(1,146)	-	-	(1,146)	-	44,218	44,218	-	-	0
0000034142	MANAHAWKIN	NJ		08/04/2016	07/26/2018	388,940	-	48,382	-	-	48,382	-	410,497	410,497	-	-	0
0000034598	CASTLE ROCK	CO		12/23/2015	08/31/2018	244,182	-	(7,209)	-	-	(7,209)	-	235,688	235,688	-	-	0
0000034765	MURRIETA	CA		06/19/2015	06/21/2018	48,994	-	1,666	-	-	1,666	-	49,584	49,584	-	-	0
0000054219	BAREFOOT BAY	FL		04/22/2016	08/30/2018	61,835	-	(2,839)	-	-	(2,839)	-	57,617	57,617	-	-	0
0000055492	PITTSBURG	PA		04/22/2016	07/23/2018	27,121	-	(1,797)	-	-	(1,797)	-	22,494	22,494	-	-	0
0000055756	BRENTWOOD	CA		04/22/2016	07/11/2018	369,209	-	(17,716)	-	-	(17,716)	-	346,981	346,981	-	-	0
0000056175	TUSCON	AZ		04/22/2016	08/21/2018	153,058	-	3,953	-	-	3,953	-	155,571	155,571	-	-	0
0000062006	FONTANA	CA		03/24/2017	07/16/2018	365,524	-	23,867	-	-	23,867	-	389,746	378,227	-	(11,519)	(11,519)
0000101323	STAR	ID		06/19/2015	08/31/2018	316,118	-	57,688	-	-	57,688	-	369,960	369,960	-	-	0
0000102635	ANCHORAGE	AK		11/23/2016	08/31/2018	128,310	-	4,055	-	-	4,055	-	130,542	130,542	-	-	0
0000136893	LA MIRADA	CA		12/09/2016	06/11/2018	490,860	-	24,735	-	-	24,735	-	515,595	515,595	-	-	0
0000137375	MEMPHIS	TN		12/09/2016	07/25/2018	111,878	-	(2,928)	-	-	(2,928)	-	104,880	104,880	-	-	0
0000137458	PLAYA DEL REY	CA		12/09/2016	07/25/2018	669,760	-	8,654	-	-	8,654	-	665,064	665,064	-	-	0
0000137468	EL CAJON	CA		12/09/2016	08/30/2018	336,586	-	(4,918)	-	-	(4,918)	-	326,532	326,532	-	-	0
0000402873	ODESSA	TX		05/29/2015	06/19/2018	37,108	-	(1,252)	-	-	(1,252)	-	34,922	34,922	-	-	0
0000404872	MODESTO	CA		05/29/2015	06/06/2018	91,822	-	(12,510)	-	-	(12,510)	-	78,123	78,123	-	-	0
0000497747	RUTHER GLEN	VA		09/22/2016	06/19/2018	125,775	-	2,286	-	-	2,286	-	125,541	125,541	-	-	0
0000630056	PERRIS	CA		05/29/2015	06/08/2018	136,057	-	2,008	-	-	2,008	-	136,933	136,933	-	-	0
0000641497	ALBUQUERQUE	NM		11/17/2016	07/23/2018	141,117	-	4,889	-	-	4,889	-	144,945	144,945	-	-	0
0000923809	WINTER HAVEN	FL		11/17/2016	07/16/2018	154,311	-	(8,415)	-	-	(8,415)	-	144,496	144,496	-	-	0
0000927787	HANOVER PARK	IL		10/30/2015	08/08/2018	51,043	-	(2,524)	-	-	(2,524)	-	48,520	48,520	-	-	0
0000958748	HILTON HEAD ISLAND	SC		07/15/2015	06/21/2018	102,995	-	(8,856)	-	-	(8,856)	-	92,073	92,073	-	-	0
0000958978	HIGHLAND	CA		08/31/2015	07/09/2018	283,908	-	(161)	-	-	(161)	-	281,221	281,221	-	-	0
0000981038	DENMARK	SC		07/29/2016	07/31/2018	164,951	-	(13,970)	-	-	(13,970)	-	150,390	150,390	-	-	0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0000987515	RIVERVIEW	FL		11/17/2016	08/07/2018	106,295	-	(9,105)	-	-	(9,105)	-	96,532	96,532	-	-	0
0001041315	VENTURA	CA		06/24/2016	06/28/2018	432,055	-	(999)	-	-	(999)	-	424,142	424,142	-	-	0
0001055875	SEAL BEACH	CA		10/31/2016	06/26/2018	236,806	-	8,413	-	-	8,413	-	243,442	243,442	-	-	0
0001056331	TAMPA	FL		09/22/2016	08/08/2018	83,319	-	(1,241)	-	-	(1,241)	-	69,686	69,686	-	-	0
0001065280	NANTUCKET	MA		02/22/2017	06/22/2018	546,354	-	65,806	-	-	65,806	-	608,703	608,703	-	-	0
0001067850	TAMPA	FL		11/17/2016	06/12/2018	67,549	-	(2,720)	-	-	(2,720)	-	64,307	64,307	-	-	0
0001081230	FOREST HILL	WV		07/29/2016	06/19/2018	111,860	-	(848)	-	-	(848)	-	107,506	107,506	-	-	0
0001082428	HOUMA	LA		08/31/2015	06/29/2018	13,717	-	(214)	-	-	(214)	-	11,198	11,198	-	-	0
0001084742	LEVITTOWN	PA		02/22/2017	08/18/2018	183,805	-	(4,778)	-	-	(4,778)	-	177,296	177,296	-	-	0
0001085232	GOLDEN VALLEY	AZ		06/24/2016	07/31/2018	66,702	-	(3,162)	-	-	(3,162)	-	63,540	63,540	-	-	0
0001087034	OCALA	FL		08/31/2015	08/21/2018	108,132	-	(14,881)	-	-	(14,881)	-	91,773	91,773	-	-	0
0001088235	CORAL GABLES	FL		08/31/2015	08/01/2018	244,566	-	17,549	-	-	17,549	-	259,549	259,549	-	-	0
0001088287	MIAMI GARDENS	FL		08/31/2015	08/30/2018	57,548	-	624	-	-	624	-	55,685	55,685	-	-	0
0001090795	ELK GROVE VILLAGE	IL		06/24/2016	06/29/2018	88,346	-	(3,292)	-	-	(3,292)	-	84,736	84,736	-	-	0
0001096194	SAN BRUNO	CA		06/24/2016	06/29/2018	399,414	-	58,639	-	-	58,639	-	453,950	453,950	-	-	0
0001096462	LOS ANGELES	CA		08/31/2015	06/27/2018	112,505	-	769	-	-	769	-	104,232	104,232	-	-	0
0001096516	MIAMI	FL		08/31/2015	08/20/2018	324,677	-	5,141	-	-	5,141	-	323,256	323,256	-	-	0
0001100536	HAZEL PARK	MI		08/31/2015	08/17/2018	35,457	-	4,012	-	-	4,012	-	38,831	38,831	-	-	0
0001110262	CLAWSON	MI		11/17/2016	07/30/2018	143,701	-	1,754	-	-	1,754	-	142,735	142,735	-	-	0
0001112918	OOLTEWAH	TN		11/17/2016	08/13/2018	141,881	-	665	-	-	665	-	139,603	139,603	-	-	0
0001114048	SPRINGFIELD	MA		02/22/2017	06/21/2018	100,390	-	(5,248)	-	-	(5,248)	-	92,922	92,922	-	-	0
0001183181	MENIFEE	CA		02/22/2017	08/14/2018	313,318	-	(6,670)	-	-	(6,670)	-	302,523	302,523	-	-	0
0001207654	LA GRANGE PARK	IL		06/24/2016	06/27/2018	308,286	-	-	-	-	0	-	305,886	305,886	-	-	0
0001219595	ROYAL PALM BEACH	FL		10/01/2015	08/14/2018	68,131	-	(835)	-	-	(835)	-	65,760	65,760	-	-	0
0001219919	SOUTH SAN FRANCISCO	CA		10/01/2015	06/14/2018	387,606	-	(17,011)	-	-	(17,011)	-	365,811	365,811	-	-	0
0001220310	WAYNESVILLE	NC		10/01/2015	08/28/2018	64,153	-	(2,016)	-	-	(2,016)	-	61,815	61,815	-	-	0
0001230476	NOTTINGHAM	MD		11/09/2016	08/13/2018	138,524	-	18,933	-	-	18,933	-	154,370	154,370	-	-	0
0001254644	CARMICHAELS	PA		10/31/2016	07/27/2018	53,819	-	3,674	-	-	3,674	-	54,480	54,480	-	-	0
0001328266	MIAMI	FL		09/22/2016	08/10/2018	111,410	-	3,829	-	-	3,829	-	113,906	113,906	-	-	0
0001369130	RITTMAN	OH		02/22/2017	06/21/2018	76,687	-	(2,970)	-	-	(2,970)	-	72,321	72,321	-	-	0
0001369257	HAVERTOWN	PA		07/19/2016	08/10/2018	98,857	-	(3,559)	-	-	(3,559)	-	94,786	94,786	-	-	0
0001369772	BETHEL	OH		08/14/2017	08/20/2018	75,228	-	6,092	-	-	6,092	-	78,803	78,803	-	-	0
0001369897	ALEXANDRIA	VA		07/19/2016	08/30/2018	439,491	-	27,203	-	-	27,203	-	463,693	463,693	-	-	0
0001369911	HARTLY	DE		07/19/2016	08/03/2018	42,444	-	821	-	-	821	-	39,515	39,515	-	-	0
0001369929	PHILADELPHIA	PA		07/19/2016	08/21/2018	29,823	-	(246)	-	-	(246)	-	23,331	23,331	-	-	0
0001370271	HAMMOND	IN		07/19/2016	07/16/2018	35,107	-	1,673	-	-	1,673	-	30,115	30,115	-	-	0
0001370282	CLEMMONS	NC		07/19/2016	08/30/2018	146,729	-	2,470	-	-	2,470	-	146,762	146,762	-	-	0
0001370607	MACOMB TOWNSHIP	MI		07/19/2016	08/14/2018	88,542	-	(807)	-	-	(807)	-	83,698	83,698	-	-	0
0001370637	WESTLAKE	OH		07/19/2016	07/03/2018	12,701	-	5	-	-	5	-	9,390	9,390	-	-	0
0001370990	INDIAN TRAIL	NC		07/19/2016	07/09/2018	92,729	-	(4,623)	-	-	(4,623)	-	86,229	86,229	-	-	0
0001370991	COLMAR	PA		07/19/2016	08/06/2018	90,847	-	(3,688)	-	-	(3,688)	-	84,062	84,062	-	-	0
0001371272	WAREHAM	MA		07/19/2016	06/05/2018	116,530	-	3,003	-	-	3,003	-	112,395	112,395	-	-	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001602740	PLEASANTON	CA		02/03/2017	07/10/2018	703,561	-	3,848	-	-	3,848	-	701,078	701,078	-	-	0
0004001218	DESTIN	FL		10/16/2015	08/18/2018	147,799	-	346	-	-	346	-	145,803	145,803	-	-	0
0004001813	ESTERO	FL		10/16/2015	08/29/2018	312,607	-	910	-	-	910	-	307,783	307,783	-	-	0
0004001830	DESTIN	FL		10/16/2015	08/08/2018	125,193	-	5,560	-	-	5,560	-	128,313	128,313	-	-	0
0004002152	ORMOND BEACH	FL		10/16/2015	08/23/2018	129,156	-	2,489	-	-	2,489	-	131,645	131,645	-	-	0
0010270130	NEY	OH		02/17/2017	08/02/2018	123,040	-	(10,905)	-	-	(10,905)	-	107,892	107,892	-	-	0
0014669311	HAMMOND	LA		02/17/2017	07/11/2018	150,603	-	(6,170)	-	-	(6,170)	-	138,229	138,229	-	-	0
0015331931	MERRIMACK	NH		03/03/2017	08/08/2018	219,890	-	(8,946)	-	-	(8,946)	-	210,346	210,346	-	-	0
0016029019	GOOSE CREEK	SC		02/17/2017	07/10/2018	336,737	-	(17,449)	-	-	(17,449)	-	314,691	314,691	-	-	0
0016566515	BLUFF CITY	TN		02/17/2017	06/05/2018	61,985	-	(5,461)	-	-	(5,461)	-	56,014	56,014	-	-	0
0016748220	PHILA	PA		02/17/2017	06/13/2018	65,336	-	(5,775)	-	-	(5,775)	-	59,056	59,056	-	-	0
0016798530	SHILLINGTON	PA		03/03/2017	07/31/2018	84,612	-	146	-	-	146	-	83,618	83,618	-	-	0
0017153453	FRANKFORT	KY		10/27/2016	08/23/2018	96,981	-	(8,263)	-	-	(8,263)	-	88,003	88,003	-	-	0
0017755265	DUNEDIN	FL		10/27/2016	07/16/2018	240,822	-	(7,087)	-	-	(7,087)	-	233,735	233,735	-	-	0
0017770256	TEANECK	NJ		10/27/2016	07/31/2018	344,270	-	33,156	-	-	33,156	-	383,545	383,545	-	-	0
0017798711	BEND	OR		10/27/2016	08/01/2018	315,063	-	(2,165)	-	-	(2,165)	-	312,899	312,899	-	-	0
0017976481	WILDOMAR	CA		02/17/2017	08/21/2018	370,501	-	(22,775)	-	-	(22,775)	-	347,726	347,726	-	-	0
0019282664	SUMMERVILLE	SC		10/27/2016	08/31/2018	94,472	-	(4,052)	-	-	(4,052)	-	89,440	89,440	-	-	0
0020818035	LAUDERDALE LAKES	FL		04/28/2017	07/31/2018	34,496	-	1,290	-	-	1,290	-	34,201	34,201	-	-	0
0020818332	LAKE WORTH	FL		04/28/2017	08/28/2018	122,303	-	5,071	-	-	5,071	-	125,176	125,176	-	-	0
0021002621	TAMPA	FL		05/26/2017	07/31/2018	116,240	-	9,225	-	-	9,225	-	125,003	125,003	-	-	0
0021002746	PEMBROKE PINES	FL		05/26/2017	08/15/2018	78,869	-	3,324	-	-	3,324	-	81,401	81,401	-	-	0
0021003124	MORENO VALLEY	CA		05/26/2017	07/18/2018	177,877	-	9,111	-	-	9,111	-	186,094	186,094	-	-	0
0021004494	CHICAGO	IL		05/26/2017	06/26/2018	237,535	-	9,897	-	-	9,897	-	247,432	191,991	-	(55,441)	(55,441)
0021006101	WOODLAND	CA		05/26/2017	06/21/2018	252,832	-	13,131	-	-	13,131	-	264,767	264,767	-	-	0
0021007398	FREDERICKSBURG	VA		05/26/2017	07/20/2018	102,571	-	3,140	-	-	3,140	-	104,971	104,971	-	-	0
0021010905	MIAMI	FL		05/26/2017	06/15/2018	169,375	-	8,632	-	-	8,632	-	177,057	177,057	-	-	0
0021013545	SANTA ROSA	CA		05/26/2017	08/06/2018	164,627	-	8,125	-	-	8,125	-	172,055	172,055	-	-	0
0021013701	PALMDALE	CA		05/26/2017	06/19/2018	295,084	-	3,516	-	-	3,516	-	294,108	294,108	-	-	0
0021013784	NORTHRIDGE	CA		05/26/2017	07/13/2018	161,820	-	5,342	-	-	5,342	-	166,183	166,183	-	-	0
0021018429	PERRIS	CA		05/26/2017	08/06/2018	225,024	-	29,232	-	-	29,232	-	252,901	252,901	-	-	0
0021020987	SAN BRUNO	CA		05/26/2017	07/16/2018	206,013	-	24,331	-	-	24,331	-	226,805	226,805	-	-	0
0073672597	MOUNTAIN VIEW	CA		09/21/2016	07/24/2018	729,640	-	21,105	-	-	21,105	-	737,072	737,072	-	-	0
0082987589	EDMONDS	WA		09/21/2016	07/16/2018	244,687	-	27,488	-	-	27,488	-	267,631	267,631	-	-	0
0100031634	SUNNYVALE	CA		04/22/2016	08/24/2018	419,907	-	20,468	-	-	20,468	-	431,766	431,766	-	-	0
0100045361	MANORVILLE	NY		04/22/2016	07/16/2018	203,786	-	(8,950)	-	-	(8,950)	-	191,257	191,257	-	-	0
0101036359	AVONDALE	AZ		10/14/2016	08/02/2018	121,931	-	3,893	-	-	3,893	-	124,962	124,962	-	-	0
0101118451	WASHINGTON	DC		10/14/2016	08/16/2018	209,002	-	(3,124)	-	-	(3,124)	-	201,311	201,311	-	-	0
0101118547	BROOKLYN	NY		10/14/2016	07/11/2018	451,476	-	(2,476)	-	-	(2,476)	-	440,500	440,500	-	-	0
0101118685	CONVERSE	TX		10/14/2016	08/20/2018	86,201	-	508	-	-	508	-	67,051	67,051	-	-	0
0224734665	MIDDLETOWN	MD		09/16/2015	06/20/2018	27,325	-	(315)	-	-	(315)	-	22,644	22,644	-	-	0

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	2	3					8	9	10	11	12	13					
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0225071991	DES MOINES	IA		09/16/2015	07/23/2018	31,420	-	(1,572)	-	-	(1,572)	-	27,274	27,274	-	-	0
0225232384	CARSON	CA		02/24/2016	06/15/2018	423,120	-	5,793	-	-	5,793	-	425,393	425,393	-	-	0
0225909489	WESLEY CHAPEL	FL		09/16/2015	08/29/2018	116,997	-	(9,391)	-	-	(9,391)	-	101,191	101,191	-	-	0
0226629359	ONTARIO	CA		02/24/2016	07/31/2018	353,025	-	(22,043)	-	-	(22,043)	-	326,265	326,265	-	-	0
0227234423	HILTON HEAD	SC		02/24/2016	07/21/2018	118,493	-	2,691	-	-	2,691	-	119,127	119,127	-	-	0
0227235374	LAFAYETTE HILL	PA		09/16/2015	08/31/2018	154,057	-	1,344	-	-	1,344	-	153,451	153,451	-	-	0
0227290299	SAN FRANCISCO	CA		09/16/2015	08/06/2018	474,102	-	4,292	-	-	4,292	-	463,729	463,729	-	-	0
0227290407	CHANTILLY	VA		09/16/2015	06/01/2018	344,322	-	(2,187)	-	-	(2,187)	-	262,342	262,342	-	-	0
0227315256	LAS VEGAS	NV		07/30/2015	08/08/2018	49,753	-	(1,434)	-	-	(1,434)	-	47,333	47,333	-	-	0
0227315865	LITITZ	PA		07/30/2015	06/05/2018	100,049	-	(856)	-	-	(856)	-	97,681	97,681	-	-	0
0227316066	COEUR D ALENE	ID		07/30/2015	06/25/2018	117,076	-	(325)	-	-	(325)	-	114,409	114,409	-	-	0
0227316235	CAROL STREAM	IL		07/30/2015	08/28/2018	69,641	-	(1,774)	-	-	(1,774)	-	66,653	66,653	-	-	0
0227316435	HOUSTON	TX		07/30/2015	08/29/2018	77,641	-	1,918	-	-	1,918	-	74,968	74,968	-	-	0
0227316500	CEDAR CITY	UT		07/30/2015	06/27/2018	101,467	-	(1,914)	-	-	(1,914)	-	98,193	98,193	-	-	0
0227316685	FORT THOMAS	KY		07/30/2015	08/24/2018	41,759	-	144	-	-	144	-	32,906	32,906	-	-	0
0227316738	TROY	NY		07/30/2015	07/17/2018	74,872	-	1,778	-	-	1,778	-	72,954	72,954	-	-	0
0228442632	SAUK RAPIDS	MN		12/21/2017	07/13/2018	158,061	-	(1,801)	-	-	(1,801)	-	153,275	153,275	-	-	0
0229290649	CHESTERFIELD	VA		12/21/2017	06/14/2018	504,338	-	(24,368)	-	-	(24,368)	-	473,274	473,274	-	-	0
0400016094	WHITHALL	MI		04/22/2016	06/01/2018	27,785	-	1,063	-	-	1,063	-	27,338	27,338	-	-	0
0415318938	FAIRFIELD	CA		03/08/2017	06/19/2018	134,253	-	1,715	-	-	1,715	-	132,869	132,869	-	-	0
0415941361	SUGAR LAND	TX		03/08/2017	07/09/2018	84,620	-	(4,698)	-	-	(4,698)	-	78,613	78,613	-	-	0
0416145058	CHICAGO	IL		03/08/2017	06/08/2018	241,492	-	(9,770)	-	-	(9,770)	-	230,652	230,652	-	-	0
0417330774	EDGEWATER	FL		07/31/2015	07/09/2018	73,860	-	(913)	-	-	(913)	-	72,067	72,067	-	-	0
0417335422	FRANKLIN	TN		08/19/2015	08/23/2018	146,987	-	3,948	-	-	3,948	-	148,043	148,043	-	-	0
0417412835	BOCA RATON	FL		10/26/2015	08/13/2018	54,129	-	(1,780)	-	-	(1,780)	-	50,596	50,596	-	-	0
0417413373	HIGHLAND PARK	IL		10/26/2015	07/19/2018	331,783	-	14,789	-	-	14,789	-	340,895	340,895	-	-	0
0417414344	ANNA	OH		03/08/2017	06/13/2018	146,988	-	4,965	-	-	4,965	-	148,637	148,637	-	-	0
0417546920	SAGAPONACK	NY		12/11/2015	07/03/2018	1,776,145	-	11,919	-	-	11,919	-	1,777,160	1,777,160	-	-	0
0417597752	TAMPA	FL		01/29/2016	06/22/2018	880,314	-	18,132	-	-	18,132	-	883,166	883,166	-	-	0
0417948980	CAPE CORAL	FL		10/04/2016	08/31/2018	92,099	-	2,646	-	-	2,646	-	94,596	94,596	-	-	0
0417949342	RILEY	MI		10/04/2016	07/27/2018	97,282	-	1,784	-	-	1,784	-	97,625	97,625	-	-	0
0417961821	OAKHURST	NJ		03/08/2017	06/05/2018	322,116	-	11,645	-	-	11,645	-	326,437	326,437	-	-	0
0418851947	BROOKLYN	NY		03/23/2018	06/15/2018	-	-	32,564	-	-	32,564	-	305,329	305,329	-	-	0
0500563273	LAFAYETTE	CO		10/16/2015	07/18/2018	256,999	-	900	-	-	900	-	238,595	238,595	-	-	0
0555843868	RICHMOND	CA		03/26/2018	07/19/2018	-	-	(3,080)	-	-	(3,080)	-	166,613	166,613	-	-	0
0568481969	BOULDER	CO		12/11/2015	06/19/2018	940,671	-	(4,044)	-	-	(4,044)	-	934,248	934,248	-	-	0
0568485521	MT CLEMENS	MI		03/26/2018	08/15/2018	-	-	1,918	-	-	1,918	-	50,023	50,023	-	-	0
0568485757	FOUNTAIN VALLEY	CA		03/26/2018	06/13/2018	-	-	(2,859)	-	-	(2,859)	-	257,661	257,661	-	-	0
0568486072	ARVADA	CO		03/26/2018	07/13/2018	-	-	(13,781)	-	-	(13,781)	-	156,407	156,407	-	-	0
0578176956	GILBERT	AZ		06/22/2017	07/31/2018	910,522	-	(915)	-	-	(915)	-	900,934	900,934	-	-	0
0578224185	SAN JOSE	CA		07/10/2017	07/26/2018	858,432	-	(13,452)	-	-	(13,452)	-	837,980	837,980	-	-	0
0578236260	HUDSON	FL		09/22/2017	07/10/2018	425,321	-	(20,236)	-	-	(20,236)	-	402,010	402,010	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0578276712	GILBERT	AZ		06/08/2018	06/18/2018	-	-	(7,268)	-	-	(7,268)	-	500,503	500,503	-	-	0
0578317121	CARMEL VALLEY	CA		03/26/2018	06/15/2018	-	-	12,034	-	-	12,034	-	376,699	376,699	-	-	0
0578317170	LOS ANGELES	CA		03/26/2018	06/06/2018	-	-	(5,061)	-	-	(5,061)	-	276,400	276,400	-	-	0
0578317194	HENDERSON	NV		03/26/2018	06/27/2018	-	-	(2,561)	-	-	(2,561)	-	237,898	237,898	-	-	0
0578317200	WINDERMERE	FL		03/26/2018	08/31/2018	-	-	(16,995)	-	-	(16,995)	-	397,686	397,686	-	-	0
0578317526	GREAT FALLS	VA		06/21/2018	07/27/2018	-	-	(939)	-	-	(939)	-	808,096	808,096	-	-	0
0578317549	MERCER ISLAND	WA		06/21/2018	08/14/2018	-	-	(42,064)	-	-	(42,064)	-	1,472,160	1,472,160	-	-	0
0578498015	CARMICHAEL	CA		08/02/2018	09/02/2018	-	-	1,012	-	-	1,012	-	313,780	313,780	-	-	0
0597003156	PENSACOLA BEACH	FL		01/13/2017	06/20/2018	449,676	-	2,090	-	-	2,090	-	441,430	441,430	-	-	0
0706260643	SALT LAKE CITY	UT		06/10/2016	08/21/2018	57,981	-	(2,940)	-	-	(2,940)	-	54,107	54,107	-	-	0
0980289117	LAGRANGE	KY		11/04/2016	07/24/2018	220,186	-	63,504	-	-	63,504	-	280,007	280,007	-	-	0
0980377081	LONG BEACH	CA		11/04/2016	06/20/2018	295,817	-	43,622	-	-	43,622	-	339,439	339,439	-	-	0
0983773630	CROFTON	MD		08/02/2016	06/15/2018	386,943	-	12,589	-	-	12,589	-	397,063	397,063	-	-	0
0984120328	FORT WAYNE	IN		08/02/2016	07/09/2018	118,764	-	6,888	-	-	6,888	-	123,305	123,305	-	-	0
0999698611	BLOOMINGTON	MN		10/16/2015	06/15/2018	199,594	-	(1,037)	-	-	(1,037)	-	193,424	193,424	-	-	0
0000056336	ORLANDO	FL		04/22/2016	07/31/2018	22,818	-	(708)	-	-	(708)	-	5,045	5,045	-	-	0
0001092434	LAFAYETTE	IN		08/31/2015	06/30/2018	62,097	-	1,856	-	-	1,856	-	85	85	-	-	0
0001371038	FARMINGTON HILLS	MI		07/19/2016	08/31/2018	11,403	-	(26)	-	-	(26)	-	2,436	2,436	-	-	0
0223508964	PASADENA	CA		02/24/2016	07/31/2018	37,877	-	(28)	-	-	(28)	-	4,977	4,977	-	-	0
Summary Line Adjustment - R							-	(44)	-	-	(44)	-	52,922	-		(52,922)	(52,922)
0199999. Total - Mortgages Closed by Repayment						106,305,906	0	270,194	0	0	270,194	0	108,947,188	108,827,306	0	(119,882)	(119,882)
Mortgages With Partial Repayments																	
Scheduled Repayments - AG						-	-	-	-	-	0	-	35,888,521	35,488,789	(399,732)	-	(399,732)
Scheduled Repayments - Res						-	-	-	-	-	0	-	12,341,000	12,341,000	-	-	0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	48,229,521	47,829,789	(399,732)	0	(399,732)
Mortgages Transferred																	
0000137048	FRANKFORT	KY		12/09/2016	07/23/2018	174,583	-	(660)	-	-	(660)	-	173,924	103,339	-	(70,585)	(70,585)
0000137747	BERWICK	PA		12/09/2016	08/28/2018	27,855	-	(363)	-	-	(363)	-	27,492	27,492	-	-	0
0001114612	DAVISON	MI		11/17/2016	08/28/2018	120,585	-	17,043	-	-	17,043	-	137,224	90,005	-	(47,219)	(47,219)
0001174359	ATWOOD	TN		06/24/2016	08/28/2018	32,928	-	(1,609)	-	-	(1,609)	-	31,318	31,318	-	-	0
0001223399	MERRIMACK	NH		10/31/2016	09/04/2018	241,303	-	18,077	-	-	18,077	-	259,380	236,679	-	(22,701)	(22,701)
0224940243	SACRAMENTO	CA		02/24/2016	08/28/2018	179,627	-	43,314	-	-	43,314	-	222,941	126,673	-	(96,268)	(96,268)
0225909015	PARDEESVILLE	PA		02/24/2016	09/04/2018	63,883	-	5,118	-	-	5,118	-	69,001	69,001	-	-	0
0499999. Total - Mortgages Transferred						840,764	0	80,920	0	0	80,920	0	921,280	684,507	0	(236,773)	(236,773)
0599999. Total Mortgages						107,146,670	0	351,114	0	0	351,114	0	158,097,989	157,341,602	(399,732)	(356,655)	(756,387)

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accel India V, L.P.	George Town, Grand Cayman	CYM.	Accel		11/07/2016	1		113,750		1,041,250	0.390
	Accomplice Fund I, L.P.	Cambridge	MA	Accomplice		03/10/2015	1		375,829		39,645	2.310
	Accomplice Fund II, L.P.	Cambridge	DE	Atlas Ventures		01/10/2018	1		602,791		6,593,370	3.550
	Advent Latin American Private Equity Fund V-D Limited Partnership	Mexico City	MEX.	Advent		07/23/2009	3		45,000		342,008	3.330
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2		(659,441)		1,102,402	1.240
	AEA Mezzanine Fund IV LP	New York	NY	AEA		04/01/2018	2	4,850,074			25,149,926	0.100
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM.	Affinity Asia Pacific		01/02/2007	3		159,529		2,652,681	13.590
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP.	Affinity Asia Pacific		03/20/2013	3		208,426		5,245,579	0.950
	AH Parallel Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		168,000		812,000	0.280
	AH Parallel Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		66,667		322,222	0.670
	American Industrial Partners Capital Fund IV, L.P.	San Francisco	CA	AIP		04/25/2008	3		124,184		210,409	4.360
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3		58,520		374,302	1.940
	American Securities Partners VII, L.P.	New York	NY	American Securities		12/10/2014	3		240,835		10,918,359	0.500
	Andreessen Horowitz Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		196,000		1,540,000	0.280
	Andreessen Horowitz Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		77,778		611,111	0.690
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3		438		428,827	3.990
	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington		07/28/2016	3		1,476,029		7,019,406	2.110
	Arsenal Capital Partners Fund IV LP	New York	NY	Arsenal		09/03/2015	3		1,069,217		3,632,591	0.660
	Audax Mezzanine Fund II, L.P.	New York	NY	Audax		06/17/2005	2		(6,393)			2.200
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2		154,750		1,709,967	2.090
	Audax Private Equity Fund VI, L.P.	Boston	MA	Audax		08/03/2018	3				25,000,000	0.860
	Battery Ventures X, L.P.	Waltham	MA	Battery		02/07/2013	1		322,802		835,200	0.850
	Battery Ventures XII Side Fund, L.P.	Boston	MA	Battery		04/01/2018	1		616,000		4,829,000	1.220
	Battery Ventures XII, L.P.	Boston	MA	Battery		02/01/2018	1		598,500		8,341,000	1.190
	Bayview Opportunity Domestic V, L.P.	New York	NY	Bayview Asset Management		02/01/2017			3,517,410		16,738,668	0.890
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR.	BC Partners		11/23/2010	3		165,949		356,238	0.160
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015			262,129		1,493,847	0.320
	Behrman Capital IV, L.P.	New York	NY	Behrman		06/29/2007	3		215,362		459,348	10.080
	Blackstone Capital Partners IV L.P.	New York	NY	Blackstone		12/21/2001	3		2,722		205,056	0.100
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone		04/07/2015	3		2,715,689		11,379,431	0.100
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3		52,366		4,627,085	4.640
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Brentwood		08/17/2006	3		420,135		895,095	2.430
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Brentwood		06/12/2013	3		186,061		1,461,970	1.420
	Bridgepoint Development Capital III	London	GBR.	Bridgepoint		04/25/2016	3		659,694		10,932,610	17.230
	Bridgepoint Europe V 'B1' LP	London	GBR.	Bridgepoint		09/03/2014	3		435,600		1,311,552	0.130
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3		25,496		6,533,451	1.890
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3		(3,433)		2,601,089	0.680
	Carlyle Global Partners, L.P.	Washington	DC	Carlyle		09/01/2016	3		219,347		14,995,542	3.250
	Carlyle Partners V, L.P.	Washington	DC	Carlyle		05/30/2007	3		1,903		9,041,595	0.320
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3		262		63,665	0.100
	Catalyst Fund Limited Partnership III	Toronto	CAN.	Catalyst		06/15/2010			675,000		498,593	1.320
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3		80,188		2,158,329	0.280
	CHAMP IV Trust B	Sydney	AUS.	Champ		07/24/2015	3		669,324		1,400,160	1.650
	ChrysCapital VII, LLC	Mumbai	IND	ChrysCapital		06/10/2016	3		600,000		6,600,000	1.700

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012			220,008		1,292,842	0.490
	Cortec Group Fund V, L.P.	New York	NY	Cortec		12/15/2010	3		21,458		181,356	2.090
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3		1,913,757		2,859,419	0.930
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Crescent Capital Group		12/27/2011	2		152,761		2,832,056	1.590
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	CVC		01/17/2008	3		36,047		4,632,251	0.670
	CVC Capital Partners Asia Pacific IV L.P.	George Town, Grand Cayman	CYM	CVC		05/13/2014	3		92,999		7,022,926	0.370
	CVC Capital Partners VI (A) L.P.	London	GBR	CVC		06/28/2013	3		30,106		1,182,701	0.070
	Denham Oil & Gas Fund LP	Boston	MA	Denham		04/28/2017			1,227,717		10,680,490	2.090
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital Partners		09/09/2016	3		(217,786)		16,943,523	1.330
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap		12/15/2010			281,799		881,753	0.340
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015			754,272		5,106,217	0.280
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap		12/12/2016			232,360		22,688,494	0.360
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013			138,225		1,018,271	0.220
	Equistone Partners Europe Fund IV L.P.	London	GBR	Equistone		11/14/2011	3		102,722		532,801	0.750
	Equistone Partners Europe Fund VI SCSp	London	GBR	Equistone		03/08/2018	3	223,711			18,361,009	0.620
	FFL Capital Partners IV, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3		1,488,072		6,338,957	1.790
	Foundation Capital IX, L.P.	San Francisco	CA	Foundation Capital		08/10/2018	1				10,000,000	2.670
	FountainVest China Capital Partners Fund III, L.P.	Shanghai	CHN	FountainVest		06/30/2016	3		39,766		5,781,851	0.490
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	FountainVest		12/27/2012	3		23,282		1,767,620	1.120
	Francisco Partners V, L.P.	San Francisco	CA	Francisco Partners Management		09/29/2017	3		1,740,000		8,580,000	0.500
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011			184,965		2,038,117	0.250
	Global Infrastructure Partners, L.P.	New York	NY	Global Infrastructure		10/10/2007			28,684		1,210,927	0.430
	Great Hill Equity Partners VI, L.P.	Boston	MA	Great Hill Partners		01/15/2017	1		1,230,000		8,982,000	0.720
	Green Equity Investors VI, L.P.	Los Angeles	CA	Leonard Green		10/18/2011	3		62,056		1,944,096	0.440
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green		02/16/2016	3		540,216		3,885,294	0.160
	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon		12/20/2017	3	6,711,721			13,288,279	1.780
	GS Mezzanine Partners V, L.P.	New York	NY	Goldman Sachs		09/26/2007	2		(48,474)		3,541,375	1.030
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2		(62,980)		9,614,204	0.780
	GSO Capital Opportunities Fund III LP	New York	NY	Blackstone		04/26/2016	2		2,139,308		18,165,905	2.120
	HG Capital Mercury 2 LP	London	GBR	Hg		12/15/2016	3		1,214		7,206,686	1.130
	Hg Saturn L.P.	London	GBR	Hg		03/07/2018	3		(29,441)		16,008,311	1.910
	HgCapital 7 A L.P.	Guernsey	GBR	Hg		03/28/2013	3		(3,180)		418,873	0.270
	HgCapital 8 D L.P.	London	GBR	Hg		10/27/2016	3		46,280		10,249,624	0.810
	ICG North American Private Debt Fund LP	New York	NY	ICG		08/22/2014	2		1,157,290		5,875,602	2.580
	Index Ventures Growth IV	London	GBR	Index Ventures		07/02/2018	1				12,000,000	1.200
	Index Ventures IX	London	GBR	Index Ventures		07/02/2018	1	219,135			3,780,865	0.620
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3		(250,190)		1,988,153	1.830
	Industrial Growth Partners V, L.P.	San Francisco	CA	Industrial Growth		04/08/2016	3		(155,375)		10,746,990	1.690
	Inflexion Buyout Fund V Limited Partnership	London	GBR	Inflexion		04/09/2018	3		435,109		9,862,049	0.640
	Kleiner Perkins Caufield & Byers XVII, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1		60,000		1,380,000	0.680
	Kohlberg Investors VIII, L.P.	Mount Kisco	NY	Kohlberg		07/25/2016	3		544,872		6,973,796	2.330
	KPCB Digital Growth Fund III, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1		1,100,000		4,950,000	1.000
	Lightspeed Venture Partners Select III, L.P.	Menlo Park	CA	Lightspeed		03/28/2018	1		715,000		5,460,000	1.430
	Lightspeed Venture Partners XII, L.P.	Menlo Park	CA	Lightspeed		03/28/2018	1		765,000		3,645,000	0.840

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Linzor Capital Partners II, L.P.	Santiago	CHL	Linzor		07/23/2010	3		54,595		1,121,351	4.500
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor		02/26/2015	3		26,430		3,025,267	1.010
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2		105,294		1,972,815	3.580
	Meritech Capital Partners VI L.P.	Palo Alto	CA	Meritech		05/07/2018	1		665,000		6,055,000	0.120
	MetLife Middle Market Private Debt Fund, LP	Whippany	NJ	MetLife		07/02/2018	2	8,792,791	16,804,880		124,402,330	37.500
	Mid Europa Fund IV LP	London	GBR	Mid Europa Partners LLP		04/07/2014	3		639,977		828,298	0.600
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/15/2014	3		958		659,274	0.730
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS	Navis Capital Partners		09/17/2014	3		195,987		7,078,899	1.330
	New Enterprise Associates 13, L.P.	Menlo Park	CA	New Enterprise Associates		12/19/2008	1		75,000		187,500	0.230
	New Enterprise Associates 16, L.P.	Menlo Park	CA	New Enterprise Associates		04/05/2017	1		200,000		7,175,000	0.290
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3		26,702		399,677	0.250
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oak Tree Capital Management		02/27/2015			500,000		19,000,000	0.290
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3		4,096		1,618,934	0.320
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		161,089		3,690,131	0.480
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Portfolio Advisors		10/04/2016	2		544,391		8,729,694	2.090
	PAG Asia III, L.P.	Hong Kong	CHN	PAG Asia		09/06/2018	3				15,000,000	0.250
	PAI Europe VI-1	Paris	FRA	PAI		07/24/2013	3		4,135,761		4,016,467	0.630
	Patria-Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA	Patria		07/26/2011	3		231,580		1,845,972	0.760
	Patria-Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA	Patria		05/19/2014	3		774,604		19,181,056	1.350
	PIMCO BRAVO Fund II, L.P.	Newport Beach	CA	Pacific Investment Management Company		04/16/2013			504,839		2,755,829	0.080
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Enterprise Investors		05/17/2012	3		15,014		144,286	0.270
	Polish Enterprise Fund VIII, L.P.	Warsaw	POL	Enterprise Investors		09/08/2017	5		2,116,639		10,427,440	2.210
	Primavera Capital Fund II L.P.	Hong Kong	CHN	Primavera Capital Group		10/14/2014	3		258,307		1,820,907	1.270
	Primavera Capital Fund III L.P.	Hong Kong	CHN	Primavera		02/14/2018	3		1,259,190		7,843,716	0.960
	Prudential Capital Partners II, L.P.	Chicago	IL	Prudential		12/09/2004	2		70,616		4,470,745	3.570
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		18,874		3,004,352	1.190
	Quantum Energy Partners VI, L.P.	Houston	TX	Quantum		08/07/2014			822,001		6,156,573	0.640
	Quantum Energy Partners VII, L.P.	Houston	TX	Quantum		09/01/2017			960,226		8,754,578	0.430
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Riverstone		01/12/2012			1,488,817		3,527,154	0.350
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008			78,722		1,757,374	0.650
	Scale Venture Partners VI, L.P.	Foster City	CA	Scale Ventures		06/27/2018	1	235,620			9,664,380	3.000
	Sequoia Capital China Growth 2010 Fund, L.P.	Menlo Park	CA	Sequoia Capital		03/25/2010	1		30,900		339,908	0.910
	Sequoia Capital China Venture Fund V, L.P.	Menlo Park	CA	Sequoia Capital		09/16/2014	1		110,000		36,665	1.160
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Sequoia Capital		04/03/2014	1		50,000		175,000	0.470
	Sigma Prime Partners IX, L.P.	Boston	MA	Sigma Prime		05/30/2011	1		(27)		917,895	6.750
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3		111,454		854,328	0.060
	Silver Lake Partners V, L.P.	Menlo Park	CA	Silver Lake		03/31/2017	3		2,829,843		14,603,266	0.160
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN	Baring		07/25/2014	3		795,523		1,194,452	0.240
	The Baring Asia Private Equity Fund VII, L.P.	Hong Kong	CHN	Baring Asia		07/10/2018	3				25,000,000	0.450
	The Resolute Fund II, L.P.	New York	NY	The Jordan Company		05/31/2007	3		9,972		1,219,476	0.390
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3		51,662		1,225,278	0.360
	The Veritas Capital Fund VI, L.P.	New York	NY	Veritas		12/08/2016	3		3,767,037		6,679,119	0.340
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2		7,730		332,414	1.230
	Tower Three Partners Fund II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014			6,499		334,930	3.490
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3		67,929		1,043,604	0.690

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital		09/12/2016	3		(228,040)		8,319,718	0.330
	Trivest Fund V, L.P.	Coral Gables	FL	Trivest		09/17/2012	3		57,016		261,472	0.480
	WCAS XIII, L.P.	New York	NY	Welsh Carson		07/25/2018	3				30,000,000	0.670
	WIN 7, L.P.	New York	NY	Blackstone		03/30/2007	3		21,906		763,269	21.600
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								21,033,052	74,077,327	0	874,021,055	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Brighthouse Renewables Holding, LLC	New York	NY	Brighthouse Financial		02/05/2010			1,631,731			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	1,631,731	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	p000904 Carlyle Europe RE Prtnrs III - 14000	Washington	DC	CEREI III GP LLC		10/09/2007			12,869		287,450	0.446
	p001149 MetLife Core Property Fund, LP - MLUS	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			2,272,196			8.780
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,285,065	0	287,450	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	p001156 MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015			1,617,159			11.930
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	1,617,159	0	0	XXX
4499999. Subtotal - Unaffiliated								21,033,052	77,979,551	0	874,308,505	XXX
4599999. Subtotal - Affiliated								0	1,631,731	0	0	XXX
4699999. Totals								21,033,052	79,611,282	0	874,308,505	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	VARIOUS	GBR	Revolving Lines of Credit	01/27/2016	09/30/2018	233,517					0		233,517	208,982	(24,535)		(24,535)	
	0000702783 Hillcrest Community	CLARKS GROVE	MN	Revolving Lines of Credit	01/29/2016	09/30/2018	2,430					0		2,430	2,430			0	
	0000702808 Oak Hill	TAUNTON	MA	Revolving Lines of Credit	04/13/2016	09/30/2018	15,923					0		15,923	15,923			0	
	0000702860 Colonial Estates	TAUNTON	MA	Revolving Lines of Credit	09/27/2016	09/30/2018	16,660					0		16,660	16,660			0	
	0000702917 Town & Country Estates Cooperative Corpo	PLYMOUTH	MA	Revolving Lines of Credit	04/28/2017	09/30/2018	8,880					0		8,880	8,880			0	
	0000702924 Park Place MHC	PEABODY	MA	Revolving Lines of Credit	05/25/2017	09/30/2018	3,401					0		3,401	3,401			0	
	0000702982 Zumbro Ridge Estates	ROCHESTER	MN	Revolving Lines of Credit	11/20/2017	09/30/2018	3,121					0		3,121	3,121			0	
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated							283,932	0	0	0	0	0	0	283,932	259,397	(24,535)	0	(24,535)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE VI-A Limited Partnership	London	GBR	Normal distributions and/or adjustments	06/13/2008	09/30/2018	8,130,428					0		8,130,428	8,130,428			0	
	AEA Mezzanine Fund III LP	New York	NY	Normal distributions and/or adjustments	03/15/2013	09/30/2018	228,336					0		228,336	228,336			0	
	AEA Mezzanine Fund IV LP	New York	NY	Normal distributions and/or adjustments	04/01/2018	09/30/2018	49,496					0		49,496	49,496			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	American Industrial Partners Capital Fund IV, L.P.	San Francisco	CA	Normal distributions and/or adjustments	04/25/2008	09/30/2018	124,184					0		124,184	124,184			0	
	Audax Mezzanine Fund II, L.P.	New York	NY	Normal distributions and/or adjustments	06/17/2005	09/30/2018	(6,393)					0		(6,393)	(6,393)			0	
	Audax Mezzanine Fund III, L.P.	New York	NY	Normal distributions and/or adjustments	12/10/2009	09/30/2018	2,117,490					0		2,117,490	2,117,490			0	
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR	Normal distributions and/or adjustments	11/23/2010	09/30/2018	608,867					0		608,867	608,867			0	
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Residual Activity	06/27/1997	09/11/2014						0						0	982
	Blackstone Capital Partners IV L.P.	New York	NY	Normal distributions and/or adjustments	12/21/2001	09/30/2018	148,636					0		148,636	148,636			0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal distributions and/or adjustments	11/23/2010	09/30/2018	28,042					0		28,042	28,042			0	
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	08/17/2006	09/30/2018	896,745					0		896,745	896,745			0	
	Campbell Opportunity Timber Fund, L.P.	Portland	OR	Normal distributions and/or adjustments	10/29/2007	09/30/2018	13,829,360					0		13,829,360	13,829,360			0	
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	03/24/2011	09/30/2018	(64,848)					0		(64,848)	(64,848)			0	
	Carlyle Partners V, L.P.	Washington	DC	Normal distributions and/or adjustments	05/30/2007	09/30/2018	222,245					0		222,245	222,245			0	
	ChrysCapital VII, LLC	Mumbai	IND	Normal distributions and/or adjustments	06/10/2016	09/30/2018	7,405					0		7,405	7,405			0	
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/27/2011	09/30/2018	2,160,129					0		2,160,129	2,160,129			0	
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	06/28/2016	09/30/2018	319,942					0		319,942	319,942			0	
	CRP XI Annex Fund, LP	Waltham	MA	Liquidated	02/22/2008	07/12/2018		(1,270)				(1,270)		(1,270)	(1,270)			0	1,270
	CVC Capital Partners Asia Pacific IV L.P.	George Town, Grand Cayman	CYM	Normal distributions and/or adjustments	05/13/2014	09/30/2018	92,999					0		92,999	92,999			0	
	CVC Capital Partners VI (A) L.P.	London	GBR	Normal distributions and/or adjustments	06/28/2013	09/30/2018	623,141					0		623,141	623,141			0	
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	Normal distributions and/or adjustments	04/18/2008	09/30/2018	7,191,643					0		7,191,643	7,191,643			0	
	DW Catalyst Onshore Fund, LP	New York	NY	Liquidated	06/27/2013	08/28/2018	100	188,172				188,172		188,272	188,272			0	(188,273)
	Dyal Capital Partners IV, L.P.	New York	NY	Normal distributions and/or adjustments	04/06/2018	09/30/2018	1,061					0		1,061	1,061			0	
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	10/05/2007	09/30/2018	18,100					0		18,100	18,100			0	
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	11/30/2010	09/30/2018	696,992					0		696,992	696,992			0	
	EnCap Energy Capital IX	Houston	TX	Normal distributions and/or adjustments	01/04/2013	09/30/2018	190,480					0		190,480	190,480			0	
	Equistone Partners Europe Fund IV L.P.	London	GBR	Normal distributions and/or adjustments	11/14/2011	09/30/2018	1,701,501					0		1,701,501	1,701,501			0	
	FFL Capital Partners IV, L.P.	San Francisco	CA	Normal distributions and/or adjustments	12/03/2013	09/30/2018	17,430					0		17,430	17,430			0	
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR	Normal distributions and/or adjustments	11/15/2011	09/30/2018	698,269					0		698,269	698,269			0	
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	Normal distributions and/or adjustments	12/27/2012	09/30/2018	1,360,125					0		1,360,125	1,360,125			0	
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Normal distributions and/or adjustments	12/06/2007	09/30/2018	31,832					0		31,832	31,832			0	
	GS Mezzanine Partners V, L.P.	New York	NY	Normal distributions and/or adjustments	09/26/2007	09/30/2018	(48,474)					0		(48,474)	(48,474)			0	
	GSO Capital Opportunities Fund II L.P.	New York	NY	Normal distributions and/or adjustments	05/09/2011	09/30/2018	1,606,302					0		1,606,302	1,606,302			0	
	GSO Capital Opportunities Fund III LP	New York	NY	Normal distributions and/or adjustments	04/26/2016	09/30/2018	314,035					0		314,035	314,035			0	
	GSO Special Situations Fund, LP	New York	NY	Normal distributions and/or adjustments	09/01/2006	09/30/2018	237,995					0		237,995	237,995			0	
	Harvest Partners VI, L.P.	New York	NY	Normal distributions and/or adjustments	10/05/2011	09/30/2018	3,858,717					0		3,858,717	3,858,717			0	
	HG Capital Mercury 2 LP	London	GBR	Normal distributions and/or adjustments	12/15/2016	09/30/2018	298,916					0		298,916	298,916			0	
	Industri Kapital 2007 Limited Partnership II	London	GBR	Normal distributions and/or adjustments	05/03/2007	09/30/2018	55,958					0		55,958	55,958			0	
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Normal distributions and/or adjustments	05/17/2011	09/30/2018	1,203,224					0		1,203,224	1,203,224			0	
	Industrial Growth Partners V, L.P.	San Francisco	CA	Normal distributions and/or adjustments	04/08/2016	09/30/2018	(225,415)					0		(225,415)	(225,415)			0	
	King Street Capital, L.P.	New York	NY	Normal distributions and/or adjustments	06/01/2008	09/30/2018						0						0	
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal distributions and/or adjustments	12/19/2008	09/30/2018	198,802					0		198,802	198,802			0	
	Linzor Capital Partners II, L.P.	Santiago	CHL	Normal distributions and/or adjustments	07/23/2010	09/30/2018	829,808					0		829,808	829,808			0	
	Linzor Capital Partners III, L.P.	Santiago	CHL	Normal distributions and/or adjustments	02/26/2015	09/30/2018	207,935					0		207,935	207,935			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Normal distributions and/or adjustments	04/30/2013	09/30/2018	514,494					0		514,494	514,494			0	
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/10/2009	09/30/2018	380,748					0		380,748	380,748			0	
	OCM Opportunities Fund IV, L.P.	Los Angeles	CA	Liquidated	12/20/2001	08/28/2018	327	20				20		347	347			0	(347)
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Normal distributions and/or adjustments	10/04/2016	09/30/2018	140,384					0		140,384	140,384			0	
	Partners Group Asia-Pacific 2007, L.P.	Channel Islands	GBR	Normal distributions and/or adjustments	05/31/2007	09/30/2018	278,771					0		278,771	278,771			0	
	Partners Group Secondary 2008, L.P.	St. Peter Port, Guernsey	GBR	Normal distributions and/or adjustments	05/09/2008	09/30/2018	697,832					0		697,832	697,832			0	
	PIMCO BRAVO Fund II, L.P.	Newport Beach	CA	Normal distributions and/or adjustments	04/16/2013	09/30/2018	962,116					0		962,116	962,116			0	
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	08/15/2007	09/30/2018	222,046					0		222,046	222,046			0	
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Normal distributions and/or adjustments	05/17/2012	09/30/2018	21,532					0		21,532	21,532			0	
	Prudential Capital Partners II, L.P.	Chicago	IL	Normal distributions and/or adjustments	12/09/2004	09/30/2018	42,410					0		42,410	42,410			0	
	Quantum Energy Partners VII Co-Investment Fund, L.P.	Houston	TX	Normal distributions and/or adjustments	09/01/2017	09/30/2018	133,310					0		133,310	133,310			0	
	Quantum Energy Partners VII, L.P.	Houston	TX	Normal distributions and/or adjustments	09/01/2017	09/30/2018	313,310					0		313,310	313,310			0	
	Redpoint Ventures II, L.P.	Menlo Park	CA	Normal distributions and/or adjustments	11/07/2000	09/30/2018	64,050					0		64,050	64,050			0	
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Normal distributions and/or adjustments	05/02/2008	09/30/2018	1,170,670					0		1,170,670	1,170,670			0	
	Sequoia Capital U.S. Growth Fund V, L.P.	Menlo Park	CA	Normal distributions and/or adjustments	10/06/2011	09/30/2018	499,000					0		499,000	499,000			0	
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Normal distributions and/or adjustments	05/14/2010	09/30/2018	66,111					0		66,111	66,111			0	
	Terra Firma Capital Partners III, L.P.	London	GBR	Normal distributions and/or adjustments	11/16/2006	09/30/2018	703,369					0		703,369	703,369			0	
	Tower Square Capital Partners III, L.P.	Springfield	MA	Normal distributions and/or adjustments	09/29/2008	09/30/2018	269,802					0		269,802	269,802			0	
	Trident V, L.P.	Greenwich	CT	Normal distributions and/or adjustments	02/26/2010	09/30/2018	2,285,258					0		2,285,258	2,285,258			0	
	Trident VII, L.P.	Greenwich	CT	Normal distributions and/or adjustments	09/12/2016	09/30/2018	7,186					0		7,186	7,186			0	
	Turiya Fund LP	Hong Kong	CHN	Normal distributions and/or adjustments	02/25/2014	09/30/2018	996,528					0		996,528	996,528			0	
	Wayzata Opportunities Fund II, L.P.	Wayzata	MN	Normal distributions and/or adjustments	10/31/2007	09/30/2018	242,836					0		242,836	242,836			0	
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Normal distributions and/or adjustments	09/11/2012	09/30/2018	31,474					0		31,474	31,474			0	
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY	Normal distributions and/or adjustments	05/29/2008	09/30/2018	1,523,076					0		1,523,076	1,523,076			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							61,528,180	186,922	0	0	0	186,922	0	61,715,102	61,715,102	0	0	0	(186,368)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Brighthouse Renewables Holding, LLC	New York	NY	Normal distributions and/or adjustments	02/05/2010	09/30/2018	876,386					0		876,386	876,386			0	
	Euro TI Investments LLC	Hartford	CT	Normal distributions and/or adjustments	12/01/2004	09/30/2018	59,032					0		59,032	59,032			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							935,418	0	0	0	0	0	0	935,418	935,418	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000478 Sterling American Property III, LP	New York	NY	Dissolution	09/30/1999	03/31/2018		(4,686,241)				(4,686,241)		(4,686,241)	(4,625,137)		61,104	61,104	4,625,137
	p000561 Carlton Arms Of Bradenton LLP	Bradenton	FL	FLF Holdings	10/31/2003	03/08/2018		(57,403)				(57,403)		(57,403)			57,403	57,403	
	p000651 Morgan Stanley Real Estate Fund VI International T	New York	NY	Normal distributions and/or adjustments	06/06/2007	09/30/2018	(5,814)					0		(5,814)	(5,814)			0	
	p000652 Blackstone Real Estate Partners, VI L.P.	New York	NY	Normal distributions and/or adjustments	06/27/2007	09/30/2018	398,451					0		398,451	398,451			0	
	p000790 Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal distributions and/or adjustments	06/30/2010	09/30/2018	402,391					0		402,391	402,391			0	
	p001149 MetLife Core Property Fund, LP - MLUS	Morristown	NJ	Normal distributions and/or adjustments	11/01/2013	09/30/2018	(2,272,740)					0		(2,272,740)	(2,272,740)			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							(1,477,712)	(4,743,644)	0	0	0	(4,743,644)	0	(6,221,356)	(6,102,849)	0	118,507	118,507	4,625,137
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	p001128 ML 1065 Hotel, LLC (De)	Atlanta	GA	Normal distributions and/or adjustments	06/22/2015	09/30/2018	364,289					0		364,289	364,289			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							364,289	0	0	0	0	0	0	364,289	364,289	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	p000952 Mortgage Fund IVc, LP	Coral Gables	FL	Normal distributions and/or adjustments	12/12/2012	09/30/2018	6,996,253					0		6,996,253	6,996,253			0	
	p001156 MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	Normal distributions and/or adjustments	10/02/2015	09/30/2018	(1,691,674)					0		(1,691,674)	(1,691,674)			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							5,304,579	0	0	0	0	0	0	5,304,579	5,304,579	0	0	0	0
Surplus Debentures - Unaffiliated																			
023138 AA 8	AMBAC ASSURANCE CORPORATION	New York	NY	Residual Activity	02/12/2018	06/30/2018			178			178		178	13,716		13,538	13,538	(322)
2399999. Total - Surplus Debentures - Unaffiliated							0	0	178	0	0	178	0	178	13,716	0	13,538	13,538	(322)
Any Other Class of Asset - Unaffiliated																			
	General Deal	New York	NY	Normal distributions and/or adjustments	01/01/2001	09/30/2018	(12,535)					0		(12,535)	(12,535)			0	
4299999. Total - Any Other Class of Asset - Unaffiliated							(12,535)	0	0	0	0	0	0	(12,535)	(12,535)	0	0	0	0
4499999. Subtotal - Unaffiliated							65,626,444	(4,556,722)	178	0	0	(4,556,544)	0	61,069,900	61,177,410	(24,535)	132,045	107,510	4,438,447
4599999. Subtotal - Affiliated							1,299,707	0	0	0	0	0	0	1,299,707	1,299,707	0	0	0	0
4699999. Totals							66,926,151	(4,556,722)	178	0	0	(4,556,544)	0	62,369,607	62,477,117	(24,535)	132,045	107,510	4,438,447

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2018	Interest Capitalization		94,881	94,881		1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2018	Interest Capitalization		41,223	41,223		1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		09/01/2018	Interest Capitalization		29,624	29,624		1
38379W D9 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2018	Interest Capitalization		12,125	12,125		1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2018	Interest Capitalization		26,950	26,950		1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		07/01/2018	Interest Capitalization		31,794	31,794		1
38380B EV 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2018	Interest Capitalization		47,059	47,059		1
38380X 2N 6	GNMA_18-113A 3.500% 08/01/48		09/01/2018	Various		8,536,343	8,990,145	25,274	1
38380X 5T 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2018	Various		6,594,073	6,951,466	19,542	1
38380X DK 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2018	Various		8,427,543	8,827,043	12,835	1
38380X S5 7	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2018	Various		9,513,542	10,029,167	28,194	1
38380Y 5T 8	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/07/2018	BMOCM		19,065,395	20,000,000	52,500	1
38380Y BB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2018	Various		8,552,681	8,879,147	24,961	1
38380Y R8 0	GNMA_18-122 3.500% 09/01/48		09/07/2018	BNP PARIBAS		9,579,688	10,000,000	26,250	1
38380Y RD 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2018	Various		6,660,573	7,020,417	19,736	1
38380Y W9 2	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/12/2018	CITIGROUP GLOBAL MARKETS INC/		13,013,338	13,759,353	36,118	1
38380Y YL 3	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/20/2018	BNP PARIBAS		2,865,041	3,143,000	8,250	1
38381A AF 3	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/07/2018	MORGAN STANLEY & CO.		10,932,181	11,505,667	30,202	1
912810 SC 3	UNITED STATES TREASURY 3.125% 05/15/48		07/06/2018	CITIGROUP GLOBAL MARKETS INC/		6,233,452	6,000,000	28,023	1
912810 SD 1	UNITED STATES TREASURY 3.000% 08/15/48		09/26/2018	Various		9,829,321	10,000,000	21,196	1
912828 2X 7	UNITED STATES TREASURY 1.375% 09/30/19		07/27/2018	JP MORGAN SECURITIES LTD LDN		16,780,893	17,000,000	77,278	1
912828 4N 7	UNITED STATES TREASURY 2.875% 05/15/28		07/18/2018	Citibank - Russia		15,031,677	15,000,000	76,172	1
912828 4V 9	UNITED STATES TREASURY 2.875% 08/15/28		09/27/2018	Various		15,912,070	16,000,000	33,125	1
912828 4Y 3	UNITED STATES TREASURY 2.625% 08/31/20		09/18/2018	Various		299,453,725	300,000,000	210,290	1
912828 5A 4	UNITED STATES TREASURY 2.750% 09/15/21		09/19/2018	Various		99,658,403	100,000,000	26,588	1
912828 TR 1	UNITED STATES TREASURY 1.000% 09/30/19		08/03/2018	HSBC SECURITIES		5,897,356	6,000,000	20,984	1
912828 XY 1	UNITED STATES TREASURY 2.500% 06/30/20		07/16/2018	CITIGROUP GLOBAL MARKETS INC/		99,800,781	100,000,000	115,489	1
912828 Y4 6	UNITED STATES TREASURY 2.625% 07/31/20		07/30/2018	Various		39,963,752	40,000,000		1
0599999. Total - Bonds - U.S. Government						712,585,484	719,389,061	893,007	XXX
Bonds - All Other Government									
195325 CU 7	COLOMBIA REPUBLIC OF 5.000% 06/15/45	C	09/13/2018	SANTANDER INVESTMENT SECURITIE		5,005,000	5,000,000	63,889	2FE
80413T AH 2	SAUDI ARABIA KINGDOM OF 4.500% 04/17/3	D	09/14/2018	HSBC SECURITIES		5,012,500	5,000,000	94,375	1FE
900123 CB 4	TURKEY REPUBLIC OF 4.875% 04/16/43	D	09/07/2018	JEFFERIES & COMPANY INC.		6,225,550	8,900,000	174,755	3FE
X5424X BP 2	RUSSIAN FEDERATION 5.250% 06/23/47	D	08/09/2018	DEUTSCHE BANK AG LONDON		4,191,000	4,400,000	32,083	2FE
1099999. Total - Bonds - All Other Government						20,434,050	23,300,000	365,102	XXX
Bonds - U.S. Political Subdivisions of States									
915115 8F 9	UNIVERSITY OF TEXAS PERMANENT 3.376% 0		08/07/2018	WELLS FARGO & CO.		149,502	165,000	588	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						149,502	165,000	588	XXX
Bonds - U.S. Special Revenue and Special Assessment									
13077D BY 7	CALIFORNIA STATE UNIVERSITY 3.899% 11/		08/27/2018	WELLS FARGO & CO.		3,036,215	3,095,000	35,439	1FE
30711X JS 4	FANNIE MAE FNMA_17-C03 3.166% 10/25/29		08/07/2018	SOCIETE GENERALE		2,100,568	2,089,955	2,624	1
3128MJ 4W 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		08/17/2018	GOLDMAN SACHS & COMPANY		9,176,484	9,000,000	21,000	1
3132L9 UE 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/20/2018	JP MORGAN SECURITIES LTD LDN		(21,706)	(21,310)	(26)	1
3132Y1 C8 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		08/14/2018	GOLDMAN SACHS & COMPANY		27,901,801	26,797,453	53,595	1
3132Y1 HG 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		07/11/2018	GOLDMAN SACHS & COMPANY		43,377,565	42,342,167	70,570	1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		09/01/2018	Interest Capitalization		71,121	71,121		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		09/01/2018	Interest Capitalization		72,396	72,396		1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		09/01/2018	Interest Capitalization		217,065	217,065		1
3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		09/01/2018	Interest Capitalization		24,577	24,577		1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		09/01/2018	Interest Capitalization		181,163	181,163		1
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		09/01/2018	Interest Capitalization		10,779	10,779		1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		07/01/2018	Interest Capitalization		13,426	13,426		1
3136AS XB 7	FANNIE MAE FNMA_16-43 3.000% 07/01/46		09/01/2018	Interest Capitalization		38,431	38,431		1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		09/01/2018	Interest Capitalization		12,482	12,482		1
3136AT PS 7	FANNIE MAE FNMA_16-59 3.250% 09/01/46		09/01/2018	Interest Capitalization		95,112	95,112		1
3136AY EW 9	FANNIE MAE FNMA_17-83 3.000% 10/01/47		09/01/2018	Interest Capitalization		7,690	7,690		1
3136B0 YE 0	FANNIE MAE FNMA_18-1 3.500% 02/01/48		09/25/2018	JP MORGAN SECURITIES LTD LDN		9,193,068	9,992,890	26,231	1
3136B1 GY 4	FANNIE MAE FNMA_18-15 3.000% 03/01/48		08/24/2018	BANK OF AMERICA N.A.		7,848,866	8,451,000	19,719	1
3136B1 K6 0	FANNIE MAE FNMA_18-30 4.000% 05/01/48		09/01/2018	Various		4,913,238	4,721,159	8,365	1
3136B2 6H 0	FANNIE MAE FNMA_18-66 3.500% 09/01/48		09/01/2018	Various		13,882,614	14,425,947	41,953	1
3136B2 6W 7	FANNIE MAE ACES FNMA_18-M12 3.639% 07/		09/06/2018	MORGAN STANLEY & CO.		20,136,460	20,000,000	54,585	1
3136B2 7H 9	FANNIE MAE FNMA_18-72 3.500% 10/01/58		09/13/2018	JP MORGAN SECURITIES LTD LDN		37,756,073	40,033,111	105,087	1
3136B2 R9 5	FANNIE MAE FNMA_18-67 3.500% 09/01/48		09/01/2018	Various		15,856,124	16,552,398	48,137	1
3136B2 T3 6	FANNIE MAE FNMA_18-67 3.500% 09/01/48		09/01/2018	Various		12,706,965	13,192,005	38,365	1
3136B3 DN 7	FANNIE MAE FNMA_18-73 3.500% 10/01/48		09/07/2018	BNP PARIBAS		4,932,441	5,190,336	13,625	1
3136B3 DW 7	FANNIE MAE FNMA_18-73 3.500% 10/01/48		09/04/2018	BNP PARIBAS		11,674,978	12,305,642	32,302	1
3136B3 ER 7	FANNIE MAE FNMA_18-78 3.500% 10/01/48		09/10/2018	NOMURA SECURITIES INTERNATIONA		21,660,060	22,734,626	59,678	1
3136B3 FD 7	FANNIE MAE FNMA_18-76 4.000% 10/01/58		09/24/2018	BANK OF AMERICA N.A.		12,293,032	12,252,827	36,758	1
3136B3 FZ 8	FANNIE MAE FNMA_18-76 3.500% 10/01/48		09/10/2018	BANK OF AMERICA N.A.		23,659,180	25,000,000	65,625	1
3136B3 GG 9	FANNIE MAE FNMA_18-76 4.000% 10/01/58		09/17/2018	BANK OF AMERICA N.A.		26,818,146	26,438,098	79,314	1
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		09/01/2018	Interest Capitalization		142,693	142,693		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		09/01/2018	Interest Capitalization		73,947	73,947		1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		09/01/2018	Interest Capitalization		119,449	119,449		1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		09/01/2018	Interest Capitalization		189,074	189,074		1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		07/01/2018	Interest Capitalization		14,891	14,891		1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		07/01/2018	Interest Capitalization		13,847	13,847		1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Interest Capitalization		103,627	103,627		1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		07/01/2018	Interest Capitalization		13,813	13,813		1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		07/01/2018	Interest Capitalization		18,227	18,227		1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		09/01/2018	Interest Capitalization		77,656	77,656		1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		09/01/2018	Interest Capitalization		31,048	31,048		1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		09/01/2018	Interest Capitalization		169,055	169,055		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		09/01/2018	Interest Capitalization		49,664	49,664		1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		09/01/2018	Interest Capitalization		88,876	88,876		1
3137BQ 6W 2	FREDDIE MAC FHLMC_4590 3.500% 06/01/46		09/01/2018	Interest Capitalization		100,022	100,022		1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		09/01/2018	Interest Capitalization		13,078	13,078		1
3137BQ PF 8	STRU VS-1796 3.000% 03/18/45		09/01/2018	Interest Capitalization		25,376	25,376		1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		09/01/2018	Interest Capitalization		51,465	51,465		1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		09/01/2018	Interest Capitalization		39,019	39,019		1
3137F3 DE 1	FREDDIE MAC FHLMC_4768 3.500% 03/01/48		08/30/2018	BANK OF AMERICA N.A.		14,769,688	15,000,000	22,167	1
3137F4 4B 5	FHLMC MULTIFAMILY STRUCTURED P 4.000%		07/18/2018	BNP PARIBAS		6,730,150	6,560,000	16,036	1
3137F4 XQ 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/24/2018	BMOCM		9,309,127	10,249,168	25,908	1

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3137FD NH 1	FREDDIE MAC FHLMC_4755 3.000% 02/01/48		08/29/2018	MITSUBISHI UFJ SECURITIES USA		8,324,233	9,452,643	2,363	1
3137FG S8 9	FREDDIE MAC FHLMC_4817 3.500% 08/01/48		09/01/2018	Various		7,461,437	7,973,220	6,183	1
3137FH 7L 1	FREDDIE MAC FHLMC_4825 4.000% 01/01/48		09/20/2018	NOMURA SECURITIES INTERNATIONA		8,164,339	8,286,040	22,096	1
3137FH 7M 9	FREDDIE MAC FHLMC_4825 3.500% 09/01/48		09/01/2018	Various		19,807,787	20,708,661	60,225	1
3137FH DN 0	FREDDIE MAC FHLMC_4821 4.000% 07/01/48		09/18/2018	WELLS FARGO & CO		41,220,099	41,375,256	91,945	1
3137FH G3 1	FREDDIE MAC FHLMC_4821 3.500% 09/01/58		09/12/2018	WELLS FARGO & CO		23,658,348	25,398,545	39,509	1
3137FH GA 5	FREDDIE MAC FHLMC_4821 4.000% 06/01/47		09/01/2018	Various		13,805,283	13,502,486	44,859	1
3137FH HM 8	FREDDIE MAC FHLMC_4821 4.000% 05/01/48		09/20/2018	WELLS FARGO & CO		6,937,736	7,023,333	18,729	1
3137FH QK 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/04/2018	BNP PARIBAS		8,158,027	8,464,536	22,219	1
3137FH QV 8	FHLMC MULTIFAMILY STRUCTURED P 3.500%		09/05/2018	MITSUBISHI UFJ SECURITIES USA		14,276,953	15,000,000	39,375	1
3137FH RM 7	FHLMC MULTIFAMILY STRUCTURED P 3.500%		09/14/2018	CITIGROUP GLOBAL MARKETS INC/		4,785,078	5,141,790	13,497	1
3137FH T6 0	FREDDIE MAC FHLMC_4830 4.000% 07/01/48		09/18/2018	CREDIT SUISSE SECURITIES USA L		2,900,330	2,909,080	8,727	1
3137GA JM 0	FREDDIE MAC FHLMC_3748 4.000% 10/01/40		07/18/2018	WELLS FARGO & CO		5,164,453	5,000,000	12,222	1
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		09/01/2018	Interest Capitalization		522,715	522,715		1
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/15/2018	GOLDMAN SACHS & COMPANY		12,596,946	12,316,929	26,002	1
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		07/11/2018	BARCLAYS CAPITAL INC		20,661,576	20,182,248	26,910	1
3138WL CE 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/14/2018	CITIGROUP GLOBAL MARKETS INC/		23,088,214	22,607,798	40,192	1
3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/14/2018	CITIGROUP GLOBAL MARKETS INC/		37,856,595	38,293,379	63,290	1
3140HL TF 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/28/2018	BARCLAYS CAPITAL INC		12,144,185	11,917,930	39,726	1
3140J7 US 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/10/2018	CREDIT SUISSE SECURITIES USA L		50,483,976	49,267,680	76,639	1
3140J8 2W 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/26/2018	AMHERST PIERPONT SECURITIES LL		40,211,799	39,749,095	119,247	1
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/17/2018	AMHERST PIERPONT SECURITIES LL		4,076,165	3,981,299	9,290	1
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/15/2018	JP MORGAN SECURITIES LTD LDN		13,922,712	13,595,569	28,702	1
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/17/2018	AMHERST PIERPONT SECURITIES LL		39,838,959	38,932,916	97,946	1
3140Q8 AT 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/11/2018	RBC DOMINION SECURITIES INC		26,779,654	27,062,969	31,573	1
3140Q8 DB 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2018	BANK OF AMERICA N.A		9,514,383	9,605,182	12,140	1
3140Q8 KL 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/14/2018	CREDIT SUISSE SECURITIES USA L		24,785,728	24,255,147	43,120	1
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/19/2018	MORGAN STANLEY & CO		(72,373)	(70,819)	(87)	1
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		07/11/2018	GOLDMAN SACHS & COMPANY		17,689,359	16,897,928	31,684	1
31418C 3D 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/27/2018	CITIGROUP GLOBAL MARKETS INC/		9,086,367	9,000,000	25,667	1
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/25/2018	Various		65,125,631	64,294,898	166,374	1
35563P DX 4	SEASONED CREDIT RISK TRANSFER 2.000% 0		08/29/2018	CITIGROUP GLOBAL MARKETS INC/		3,824,350	4,545,188	1,263	1
35563P EB 1	SEASONED CREDIT RISK TRANSFER 3.000% 0		09/17/2018	CITIGROUP GLOBAL MARKETS INC/		9,196,559	9,849,059	14,774	1
35563P EC 9	SEASONED CREDIT RISK TRANSFER 3.000% 0		08/29/2018	CITIGROUP GLOBAL MARKETS INC/		6,087,486	7,232,545	3,014	1
35563P GE 3	FHMLC - SCRT SCRT_18-3 3.000% 08/01/57		09/01/2018	Various		5,880,805	7,035,044	25,667	1
35563P GK 9	FHMLC - SCRT SCRT_18-3 3.500% 08/01/57		09/01/2018	Various		13,624,270	15,087,628	64,167	1
35564C AB 3	FREDDIE MAC FHLMC_18-1-A1 3.500% 06/01		07/31/2018	WELLS FARGO & CO		12,739,484	13,000,000	1,264	1
452252 FH 7	ILLINOIS ST TOLL HWY AUTH 6.184% 01/01		09/27/2018	BARCLAYS CAPITAL INC		739,975	601,000	9,291	1FE
59333P 3S 5	MIAMI DADE COUNTY FLA 3.962% 10/01/30		08/16/2018	JP MORGAN SECURITIES LTD LDN		12,690,000	12,690,000		1FE
626207 YS 7	MUNICIPAL ELEC AUTH GA SPL OBL 7.055%		08/22/2018	GOLDMAN SACHS & COMPANY		6,998,368	5,846,000	156,964	1FE
63940H AB 9	NAVIENT STUDENT LOAN TRUST NAV 3.066%		08/29/2018	GOLDMAN SACHS & COMPANY		3,386,898	3,369,000	1,091	1FE
64972F H2 5	NEW YORK CITY MUNICIPAL WATER 5.750% 0		09/20/2018	WELLS FARGO & CO		1,864,545	1,500,000	23,719	1FE
64972F L2 0	NEW YORK CITY MUNICIPAL WATER 6.011% 0		09/20/2018	Various		2,224,602	1,730,000	28,213	1FE
677632 G8 8	OHIO STATE UNIVERSITY 3.798% 12/01/46		08/08/2018	GOLDMAN SACHS & COMPANY		242,517	250,000	1,799	1FE
73358W X9 0	PORT AUTHORITY OF NEW YORK&NEW 4.031%		09/11/2018	Various		30,674,850	30,900,000	31,666	1FE
837151 FS 3	SOUTH CAROLINA PUBLIC SERVICE 4.122% 1		07/10/2018	MORGAN STANLEY & CO		318,595	320,000	1,502	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
837151 RW 1	SOUTH CAROLINA PUBLIC SERVICE 2.388% 1		07/24/2018	GOLDMAN SACHS & COMPANY		933,890	1,000,000	3,648	1FE
89602N VM 3	TRIBOROUGH BRIDGE & TUNNEL AUT 5.550%		08/23/2018	MORGAN STANLEY & CO		4,847,960	4,000,000	62,900	1FE
91412G XY 6	REGENTS OF THE UNIVERSITY OF C 4.131%		09/27/2018	MORGAN STANLEY & CO		2,995,860	3,000,000	46,818	1FE
91514A GU 3	UNIVERSITY OF TEXAS SYSTEM 3.354% 08/1		08/08/2018	WELLS FARGO & CO		3,150,035	3,500,000	57,065	1FE
977100 GH 3	WISCONSIN ST GEN FD 3.154% 05/01/27		07/19/2018	WELLS FARGO & CO		7,787,440	8,000,000	57,473	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,044,975,389	1,054,585,458	2,689,719	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	ARDENT HEALTH PARTNERS LLC 2018 Term Loa		07/19/2018	DIRECT		2,970,000	3,000,000		4FE
000000 00 0	CELESTICA INC. TL +L200 06/14/2		07/11/2018	BANK OF AMERICA N.A.		2,985,000	3,000,000		3FE
000000 00 0	CLEAN HARBORS INC. 06/27/24		08/01/2018	DIRECT		2,998,054	2,992,443		3FE
000000 00 0	COMPASS POWER GENERATION LLC TL +L375		08/15/2018	Tax Free Exchange		2,465,982	2,480,453		3FE
000000 00 0	DELOS FINANCE SARL 10/06/23	D	07/26/2018	DIRECT		505,566	504,935		2FE
000000 00 0	DP WORLD LTD 2.375% 09/25/26	B	09/18/2018	HSBC SECURITIES		5,791,504	5,844,750		2FE
000000 00 0	DYNATRACE INTERMEDIATE LLC 08/2		09/13/2018	DIRECT		1,500,000	1,500,000		4FE
000000 00 0	EASTERN POWER LLC 10/02/23		07/11/2018	MORGAN STANLEY & CO		590,984	589,510		4FE
000000 00 0	GFL ENVIRONMENTAL INC TL +L275		09/18/2018	Various		1,744,982	1,749,355		3FE
000000 00 0	GIP III STETSON I LP 07/19/25		09/14/2018	DIRECT		3,940,000	4,000,000		3FE
000000 00 0	GRAFTECH FINANCE INC TL +L350 0		07/18/2018	JP MORGAN SECURITIES LTD LDN		2,970,000	3,000,000		4FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC 10		08/24/2018	DIRECT		4,005,000	4,000,000		2FE
000000 00 0	KRATON POLYMERS LLC 03/05/25		07/13/2018	CITIGROUP GLOBAL MARKETS INC/		2,993,750	3,000,000		3FE
000000 00 0	LIGHTSTONE HOLDCO LLC 01/30/24		09/13/2018	DIRECT		2,987,500	3,000,000		3FE
000000 00 0	METRO-GOLDWYN-MAYER INC 07/03/2		08/10/2018	DIRECT		3,980,000	4,000,000		3FE
000000 00 0	MICHAELS STORES INC 01/28/23		05/18/2018	JP MORGAN SECURITIES LTD LDN		1,000,000	1,000,000		3FE
000000 00 0	MICROCHIP TECH INC TL +L200 05/		09/10/2018	Various		7,501,250	7,500,000		2FE
000000 00 0	OPEN TEXT CORP 05/23/25	A	07/12/2018	BARCLAYS CAPITAL INC		3,994,988	3,990,000		2FE
000000 00 0	PERSPECTA INC 05/30/25		08/10/2018	DIRECT		2,496,875	2,500,000		3FE
000000 00 0	PLASTIPAK HOLDINGS INC. 10/14/2		08/08/2018	Various		4,590,226	4,593,467		3FE
000000 00 0	SELECT MEDICAL CORP 03/01/21		07/19/2018	DIRECT		2,005,000	2,000,000		3FE
000000 00 0	STADCO LA LLC 05/01/23		09/28/2018	Various		2,615,448	2,615,448		2Z
000000 00 0	STADCO LA LLC 4.223% 05/01/23		06/29/2018	Various		(1,039,216)	(1,039,216)		2Z
000000 00 0	STARS GROUP HOLDINGS BV 2018 USD Increme	C	08/23/2018	DIRECT		2,002,500	2,000,000		4FE
000000 00 0	TDC AS 05/31/25	C	08/23/2018	DIRECT		5,970,000	6,000,000		3FE
000000 00 0	TKC HOLDINGS 02/01/23		08/09/2018	DIRECT		997,475	997,475		4FE
000000 00 0	TRANS UNION LLC TL +L200 06/19/		07/10/2018	DEUTSCHE BANK SECURITIES INC		3,990,000	4,000,000		3FE
000000 00 0	TRICO PRODUCTS CORP TL +L550 02		09/19/2018	DIRECT		1,005,000	1,000,000		4FE
000000 00 0	UNIMIN CORP TL +L375 06/01/25		08/27/2018	DIRECT		990,000	1,000,000		3FE
000000 00 0	UNITED AIRLINES INC210795 04/01		08/08/2018	DIRECT		993,734	997,475		2FE
000000 00 0	US SILICA CO TL +L400 05/01/25		08/30/2018	DIRECT		999,981	997,487		4FE
000000 00 0	VIRTUS INVESTMENT PARTNERS INC		07/02/2018	Various		3,002,500	3,000,000		3FE
000000 00 0	VIRTUS INVESTMENTS 06/01/24		07/02/2018	Tax Free Exchange		3,002,500	3,000,000		3FE
000000 00 0	WYNDHAM HOTELS & RESORTS INC TL +L175		08/02/2018	DIRECT		5,012,500	5,000,000		2FE
000000 00 0	ZODIAC POOL SOLUTIONS LLC TL +L225		08/23/2018	Various		6,489,375	6,500,000		3FE
00115A AJ 8	AEP TRANSMISSION COMPANY LLC 4.250% 09		09/05/2018	Various		12,505,725	12,500,000		1FE
00164V AD 5	AMC NETWORKS INC 5.000% 04/01/24		09/25/2018	SCOTT AND FITZGERALD		412,650	420,000	10,267	3FE
00184@ AA 4	AMAZON.COM INC 4.095% 06/30/39		09/17/2018	SUNTRUST ROBINSON HUMPHREY		1,201,944	1,201,944		1Z
002810 33 1	ICL ISRAEL CHEMICALS LTD 6.375% 05/31/	D	09/13/2018	BARINGS		5,025,000	5,000,000	95,625	2FE
002824 BH 2	Abbott Laboratories 4.900% 11/30/46		07/12/2018	BARCLAYS CAPITAL INC		5,559,100	5,000,000	31,306	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
00488P AF 2	ACRISURE LLC 11/22/23		07/18/2018	JP MORGAN SECURITIES LTD LDN		997,500	1,000,000		4FE
007589 AB 0	ADVOCATE HEALTH AND HOSPITALS 4.272% 0		08/07/2018	JP MORGAN SECURITIES LTD LDN		7,000,000	7,000,000		1FE
00776A AA 7	AERBORNE FUNDING II LIMITED 4.180% 05/		08/01/2018	DIRECT		14,778,664	14,778,664		1FE
009279 AC 4	AIRBUS SE 3.950% 04/10/47	D	09/27/2018	MORGAN STANLEY & CO		14,611,200	15,000,000	281,438	1FE
01609W AV 4	ALIBABA GROUP HOLDING LTD_F061 4.200%	D	09/14/2018	CANTOR FITZGERALD & CO		1,388,922	1,515,000	18,029	1FE
023135 BJ 4	AMAZON.COM INC 4.050% 08/22/47		07/12/2018	BANK OF AMERICA N.A		5,058,450	5,000,000	81,000	1FE
02315Q AA 6	AMBAC LSNI LLC 7.337% 02/12/23	D	02/12/2018	DIRECT			49,117		5Z
030288 B* 4	AMERICAN TRANSMISSION SYSTEMS 4.320% 1		09/27/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		1Z
03028P H# 6	AMERICAN TRANSMISSION CO LLC 3.950% 07		07/18/2018	JP MORGAN SECURITIES LTD LDN		1,300,000	1,300,000		1Z
03028P J* 8	AMERICAN TRANSMISSION CO LLC 4.120% 07		07/18/2018	JP MORGAN SECURITIES LTD LDN		2,300,000	2,300,000		1Z
031162 BZ 2	AMGEN INC 4.400% 05/01/45		07/30/2018	GOLDMAN SACHS & COMPANY		1,969,860	2,000,000	22,000	2FE
032654 AN 5	ANALOG DEVICES INC 3.500% 12/05/26		09/18/2018	GOLDMAN SACHS & COMPANY		9,602,720	10,000,000	100,817	2FE
03759C AQ 3	APIDOS CLO APID_16-24A 5.398% 10/20/30	C	08/23/2018	BANK OF AMERICA N.A		2,000,000	2,000,000		2AM
037833 BX 7	APPLE INC 4.650% 02/23/46		08/20/2018	MORGAN STANLEY & CO		11,049,700	10,000,000	231,208	1FE
037833 DK 3	APPLE INC 3.000% 11/13/27		07/18/2018	MORGAN STANLEY & CO		4,804,900	5,000,000	27,917	1FE
05545M AA 0	BBA US HOLDINGS INC 5.375% 05/01/26		08/22/2018	Various		1,001,250	1,000,000	17,618	3FE
06035R AS 5	BANK_18-BN14 4.231% 09/15/60		09/18/2018	MORGAN STANLEY & CO		1,029,932	1,000,000	3,056	1FE
06051G HM 4	BANK OF AMERICA CORP 4.271% 07/23/29		07/18/2018	PUBLIC JOINT STOCK COMPANY CRE		8,000,000	8,000,000		1FE
06539L BB 5	BANK_18-BN13 4.217% 08/01/61		07/23/2018	WELLS FARGO & CO		3,295,846	3,200,000	375	1FE
06540R AE 4	BANK BANK_17-BNK9 3.538% 11/01/54		09/17/2018	Various		7,607,192	7,740,000	12,399	1FM
06541X AF 7	BANK BANK_17-BNK7 3.435% 09/01/60		09/18/2018	WELLS FARGO & CO		12,650,625	13,000,000	23,568	1FM
06983N AC 1	BASIC ASSET BACKED SECURITIES 2.526% 0		07/09/2018	MORGAN STANLEY & CO		3,920,266	3,932,555	4,197	1FM
07274N BF 9	BAYER US FINANCE II LLC 4.400% 07/15/4		07/12/2018	Tax Free Exchange		3,449,584	5,000,000	108,167	2FE
0778FP AA 7	BELL CDA 4.464% 04/01/48		09/11/2018	CITIGROUP GLOBAL MARKETS INC/		14,815,200	15,000,000	306,900	2FE
08161B AY 9	BENCHMARK MORTGAGE TRUST BMARK 4.025%		08/14/2018	CITIGROUP GLOBAL MARKETS INC/		5,137,891	5,000,000	8,385	1FE
08161C AE 1	BENCHMARK MORTGAGE TRUST BMARK 3.882%	C	08/27/2018	Various		11,265,673	11,061,000	26,301	1FE
08161H AF 7	BENCHMARK MORTGAGE TRUST BMARK 4.121%		07/23/2018	DEUTSCHE BANK SECURITIES INC		3,696,750	3,600,000	9,890	1FE
08162C AD 2	BENCHMARK MORTGAGE TRUST BMARK 4.261%		09/20/2018	CITIGROUP GLOBAL MARKETS INC/		7,724,520	7,500,000	7,007	1FE
08162C AF 7	BENCHMARK MORTGAGE TRUST BMARK 4.441%		09/20/2018	CITIGROUP GLOBAL MARKETS INC/		3,347,433	3,250,000	3,207	1FE
08162P AX 9	BENCHMARK MORTGAGE TRUST BMARK 3.666%		08/13/2018	CITIGROUP GLOBAL MARKETS INC/		2,498,926	2,500,000	3,564	1FE
103304 BQ 3	BOYD GAMING CORP 6.000% 08/15/26		08/16/2018	Tax Free Exchange		2,049,000	2,049,000	342	4FE
12595V AD 9	COMM MORTGAGE TRUST COMM_18-CO 4.228%		08/22/2018	Various		8,247,102	7,975,000	15,115	1FE
126307 AQ 0	CSC HLDGS LLC 5.500% 04/15/27		07/12/2018	CREDIT SUISSE SECURITIES USA L		967,500	1,000,000	13,903	3FE
126408 HK 2	CSX CORP 4.300% 03/01/48		08/22/2018	Various		9,839,350	10,000,000	197,083	2FE
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		09/01/2018	Interest Capitalization		10,056	10,056		1FM
12708# AA 4	CHARTER COMMUNICATIONS CTL 5.550% 07/1		07/16/2018	CTL CAPITAL LLC		4,500,000	4,500,000		2Z
134011 AJ 4	CAMP PENDLETON & QUANTICO HOUS 5.572%		08/07/2018	BANK OF AMERICA N.A		22,065,984	19,525,000	386,821	1FE
16411Q AB 7	CHENIERE ENERGY PARTNERS LP 5.250% 10/		07/26/2018	Tax Free Exchange		2,000,000	2,000,000	33,542	3FE
16411Q AC 5	CHENIERE ENERGY PARTNERS LP 5.625% 10/		09/19/2018	J.P. MORGAN SEC INC		834,150	830,000	1,297	3FE
166764 BD 1	CHEVRON CORP 3.326% 11/17/25		07/18/2018	MORGAN STANLEY & CO		4,950,450	5,000,000	29,103	1FE
17181T AG 6	CIFC FUNDING LTD CIFC_18-4A 5.286% 10/		08/20/2018	CREDIT SUISSE SECURITIES USA L		1,500,000	1,500,000		2AM
17291E AW 1	CITIGROUP COMMERCIAL MORTGAGE 3.720% 1		08/27/2018	WELLS FARGO & CO		5,033,008	5,000,000	14,467	1FM
17305C AE 9	CITIUS FUNDING LTD CTIUS_06-1A 5.010%		09/05/2018	Interest Capitalization		16,870	16,870		6FE
17327F AD 8	CITIGROUP COMMERCIAL MORTGAGE 4.009% 0		09/21/2018	Various		7,702,758	7,550,000	12,940	1FE
18539U AA 3	NRG YIELD OPERATING LLC 5.750% 10/15/2		09/17/2018	Rabobank - London		3,420,000	3,420,000		3FE
191219 BD 5	COCA-COLA REFRESHMENTS USA INC 7.000%		07/30/2018	Tax Free Exchange		17,381,119	23,725,000	345,990	1FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
202795 JL 5	COMMONWEALTH EDISON 3.750% 08/15/47		08/23/2018	SUSQUEHANNA FINANCIAL GROUP LL		4,787,500	5,000,000	6,250	1FE
21872# AA 5	CORECIVIC OF KANSAS LLC 4.430% 01/31/4		08/15/2018	JP MORGAN SECURITIES LTD LDN		1,453,960	1,453,960		1FE
221644 AA 5	COTT HOLDINGS INC 5.500% 04/01/25		09/21/2018	Various		2,746,195	2,825,000	60,366	4FE
224044 CK 1	COX COMMUNICATIONS INC 4.600% 08/15/47		08/30/2018	CREDIT SUISSE SECURITIES USA L		4,708,656	5,000,000	9,008	2FE
233046 AF 8	DB MASTER FINANCE LLC DNKN_17- 4.030%		08/14/2018	GUGGENHEIM SECURITIES		1,970,100	1,990,000	19,158	2AM
23311V AG 2	DCP MIDSTREAM OPERATING LP 5.375% 07/1		07/10/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		3FE
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		09/05/2018	Various		431,051	431,051		1
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		09/05/2018	Various		786,486	786,486		1Z
23330J AB 7	DP WORLD LTD 5.625% 09/25/48	D	09/18/2018	CITIGROUP GLOBAL MARKETS INC/		9,892,800	10,000,000		2FE
23338V AH 9	DTE ELECTRIC CO 4.050% 05/15/48		09/21/2018	GOLDMAN SACHS & COMPANY		2,464,600	2,500,000	38,813	1FE
25746U BM 0	DOMINION RESOURCES INC/VA 4.900% 08/01		07/23/2018	WELLS FARGO & CO		5,217,550	5,000,000	118,417	2FE
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_ 3.964%	C	08/10/2018	GOLDMAN SACHS & COMPANY		14,000,000	14,000,000	12,206	1FE
26442T AE 7	DUKE UNIVERSITY 3.299% 10/01/46		08/07/2018	GOLDMAN SACHS & COMPANY		399,443	450,000	5,278	1FE
268317 AU 8	ELECTRICITE DE FRANCE SA 4.500% 09/21/	C	09/18/2018	CITIGROUP GLOBAL MARKETS INC/		4,939,400	5,000,000		1FE
268317 AV 6	ELECTRICITE DE FRANCE SA 4.875% 09/21/	D	09/18/2018	MORGAN STANLEY & CO		4,863,050	5,000,000		1FE
29278G AK 4	ENEL FINANCE INTERNATIONAL NV 4.875% 0	D	09/11/2018	J.P. MORGAN SEC INC		4,959,550	5,000,000		2FE
29336U AE 7	CROSSTEX ENERGY LP 4.150% 06/01/25		08/15/2018	MORGAN STANLEY & CO		1,870,000	2,000,000	17,522	3FE
29364W BB 3	ENTERGY LOUISIANA LLC 4.200% 09/01/48		08/08/2018	BNP PARIBAS		4,990,550	5,000,000		1FE
29446M AB 8	EQUINOR ASA 3.625% 09/10/28	C	09/05/2018	PUBLIC JOINT STOCK COMPANY CRE		4,991,700	5,000,000		1FE
30023J AV 0	EVERGREEN CREDIT CARD TRUST E 2.508%		07/23/2018	TD SECURITIES USA LLC		1,000,000	1,000,000		1FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		09/25/2018	Various		989,883	989,883		2
34489* AE 9	NFL TRUST IV 4.210% 10/05/33		08/15/2018	BANK OF AMERICA N.A		2,250,000	2,250,000		1FE
34489* AF 6	NFL TRUST IV 4.340% 10/05/38		08/15/2018	BANK OF AMERICA N.A		3,350,000	3,350,000		1FE
36253P AG 7	GS MORTGAGE SECURITIES CORP II 3.638%		07/23/2018	WELLS FARGO & CO		3,118,750	3,200,000	7,761	1FM
36760B A* 0	GATEWAY CASINOS AND ENTERTAINM TL +L300	A	09/12/2018	DIRECT		1,990,000	2,000,000		3FE
404121 AH 8	HCA-THE HEALTHCARE CO 5.375% 09/01/26		08/09/2018	GOLDMAN SACHS & COMPANY		1,815,000	1,815,000		3FE
404121 AJ 4	HCA-THE HEALTHCARE CO 5.625% 09/01/28		08/09/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000		3FE
40464* AA 3	HA FEDERAL FUNDING IV TRUST 4.089% 12/		09/28/2018	DIRECT		217,966	217,966		1
40471@ AA 2	HA IPC FUNDING TRUST 4.564% 06/06/46		09/06/2018	DIRECT		219,540	219,540		2Z
40573L AS 5	HALFMOON PARENT INC 4.375% 10/15/28		09/06/2018	MORGAN STANLEY & CO		14,980,050	15,000,000		2FE
40573L AU 0	HALFMOON PARENT INC 4.800% 08/15/38		09/06/2018	Various		21,000,990	21,000,000		2FE
413875 AS 4	HARRIS CORPORATION 4.854% 04/27/35		08/20/2018	CITIGROUP GLOBAL MARKETS INC/		10,437,100	10,000,000	155,058	2FE
413875 AT 2	HARRIS CORPORATION 5.054% 04/27/45		09/18/2018	CITIGROUP GLOBAL MARKETS INC/		7,278,670	7,000,000	140,529	2FE
43641N CA 0	HOLMES MASTER ISSUER PLC HMI_1 2.561%		08/23/2018	BANK OF AMERICA N.A		2,000,000	2,000,000		1FE
44043V AC 2	HORIZON PHARMA INC 03/29/24		07/13/2018	CITIGROUP GLOBAL MARKETS INC/		998,750	1,000,000		3FE
454889 AT 3	Indiana Michigan Power Co 4.250% 08/15		08/06/2018	PNC CAPITAL MARKETS LLC		5,170,256	5,200,000		1FE
456837 AM 5	ING GROEP NV 4.550% 10/02/28	C	09/25/2018	GOLDMAN SACHS & COMPANY		7,175,376	7,200,000		1FE
45866F AH 7	INTERCONTINENTAL EXCHANGE INC 4.250% 0		08/06/2018	PUBLIC JOINT STOCK COMPANY CRE		9,928,800	10,000,000		1FE
46123U AG 3	INVENERGY THERMAL OPERATING I 0		08/30/2018	DIRECT		3,491,250	3,500,000		3FE
46590T AE 5	JPMDB COMMERCIAL MORTGAGE SECU 3.694%		08/14/2018	DEUTSCHE BANK SECURITIES INC		5,010,742	5,000,000	7,696	1FM
485134 BR 0	KANSAS CITY POWER & LIGHT COMP 4.200%		07/12/2018	BANK OF AMERICA N.A		5,008,900	5,000,000	78,750	2FE
501044 DF 5	KROGER CO THE 3.875% 10/15/46		07/12/2018	GOLDMAN SACHS & COMPANY		8,557,700	10,000,000	97,951	2FE
513076 AZ 2	LAMAR MEDIA CORP. TL +L175 03/1		08/02/2018	DIRECT		1,999,988	1,995,000		2FE
513272 AB 0	LAMB WESTON HOLDINGS INC 4.875% 11/01/		09/26/2018	GOLDMAN SACHS & COMPANY		317,281	325,000	6,470	3FE
539830 BK 4	LOCKHEED MARTIN CORPORATION 4.500% 05/		07/12/2018	CITIGROUP GLOBAL MARKETS INC/		5,501,132	5,200,000	39,650	2FE
559665 AA 2	MAGNOLIA OIL & GAS OPERATING L 6.000%		07/17/2018	CITIGROUP GLOBAL MARKETS INC/		445,000	445,000		4FE

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57563N AB 4	MASSACHUSETTS EDL FING AUTH 3.850% 05/		09/20/2018	RBC DOMINION SECURITIES INC		4,804,105	4,850,000		1FE
58013M FC 3	MCDONALDS CORPORATION 4.450% 03/01/47		07/09/2018	CITIGROUP GLOBAL MARKETS INC/		10,156,000	10,000,000	160,694	2FE
58013M FH 2	MCDONALDS CORPORATION 4.450% 09/01/48		08/13/2018	J.P. MORGAN SEC INC		19,904,200	20,000,000		2FE
58943P AN 2	MEREDITH CORPORATION TL +L300 0		07/17/2018	Various		4,522,319	4,519,825		3FE
605024 AM 0	NEXSTAR BROADCASTING INC/MISSI		08/08/2018	DIRECT		114,796	114,652		3FE
61691J AV 6	MORGAN STANLEY CAPITAL I TRUST 3.530%		09/20/2018	MORGAN STANLEY & CO		3,904,844	4,000,000	9,021	1FM
61766R BC 9	MORGAN STANLEY BAML TRUST MSBA 3.527%		09/21/2018	MORGAN STANLEY & CO		5,319,102	5,500,000	12,932	1FM
61767Y AY 6	MORGAN STANLEY CAPITAL I TRUST 3.914%		08/27/2018	MORGAN STANLEY & CO		5,076,367	5,000,000	15,221	1FE
61767Y BC 3	MORGAN STANLEY CAPITAL I TRUST 4.429%		06/27/2018	MORGAN STANLEY & CO				4,060	1FE
61910L AD 6	BAYVIEW OPPORTUNITY MASTER FUN 4.125%		08/28/2018	DIRECT		10,580,469	10,580,469		4Z
641062 AF 1	NESTLE HOLDINGS INC 3.625% 09/24/28		09/17/2018	PUBLIC JOINT STOCK COMPANY CRE		14,927,700	15,000,000		1FE
641062 AL 8	NESTLE HOLDINGS INC 3.900% 09/24/38		09/17/2018	J.P. MORGAN SEC INC		29,679,300	30,000,000		1FE
641062 AN 4	NESTLE HOLDINGS INC 4.000% 09/24/48		09/18/2018	J.P. MORGAN SEC INC		19,727,760	20,000,000		1FE
65336R AR 9	NEXSTAR BROADCASTING INC 01/17/		08/08/2018	DIRECT		843,574	842,521		3FE
65473Q BG 7	NISOURCE FINANCE CORPORATION 3.950% 03		07/13/2018	BANK OF AMERICA N.A		9,447,600	10,000,000	117,403	2FE
65557F AH 9	NORDEA BANK AB 4.600% 09/13/33	D	09/06/2018	PUBLIC JOINT STOCK COMPANY CRE		5,000,000	5,000,000		1FE
665772 CL 1	NORTHERN STATES POWER COMPANY 4.125% 0		09/21/2018	PUBLIC JOINT STOCK COMPANY CRE		4,986,450	5,000,000	74,479	1FE
665859 AT 1	NORTHERN TRUST CORPORATION 3.650% 08/0		07/31/2018	MORGAN STANLEY & CO		12,983,750	13,000,000		1FE
666807 BH 4	NORTHROP GRUMMAN CORP 4.750% 06/01/43		07/11/2018	GOLDMAN SACHS & COMPANY		10,533,500	10,000,000	55,417	2FE
67022* AC 7	NSTAR GAS CO 4.090% 10/01/48		09/27/2018	KEYBANC CAPITAL MARKETS INC		12,400,000	12,400,000		1Z
67054K AA 7	NUMERICABLE GROUP SA 7.375% 05/01/26	C	09/21/2018	Various		3,789,625	3,830,000	12,517	4FE
674599 CM 5	OCCIDENTAL PETROLEUM CORPORATI 3.000%		07/18/2018	MORGAN STANLEY & CO		4,769,700	5,000,000	64,583	1FE
68233J BE 3	ONCOR ELECTRIC DELIVERY CO LLC 3.700%		08/07/2018	Rabobank - London		9,995,300	10,000,000		1FE
68233J BF 0	ONCOR ELECTRIC DELIVERY CO LLC 4.100%		08/07/2018	CITIGROUP GLOBAL MARKETS INC/		14,985,300	15,000,000		1FE
69327R AJ 0	PDC ENERGY INC DELAWARE 5.750% 05/15/2		07/25/2018	Tax Free Exchange		2,320,000	2,320,000	25,939	4FE
69349L AR 9	PNC BANK NATIONAL ASSOCIATION 4.050% 0		07/23/2018	CITIGROUP GLOBAL MARKETS INC/		9,975,600	10,000,000		1FE
69370N AB 2	PELABUHAN INDONESIA II PERSERO 4.250%	C	07/20/2018	Various		3,885,200	4,000,000	35,689	2FE
69394* AA 7	PPM FINCO LP 4.476% 03/31/54		08/01/2018	DIRECT		3,881,764	3,881,764		2FE
702150 AD 5	PARTY CITY HOLDINGS INC 6.625% 08/01/2		07/26/2018	GOLDMAN SACHS & COMPANY		445,000	445,000		4FE
71336W AA 3	PEPPER RESIDENTIAL SECURITIES 3.038% 0		07/26/2018	NATIONAL AUSTRALIA BANK LIMITE		3,000,000	3,000,000		1FE
715604 AA 2	PERU LNG SRL 5.375% 03/22/30	C	09/13/2018	BANK OF AMERICA N.A		5,896,413	5,795,000	151,415	2FE
71647N AY 5	PETROBRAS GLOBAL FINANCE BV 5.999% 01/	C	09/20/2018	Tax Free Exchange		199,610	200,000	1,766	3FE
717081 EK 5	PFIZER Inc 4.200% 09/15/48		09/04/2018	PUBLIC JOINT STOCK COMPANY CRE		23,942,880	24,000,000		1FE
717081 EP 4	PFIZER Inc 3.600% 09/15/28		09/04/2018	CITIGROUP GLOBAL MARKETS INC/		19,968,200	20,000,000		1FE
737446 AK 0	POST HOLDINGS INC 5.000% 08/15/26		08/06/2018	Various		950,000	1,000,000	24,028	4FE
740816 AM 5	PRESIDENT & FELLOWS OF HARVARD 3.150%		08/07/2018	BANK OF AMERICA N.A		3,046,675	3,424,000	7,190	1FE
740816 AN 3	HARVARD UNIVERSITY 3.300% 07/15/56		08/07/2018	BANK OF AMERICA N.A		4,851,590	5,450,000	11,990	1FE
760759 AN 0	REPUBLIC SERVICES INC 5.700% 05/15/41		07/12/2018	STIFEL NICOLAUS		1,194,930	1,000,000	9,658	2FE
76289# AH 1	RICH PRODUCTS CORPORATION 2.640% 07/11		07/11/2018	DIRECT		8,213,760	8,213,760		2Z
767201 AS 5	RIO TINTO FINANCE (USA) LTD 3.750% 06/	D	07/18/2018	BARINGS		5,043,450	5,000,000	18,229	1FE
771196 BP 6	ROCHE HOLDINGS INC 3.625% 09/17/28		09/10/2018	BARINGS		4,997,500	5,000,000		1FE
78449Q AA 5	SMB PRIVATE EDUCATION LOAN TRU 2.431%		09/12/2018	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		1FE
78449Q AD 9	SMB PRIVATE EDUCATION LOAN TRU 4.000%		09/12/2018	JP MORGAN SECURITIES LTD LDN		2,542,239	2,600,000		1FE
78454L AP 5	SM ENERGY CO 6.625% 01/15/27		08/06/2018	PUBLIC JOINT STOCK COMPANY CRE		125,000	125,000		3FE
78466D BD 5	SS&C TECH INC TL +L250 04/16/25		09/14/2018	DIRECT		1,416,337	1,414,568		3FE
78466D BE 3	SS&C TECH INC TL +L250 04/16/25		09/14/2018	DIRECT		550,955	550,267		3FE
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL 2.750%		09/20/2018	CREDIT SUISSE SECURITIES USA L		501,725	505,000	347	1FE

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79466L AF 1	SALESFORCE COM 3.700% 04/11/28		07/19/2018	Various		10,051,554	10,000,000	102,517	1FE
80386W AB 1	SASOL FINANCING USA LLC 6.500% 09/26/2		09/21/2018	Various		6,619,284	6,600,000		2FE
80874Y AW 0	SCIENTIFIC GAMES CORP 5.000% 10/15/25		08/23/2018	BARINGS		1,895,000	2,000,000	36,667	4FE
81747W AG 2	SEQUOIA MORTGAGE TRUST SEMT_18 4.000%		08/08/2018	WELLS FARGO & CO		4,080,300	4,060,000	9,022	1FE
81760H AE 2	SERVICEMASTER CO LLC TL-C L+250		07/12/2018	JP MORGAN SECURITIES LTD LDN		2,994,937	2,994,937		3FE
82620K AF 0	SIEMENS FINANCIERINGSMAATSCHAP 4.400%	C	07/19/2018	MORGAN STANLEY & CO		10,505,200	10,000,000	68,444	1FE
84130@ AA 3	Southcross Holdings Borrowe LP		09/28/2018	Interest Capitalization		2,060	2,060		5FE
845743 BR 3	SOUTHWESTERN PUBLIC SERVICE CO 3.700%		09/24/2018	MORGAN STANLEY & CO		2,751,660	3,000,000	12,642	1FE
85234# AE 5	STADIUM FUNDING TRUST 4.670% 04/01/39		07/02/2018	Various		19,500,000	19,500,000		2AM
855244 AS 8	STARBUCKS CORP 4.500% 11/15/48		08/08/2018	Various		14,875,200	15,000,000		2FE
86024T AA 5	STEVENS HOLDING COMPANY INC 6.125% 10/		09/26/2018	GOLDMAN SACHS & COMPANY		655,000	655,000		4FE
87971M BH 5	TELUS CORP 4.600% 11/16/48		07/24/2018	Rabobank - London		4,970,750	5,000,000	28,111	2FE
88033G CU 2	THC ESCROW CORPORATION III 5.125% 05/0		07/30/2018	Tax Free Exchange		4,500,000	4,500,000	57,016	4FE
882508 BD 5	Texas Instruments Inc 4.150% 05/15/48		09/26/2018	GOLDMAN SACHS & COMPANY		2,509,188	2,500,000	40,491	1FE
883556 BG 6	THERMO FISHER SCIENTIFIC INC 5.300% 02		07/17/2018	CITIGROUP GLOBAL MARKETS INC/		11,329,300	10,000,000	247,333	2FE
88579Y BD 2	3M CO 4.000% 09/14/48		09/11/2018	CITIGROUP GLOBAL MARKETS INC/		14,821,650	15,000,000		1FE
892331 AD 1	TOYOTA MOTOR CORPORATION 3.669% 07/20/	C	07/10/2018	JP MORGAN SECURITIES LTD LDN		7,000,000	7,000,000		1FE
893647 BB 2	TRANSDIGM INC 6.375% 06/15/26		07/24/2018	BARINGS		1,496,250	1,500,000	10,891	4FE
89837R AD 4	DARTMOUTH COLLEGE 3.474% 06/01/46		08/07/2018	GOLDMAN SACHS & COMPANY		323,582	350,000	2,297	1FE
89838Q AA 1	BOSTON UNIVERSITY 4.061% 10/01/48		09/27/2018	Various		16,087,600	16,000,000	9,194	1FE
902494 BH 5	TYSON FOODS INC 5.100% 09/28/48		09/25/2018	Various		12,038,060	12,000,000		2FE
90276X AV 7	UBS COMMERCIAL MORTGAGE TRUST 4.241% 0		06/28/2018	UBS SECURITIES LLC				26	1FE
90276X AY 1	UBS COMMERCIAL MORTGAGE TRUST 4.492% 0		06/28/2018	UBS SECURITIES LLC				76	1FE
90280@ AA 8	UFI-NOR NAVY JAPAN FEDERAL REC 4.190%		09/12/2018	DIRECT		27,141,085	27,141,085		2Z
90353K AY 5	UBS COMMERCIAL MORTGAGE TRUST 4.334% 1		09/21/2018	UBS SECURITIES LLC		3,862,485	3,750,000	4,424	1FE
90363@ AD 2	USTA NATIONAL TENNIS CENTER IN 4.040%		07/26/2018	JP MORGAN SECURITIES LTD LDN		4,800,000	4,800,000		1FE
90370* AA 1	ONE TOWN CENTER LLC 4.090% 03/15/35		08/15/2018	CTL CAPITAL LLC		2,105,000	2,105,000		1FE
90388H AB 1	ULTRA PETROLEUM CORP. TL L+300		09/21/2018	DIRECT		1,838,125	2,000,000		3FE
906548 CL 4	UNION ELECTRIC CO 3.650% 04/15/45		09/26/2018	DEUTSCHE BANK SECURITIES INC		13,674,142	14,812,000	244,789	1FE
913017 CX 5	UNITED TECHNOLOGIES CORPORATIO 4.625%		08/15/2018	Various		25,291,440	25,000,000	514	2FE
91324P BU 5	UNITEDHEALTH GROUP INCORPORATE 4.625% 11		07/17/2018	WELLS FARGO & CO		10,695,800	10,000,000	82,222	1FE
91412N BC 3	UNIVERSITY OF CHICAGO 4.003% 10/01/53		09/11/2018	Various		35,716,185	35,750,000		1FE
91911K AE 2	VALEANT PHARMACEUTICALS INTERN 5.500%	A	07/24/2018	J.P. MORGAN SEC INC		1,895,000	2,000,000	44,306	4FE
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO 3.661%		07/24/2018	CITIGROUP GLOBAL MARKETS INC/		616,016	625,000	1,589	1FE
92826C AF 9	VISA INC 4.300% 12/14/45		07/09/2018	GOLDMAN SACHS & COMPANY		5,338,350	5,000,000	16,125	1FE
92826C AJ 1	VISA INC 3.650% 09/15/47		09/13/2018	CITIGROUP GLOBAL MARKETS INC/		12,362,610	13,000,000	2,636	1FE
92840V AA 0	VISTRA OPERATIONS COMPANY LLC 5.500% 0		08/07/2018	CITIGROUP GLOBAL MARKETS INC/		590,000	590,000		3FE
92914X AN 9	VOYA CLO LTD VOYA_15-2A 3.847% 07/23/2	D	07/13/2018	MORGAN STANLEY & CO		10,000,000	10,000,000		1FE
94106L BB 4	WASTE MANAGEMENT INC 3.900% 03/01/35		08/16/2018	STIFEL NICOLAUS		2,445,650	2,500,000	45,771	2FE
94989C AZ 4	WELLS FARGO COMMERCIAL MORTGAG 3.580%		08/09/2018	BANK OF AMERICA N.A		2,617,212	2,649,817	3,162	1FM
95001N AY 4	WELLS FARGO COMMERCIAL MORTGAG 4.184%		09/21/2018	WELLS FARGO & CO		7,669,922	7,500,000	20,733	1FE
95001Q AU 5	WELLS FARGO COMMERCIAL MORTGAG 4.152%		08/10/2018	WELLS FARGO & CO		20,599,660	20,000,000	62,280	1FE
95001Q AX 9	WELLS FARGO COMMERCIAL MORTGAG 4.382%		08/10/2018	WELLS FARGO & CO		10,299,740	10,000,000	32,865	1FE
966387 BG 6	WHITING PETROLEUM CORP 6.625% 01/15/26		07/16/2018	Tax Free Exchange		4,000,000	4,000,000	736	4FE
96926D AU 4	WILLIAM LYON HOMES INC 6.000% 09/01/23		09/05/2018	Tax Free Exchange		3,000,000	3,000,000	2,000	4FE
98978V AP 8	ZOETIS INC 4.450% 08/20/48		08/13/2018	BARINGS		4,964,750	5,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
A3158# AH 2	HOFER FINANCIAL SERVICES GMBH 3.790% 0	D	09/26/2018	LLOYDS TSB BANK PLC		7,600,000	7,600,000		1FE
E0534# AB 2	APPLUS SERVICES SA 1.860% 07/11/25	B	07/11/2018	DIRECT		21,683,850	21,683,850		2Z
G2316@ AA 4	CLEVELAND CLINIC UK FINANCING 2.900% 0		08/14/2018	BARCLAYS CAPITAL INC		8,926,400	8,926,400		1FE
G4036# AA 7	GRAFTON GROUP PLC 2.380% 09/05/28	B	09/05/2018	HSBC SECURITIES		11,044,225	11,044,225		2FE
G4036# AB 5	GRAFTON GROUP PLC 2.590% 09/05/30	B	09/05/2018	HSBC SECURITIES		11,044,225	11,044,225		2FE
G5207* AD 5	JPMORGAN JAPANESE INVESTMENT T 1.210%		08/02/2018	JP MORGAN SECURITIES LTD LDN		4,485,512	4,485,512		1Z
G5207* AE 3	JPMORGAN JAPANESE INVESTMENT T 1.330%		08/02/2018	JP MORGAN SECURITIES LTD LDN		9,868,126	9,868,126		1Z
G6593# AA 7	NORLAND ESTATES LTD 2.924% 06/30/28		07/20/2018	DIRECT		27,250,080	27,250,080		2Z
G7304* AE 1	QUADGAS FINANCE PLC 3.290% 08/30/30		08/30/2018	DIRECT		1,690,780	1,690,780		2FE
G7304* AF 8	QUADGAS FINANCE PLC 3.420% 08/30/33		08/30/2018	DIRECT		29,003,380	29,003,380		2FE
G9309# AA 6	UNIVERSITY OF DURHAM 2.660% 08/28/48		08/28/2018	LLOYDS TSB BANK PLC		6,182,640	6,182,640		1Z
G9720# AA 7	WIRELESS INFRASTRUCTURE GROUP 3.700% 0		08/15/2018	DIRECT		6,714,570	6,714,570		3Z
P4000# AA 9	CONCESIONARIA LINEA DE TRANSMI 5.620%	D	09/06/2018	NATIXIS SECURITIES AMERICAS LL		11,000,000	11,000,000		2Z
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE 5.980% 1		08/31/2018	JP MORGAN SECURITIES LTD LDN		3,051,590	3,051,590		2FE
Q7161# AB 4	ORION NEW ZEALAND LIMITED 3.500% 09/20	B	09/13/2018	MITSUBISHI UFJ SECURITIES USA		8,922,960	8,922,960		1Z
3899999. Total - Bonds - Industrial and Miscellaneous						1,445,697,617	1,452,521,737	5,307,184	XXX
Bonds - SVO Identified Funds									
464287 22 6	iShares Core Total U.S. Bond m ISHARES L		08/02/2018	ISSUING COMPANY		176,221			1
8199999. Total - Bonds - SVO Identified Funds						176,221	0	0	XXX
8399997. Total - Bonds - Part 3						3,224,018,263	3,249,961,256	9,255,600	XXX
8399999. Total - Bonds						3,224,018,263	3,249,961,256	9,255,600	XXX
Preferred Stocks - Industrial and Miscellaneous									
000000 00 0	VENINFOTEL LLC	D	05/30/2018	ISSUING COMPANY	(30,829.080)				RP6*A
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						0	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
18914U 10 0	CLOUDERA INC		09/10/2018	PARTNERSHIP DISTRIBUTION	4,040.000	70,942	XXX		L
22266L 10 6	COUPA SOFTWARE INC COUPA SOFTWARE INC		08/29/2018	PARTNERSHIP DISTRIBUTION	4,411.000	314,504	XXX		L
31336# 10 6	FEDERAL HOME LOAN BANK OF ATLA		07/19/2018	ISSUING COMPANY	150,000.000	15,000,000	XXX		A
60937P 10 6	MONGODB INC		07/12/2018	PARTNERSHIP DISTRIBUTION	4,757.000	275,335	XXX		L
679295 10 5	OKTA INC		09/12/2018	PARTNERSHIP DISTRIBUTION	665.000	48,479	XXX		L
69354V 10 8	PPDAI GROUP INC	D	09/21/2018	PARTNERSHIP DISTRIBUTION	61,168.000	403,709	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						16,112,969	XXX	0	XXX
Common Stocks - Mutual Funds									
45826J 10 5	INTELLIA THERAPEUTICS INC		07/13/2018	PARTNERSHIP DISTRIBUTION	6,267.000	204,304	XXX		L
9299999. Total - Common Stocks - Mutual Funds						204,304	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						16,317,273	XXX	0	XXX
9799999. Total - Common Stocks						16,317,273	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						16,317,273	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						3,240,335,536	XXX	9,255,600	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:...............0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		09/07/2018.	Redemption 100.0000		199,050	199,050	186,271	200,766		(1,716)		(1,716)		199,050			0	7,426	12/07/2021.	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23		09/01/2018.	Paydown		774	774	778	775		(1)		(1)		774			0	38	01/08/2023.	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33		09/01/2018.	Paydown		48,505	48,505	50,172	49,656		(1,151)		(1,151)		48,505			0	1,853	03/15/2033.	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32		09/01/2018.	Paydown		337	337	342	340		(3)		(3)		337			0	14	03/15/2032.	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31		09/01/2018.	Paydown		1,564	1,564	1,587	1,578		(14)		(14)		1,564			0	72	10/15/2031.	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00		09/01/2018.	Paydown		366	366	368	367		(1)		(1)		366			0	17	04/15/2032.	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32		09/01/2018.	Paydown		1,983	1,983	2,012	2,001		(18)		(18)		1,983			0	84	06/15/2032.	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32		09/01/2018.	Paydown		66,665	66,665	67,634	67,282		(616)		(616)		66,665			0	3,048	04/15/2032.	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2018.	Paydown		6,910	6,910	6,660	6,753		157		157		6,910			0	276	04/20/2028.	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2018.	Paydown		5,530	5,530	5,335	5,410		120		120		5,530			0	241	05/20/2028.	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		09/01/2018.	Paydown		233,573	233,573	237,295	236,565		(2,992)		(2,992)		233,573			0	7,692	06/20/2039.	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2018.	Paydown		3,336	3,336	3,377	3,368		(32)		(32)		3,336			0	122	05/20/2038.	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2018.	Paydown		9,274	9,274	9,249	9,249		25		25		9,274			0	368	08/20/2038.	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33		09/01/2018.	Paydown		2,769	2,769	2,864	2,834		(65)		(65)		2,769			0	97	01/15/2033.	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22		09/01/2018.	Paydown		249	249	240	245		3		3		249			0	12	12/15/2022.	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23		09/01/2018.	Paydown		111	111	113	112				0		111			0	5	11/15/2023.	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24		09/01/2018.	Paydown		108	108	106	107		1		1		108			0	5	01/15/2024.	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23		09/01/2018.	Paydown		125	125	121	123		2		2		125			0	6	09/15/2023.	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23		09/01/2018.	Paydown		197	197	190	194		3		3		197			0	9	05/15/2023.	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23		09/01/2018.	Paydown		289	289	278	284		5		5		289			0	12	11/15/2023.	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23		09/01/2018.	Paydown		11	11	11	11				0		11			0		09/15/2023.	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23		09/01/2018.	Paydown		17	17	16	16				0		17			0	1	12/15/2023.	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23		09/01/2018.	Paydown		730	730	703	718		11		11		730			0	32	08/15/2023.	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23		09/01/2018.	Paydown		96	96	93	94		2		2		96			0	4	08/15/2023.	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23		09/01/2018.	Paydown		21	21	21	21				0		21			0	1	07/15/2023.	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23		09/01/2018.	Paydown		53	53	51	52		1		1		53			0	2	09/15/2023.	1
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		09/01/2018.	Paydown		27	27	26	27				0		27			0	1	08/15/2023.	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		09/01/2018.	Paydown		26	26	26	26				0		26			0	1	12/15/2023.	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		09/01/2018.	Paydown		19	19	19	19				0		19			0	1	01/15/2024.	1
36203L RC 8	GINNIE MAE I 7.000% 07/15/23		09/01/2018.	Paydown		112	112	108	110		2		2		112			0	5	07/15/2023.	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24		09/01/2018.	Paydown		83	83	81	82		1		1		83			0	4	05/15/2024.	1
36203P AY 9	GINNIE MAE I 7.000% 12/15/23		09/01/2018.	Paydown		154	154	152	153		1		1		154			0	7	12/15/2023.	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23		09/01/2018.	Paydown		31	31	30	31				0		31			0	1	08/15/2023.	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24		09/01/2018.	Paydown		70	70	69	70		1		1		70			0	3	05/15/2024.	1
36203R MW 6	GINNIE MAE I 6.500% 05/15/23		09/01/2018.	Paydown		540	540	520	531		8		8		540			0	23	05/15/2023.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36203R YD 5	GINNIE MAE I 7.500% 05/15/23		09/01/2018	Paydown		30	30	31	30				0		30			0	1	05/15/2023	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23		09/01/2018	Paydown		76	76	73	75		1		1		76			0	4	08/15/2023	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23		09/01/2018	Paydown		35	35	34	35				0		35			0	2	09/15/2023	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23		09/01/2018	Paydown		18	18	17	17				0		18			0	1	07/15/2023	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23		09/01/2018	Paydown		35	35	33	34		1		1		35			0	2	09/15/2023	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23		09/01/2018	Paydown		839	839	847	841		(2)		(2)		839			0	42	09/15/2023	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23		09/01/2018	Paydown		22	22	21	21				0		22			0	1	11/15/2023	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23		09/01/2018	Paydown		68	68	66	67		1		1		68			0	3	07/15/2023	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23		09/01/2018	Paydown		81	81	78	80		1		1		81			0	4	07/15/2023	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24		09/01/2018	Paydown		135	135	134	134		1		1		135			0	6	02/15/2024	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22		09/01/2018	Paydown		148	148	142	146		2		2		148			0	7	02/15/2022	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22		09/01/2018	Paydown		9	9	8	9				0		9			0		03/15/2022	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24		09/01/2018	Paydown		50	50	50	50				0		50			0	2	06/15/2024	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23		09/01/2018	Paydown		14	14	13	14				0		14			0	1	09/15/2023	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23		09/01/2018	Paydown		28	28	27	28				0		28			0	1	09/15/2023	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23		09/01/2018	Paydown		80	80	77	79		1		1		80			0	4	08/15/2023	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23		09/01/2018	Paydown		23	23	22	23				0		23			0	1	08/15/2023	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23		09/01/2018	Paydown		30	30	29	29				0		30			0	1	09/15/2023	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23		09/01/2018	Paydown		88	88	85	87		1		1		88			0	4	11/15/2023	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24		09/01/2018	Paydown		16	16	16	16				0		16			0	1	02/15/2024	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23		09/01/2018	Paydown		154	154	148	151		2		2		154			0	7	12/15/2023	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23		09/01/2018	Paydown		50	50	49	50		1		1		50			0	3	10/15/2023	1
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		09/01/2018	Paydown		5	5	5	5				0		5			0		02/15/2024	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		09/01/2018	Paydown		138	138	133	136		2		2		138			0	6	04/15/2022	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		09/01/2018	Paydown		18	18	17	18				0		18			0	1	11/15/2023	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		09/01/2018	Paydown		25	25	24	25				0		25			0	1	12/15/2023	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		09/01/2018	Paydown		58	58	57	58		1		1		58			0	3	09/15/2025	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		09/01/2018	Paydown		2	2	2	2				0		2			0		01/15/2024	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		09/01/2018	Paydown		172	172	169	170		1		1		172			0	8	08/15/2025	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		09/01/2018	Paydown		29	29	29	29				0		29			0	1	05/15/2024	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		260	260	257	258		2		2		260			0	12	09/15/2025	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		09/01/2018	Paydown		82	82	81	82		1		1		82			0	4	05/15/2024	1
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		7	7	7	7				0		7			0		09/15/2025	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		371	371	366	368		3		3		371			0	17	09/15/2025	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		661	661	653	657		5		5		661			0	31	09/15/2025	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		253	253	250	251		2		2		253			0	12	09/15/2025	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		09/01/2018	Paydown		29	29	29	29				0		29			0	1	07/15/2025	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		236	236	233	234		2		2		236			0	11	09/15/2025	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		25	25	25	25				0		25			0	1	09/15/2025	1
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		09/01/2018	Paydown		61	61	61	61				0		61			0	3	08/15/2025	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		09/01/2018	Paydown		543	543	530	536		7		7		543			0	28	11/15/2025	1
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		09/01/2018	Paydown		51	51	50	51				0		51			0	2	09/15/2025	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		58	58	57	58				0		58			0	3	09/15/2025.	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		47	47	46	46				0		47			0	2	09/15/2025.	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		388	388	383	385		3		3		388			0	18	09/15/2025.	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		54	54	54	54				0		54			0	2	09/15/2025.	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		09/01/2018.	Paydown		149	149	147	148		1		1		149			0	7	08/15/2025.	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		09/01/2018.	Paydown		43	43	42	43				0		43			0	2	08/15/2025.	1
36206F SE 3	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		57	57	56	56				0		57			0	3	09/15/2025.	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25		09/01/2018.	Paydown		18	18	17	17				0		18			0	1	08/15/2025.	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25		09/01/2018.	Paydown		139	139	137	138		1		1		139			0	6	08/15/2025.	1
36206K BY 6	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		8,841	8,841	8,722	8,771		70		70		8,841			0	362	09/15/2025.	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25		09/01/2018.	Paydown		77	77	76	76		1		1		77			0	4	08/15/2025.	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		31	31	30	31				0		31			0	1	09/15/2025.	1
36206L BY 4	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		300	300	296	297		2		2		300			0	14	09/15/2025.	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		260	260	257	258		2		2		260			0	12	09/15/2025.	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		243	243	240	241		2		2		243			0	11	09/15/2025.	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25		09/01/2018.	Paydown		17	17	17	17				0		17			0	1	08/15/2025.	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		46	46	45	45				0		46			0	2	09/15/2025.	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25		09/01/2018.	Paydown		81	81	80	80		1		1		81			0	4	08/15/2025.	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		44	44	43	43				0		44			0	2	09/15/2025.	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25		09/01/2018.	Paydown		23	23	23	23				0		23			0	1	12/15/2025.	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26		09/01/2018.	Paydown		45	45	44	44		1		1		45			0	2	01/15/2026.	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		84	84	83	83		1		1		84			0	4	09/15/2025.	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26		09/01/2018.	Paydown		57	57	56	56		1		1		57			0	3	06/15/2026.	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25		09/01/2018.	Paydown		167	167	164	165		1		1		167			0	8	09/15/2025.	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26		09/01/2018.	Paydown		433	433	427	430		3		3		433			0	22	02/15/2026.	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26		09/01/2018.	Paydown		34	34	33	33				0		34			0	2	05/15/2026.	1
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26		09/01/2018.	Paydown		51	51	50	51		1		1		51			0	3	06/15/2026.	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26		09/01/2018.	Paydown		40	40	39	40		1		1		40			0	2	06/15/2026.	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31		09/01/2018.	Paydown		26	26	27	26				0		26			0	1	03/15/2031.	1
36210R G6 1	GINNIE MAE I 6.000% 11/15/31		09/01/2018.	Paydown		120	120	121	121				0		120			0	5	11/15/2031.	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00		09/01/2018.	Paydown		37	37	37	37				0		37			0	2	08/15/2031.	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32		09/01/2018.	Paydown		2,235	2,235	2,268	2,256		(21)		(21)		2,235			0	96	03/15/2032.	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32		09/01/2018.	Paydown		4,531	4,531	4,553	4,543		(12)		(12)		4,531			0	181	12/15/2032.	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33		09/01/2018.	Paydown		4,844	4,844	5,013	4,960		(116)		(116)		4,844			0	194	01/15/2033.	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23		09/01/2018.	Paydown		49	49	47	49		1		1		49			0	2	05/15/2023.	1
362162 AB 5	GINNIE MAE I 9.000% 10/15/19		09/01/2018.	Paydown		300	300	289	297		2		2		300			0	18	10/15/2019.	1
362169 EN 0	GINNIE MAE I 10.500% 12/15/19		09/01/2018.	Paydown		750	750	772	751		(1)		(1)		750			0	53	12/15/2019.	1
36216L PW 1	GINNIE MAE I 9.500% 03/15/19		09/01/2018.	Paydown		16	16	16	16				0		16			0	1	03/15/2019.	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19		09/01/2018.	Paydown		213	213	209	212		1		1		213			0	13	10/15/2019.	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19		09/01/2018.	Paydown		128	128	128	128				0		128			0	8	11/15/2019.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362195 PT 0	GINNIE MAE I 9.000% 02/15/20	..	09/01/2018.	Paydown		1,213	1,213	1,205	1,208		5		5		1,213			0	73	02/15/2020.	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19	..	09/01/2018.	Paydown		64	64	61	63		1		1		64			0	4	05/15/2019.	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20	..	09/01/2018.	Paydown		168	168	165	167		1		1		168			0	11	02/15/2020.	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19	..	09/01/2018.	Paydown		243	243	250	243				0		243			0	17	07/15/2019.	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20	..	09/01/2018.	Paydown		8	8	8	8				0		8			0		07/15/2020.	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19	..	09/01/2018.	Paydown		45	45	46	45				0		45			0	3	06/15/2019.	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19	..	09/01/2018.	Paydown		145	145	152	145				0		145			0	9	09/15/2019.	1
36220F AB 0	GINNIE MAE I 9.500% 10/15/19	..	09/01/2018.	Paydown		59	59	60	59				0		59			0	4	10/15/2019.	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19	..	09/01/2018.	Paydown		31	31	32	31				0		31			0	2	07/15/2019.	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19	..	09/01/2018.	Paydown		412	412	413	412				0		412			0	26	08/15/2019.	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19	..	09/01/2018.	Paydown		61	61	65	62				0		61			0	4	08/15/2019.	1
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19	..	09/01/2018.	Paydown		206	206	204	206		1		1		206			0	12	12/15/2019.	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19	..	09/01/2018.	Paydown		941	941	923	936		5		5		941			0	57	09/15/2019.	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19	..	09/01/2018.	Paydown		28	28	29	28				0		28			0	2	12/15/2019.	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20	..	09/01/2018.	Paydown		6	6	7	6				0		6			0		04/15/2020.	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20	..	09/01/2018.	Paydown		221	221	207	218		3		3		221			0	13	04/15/2020.	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20	..	09/01/2018.	Paydown		622	622	601	617		6		6		622			0	37	06/15/2020.	1
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20	..	09/01/2018.	Paydown		18	18	18	18				0		18			0	1	10/15/2020.	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20	..	09/01/2018.	Paydown		101	101	106	102		(1)		(1)		101			0	6	09/15/2020.	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21	..	09/01/2018.	Paydown		102	102	105	102		(1)		(1)		102			0	6	06/15/2021.	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21	..	09/01/2018.	Paydown		70	70	73	71		(1)		(1)		70			0	4	07/15/2021.	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21	..	09/01/2018.	Paydown		30	30	28	29		1		1		30			0	2	07/15/2021.	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21	..	09/01/2018.	Paydown		36	36	37	36				0		36			0	2	08/15/2021.	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21	..	09/01/2018.	Paydown		111	111	117	112		(1)		(1)		111			0	7	07/15/2021.	1
36223M GE 0	GINNIE MAE I 8.500% 09/15/21	..	09/01/2018.	Paydown		254	254	262	256		(2)		(2)		254			0	14	09/15/2021.	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21	..	09/01/2018.	Paydown		422	422	434	424		(3)		(3)		422			0	21	12/15/2021.	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21	..	09/01/2018.	Paydown		119	119	111	117		2		2		119			0	7	11/15/2021.	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21	..	09/01/2018.	Paydown		505	505	472	494		11		11		505			0	29	11/15/2021.	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22	..	09/01/2018.	Paydown		15	15	15	15				0		15			0	1	01/15/2022.	1
36223S AD 5	GINNIE MAE I 8.500% 05/15/22	..	09/01/2018.	Paydown		396	396	408	399		(3)		(3)		396			0	22	05/15/2022.	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22	..	09/01/2018.	Paydown		509	509	524	513		(4)		(4)		509			0	29	04/15/2022.	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23	..	09/01/2018.	Paydown		56	56	54	55		1		1		56			0	3	08/15/2023.	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22	..	09/01/2018.	Paydown		436	436	449	439		(3)		(3)		436			0	25	05/15/2022.	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22	..	09/01/2018.	Paydown		126	126	130	127		(1)		(1)		126			0	7	05/15/2022.	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22	..	09/01/2018.	Paydown		22	22	23	22				0		22			0	1	04/15/2022.	1
36224D XG 5	GINNIE MAE I 7.000% 12/15/23	..	09/01/2018.	Paydown		6	6	6	6				0		6			0		12/15/2023.	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22	..	09/01/2018.	Paydown		226	226	233	228		(2)		(2)		226			0	13	05/15/2022.	1
36224H V6 0	GINNIE MAE I 9.500% 05/15/22	..	09/01/2018.	Paydown		93	93	98	95		(1)		(1)		93			0	6	05/15/2022.	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23	..	09/01/2018.	Paydown		14	14	14	14				0		14			0	1	08/15/2023.	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22	..	09/01/2018.	Paydown		321	321	311	317		4		4		321			0	15	12/15/2022.	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23	..	09/01/2018.	Paydown		78	78	75	77		1		1		78			0	4	06/15/2023.	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25	..	09/01/2018.	Paydown		4	4	4	4				0		4			0		08/15/2025.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36224T MU 1	GINNIE MAE I 7.500% 03/15/23		09/01/2018.	Paydown		260	260	262	260				0		260			0	13	03/15/2023.	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23		09/01/2018.	Paydown		9	9	9	9				0		9			0		07/15/2023.	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23		09/01/2018.	Paydown		309	309	311	309				0		309			0	17	05/15/2023.	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23		09/01/2018.	Paydown		11	11	11	11				0		11			0		02/15/2023.	1
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23		09/01/2018.	Paydown		35	35	35	35				0		35			0	2	03/15/2023.	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25		09/01/2018.	Paydown		297	297	293	295		2		2		297			0	14	07/15/2025.	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31		09/01/2018.	Paydown		55,694	55,694	56,642	56,359		(665)		(665)		55,694			0	2,506	05/15/2031.	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 2.750%		09/01/2018.	Paydown		1,063	1,063	1,078	1,063				0		1,063			0	19	05/01/2027.	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 2.750%		09/01/2018.	Paydown		584	584	593	584				0		584			0	12	06/01/2027.	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20		09/01/2018.	Paydown		32,515	32,515	32,800	32,528		(13)		(13)		32,515			0	1,324	06/15/2020.	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37		09/01/2018.	Paydown		22,648	22,648	22,810	22,780		(133)		(133)		22,648			0	845	01/15/2037.	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35		09/01/2018.	Paydown		10,390	10,390	10,336	10,342		48		48		10,390			0	416	07/15/2035.	1
36292L EX 8	GINNIE MAE I 6.000% 06/15/36		09/01/2018.	Paydown		1,699	1,699	1,726	1,720		(21)		(21)		1,699			0	68	06/15/2036.	1
36296D YU 6	GINNIE MAE I 5.500% 05/15/38		09/01/2018.	Paydown		68,167	68,167	68,912	68,751		(584)		(584)		68,167			0	2,495	05/15/2038.	1
38373Q MZ 1	GNMA_03-37 5.500% 05/01/33		09/01/2018.	Paydown		290,212	290,212	283,728	286,773		3,440		3,440		290,212			0	10,719	05/01/2033.	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2018.	Paydown		436,350	436,350	403,480	424,342		12,008		12,008		436,350			0	15,503	09/01/2033.	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2018.	Paydown		96,593	96,593	92,054	94,750		1,843		1,843		96,593			0	3,558	10/01/2033.	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34		09/01/2018.	Paydown		342,569	342,569	322,122	330,962		11,607		11,607		342,569			0	11,408	04/01/2034.	1
38374H PY 0	GNMA_04-54 5.500% 07/01/34		09/01/2018.	Paydown		689,264	689,264	674,455	681,481		7,783		7,783		689,264			0	25,336	07/01/2034.	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2018.	Paydown		258,194	258,194	229,248	246,530		11,664		11,664		258,194			0	9,559	12/01/2035.	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2018.	Paydown		856,719	856,719	855,313	855,313		1,406		1,406		856,719			0	29,758	04/01/2037.	1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		07/13/2018.	GOLDMAN SACHS & COMPANY		10,767,783	10,932,627	11,363,379	11,314,630		(2,400)		(2,400)		11,344,025		(576,242)	(576,242)	47,738	07/01/2044.	1
83162C TX 1	SMALL BUSINESS ADMINISTRATION 4.090% 0		09/01/2018.	Paydown		76,143	76,143	76,143	76,143				0		76,143			0	3,222	03/01/2031.	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%		09/01/2018.	Paydown		95,375	95,375	93,759	94,793		582		582		95,375			0	4,780	02/01/2027.	1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		09/01/2018.	Various		15,701	15,701	15,340			361		361		15,701			0	439	04/07/2025.	1
912803 DP 5	UNITED STATES TREASURY 0.000% 11/15/40		08/10/2018.	Various		105,654,122	202,270,000	66,376,592	84,024,954		1,770,568		1,770,568		85,795,522		19,858,600	19,858,600		11/15/2040.	1
912803 EA 7	UNITED STATES TREASURY SP 0 02/15/43 0		09/14/2018.	Various		141,867,620	298,000,000	105,934,000	125,273,657		2,782,001		2,782,001		128,055,657		13,811,963	13,811,963		02/15/2043.	1
912803 EH 2	UNITED STATES TREASURY 0.000% 05/15/44		09/06/2018.	Various		171,524,220	374,500,000	151,057,530	163,777,264		3,266,222		3,266,222		167,043,486		4,480,734	4,480,734		05/15/2044.	1
912810 QT 8	UNITED STATES TREASURY 3.125% 11/15/2041		09/19/2018.	MORGAN STANLEY & CO.		4,937,097	5,000,000	5,167,208	5,144,315		(3,029)		(3,029)		5,141,286		(204,189)	(204,189)	132,473	11/15/2041.	1
912810 QY 7	UNITED STATES TREASURY 2.75% 11/15/2042		09/13/2018.	Various		55,890,429	58,900,000	56,600,769	56,889,991		30,294		30,294		56,920,285		(1,029,856)	(1,029,856)	1,265,882	11/15/2042.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912810 QZ 4	UNITED STATES TREASURY T 3 1/8 02/15/43		09/19/2018.	Various		1,379,598	1,400,000	1,389,296	1,389,488		204		204		1,389,692		(10,094)	(10,094)	48,030	02/15/2043.	1
912810 RK 6	UNITED STATES TREASURY 2.500% 02/15/45		09/11/2018.	Various		124,804,977	140,000,000	99,987,247	101,856,228		535,846		535,846		102,392,074		22,412,902	22,412,902	3,754,008	02/15/2045.	1
912810 RN 0	UNITED STATES TREASURY 2.875% 08/15/45		09/28/2018.	Various		93,589,254	99,500,000	99,670,473	99,663,940		(2,750)		(2,750)		99,661,190		(6,071,937)	(6,071,937)	3,178,321	08/15/2045.	1
912810 RP 5	UNITED STATES TREASURY 3.000% 11/15/45		09/13/2018.	Various		41,203,259	42,000,000	31,062,222	31,395,588		134,057		134,057		31,529,645		9,673,614	9,673,614	1,046,250	11/15/2045.	1
912810 RQ 3	UNITED STATES TREASURY 2.500% 02/15/46		09/14/2018.	Various		54,836,140	62,000,000	59,996,555	60,072,915		33,112		33,112		60,106,027		(5,269,887)	(5,269,887)	1,685,971	02/15/2046.	1
912810 RS 9	UNITED STATES TREASURY 2.500% 05/15/46		09/21/2018.	Various		7,825,603	9,000,000	5,658,926	5,737,826		39,149		39,149		5,776,975		2,048,628	2,048,628	191,848	05/15/2046.	1
912810 RT 7	UNITED STATES TREASURY 2.250% 08/15/46		09/18/2018.	Various		97,562,707	117,000,000	112,735,012	112,852,432		71,729		71,729		112,924,161		(15,361,453)	(15,361,453)	2,871,318	08/15/2046.	1
912810 RU 4	UNITED STATES TREASURY 2.875% 11/15/46		09/24/2018.	Various		11,087,214	11,700,000	9,407,407	9,452,267		29,737		29,737		9,482,004		1,605,210	1,605,210	283,289	11/15/2046.	1
912810 SA 7	UNITED STATES TREASURY 3.000% 02/15/48		07/02/2018.	NOMURA SECURITIES INTERNATIONA		4,011,553	4,000,000	3,970,322			203		203		3,970,525		41,028	41,028	45,414	02/15/2048.	1
912828 2R 0	UNITED STATES TREASURY 2.250% 08/15/27		09/21/2018.	Various		79,786,124	85,000,000	83,944,675	60,018,835		31,240		31,240		83,975,857		(4,189,733)	(4,189,733)	1,820,971	08/15/2027.	1
912828 2U 3	UNITED STATES TREASURY 1.875% 08/31/24		08/01/2018.	GOLDMAN SACHS & COMPANY		23,629,393	25,000,000	24,667,052	24,679,634		25,198		25,198		24,704,832		(1,075,439)	(1,075,439)	420,601	08/31/2024.	1
912828 3F 5	UNITED STATES TREASURY 2.250% 11/15/27		09/06/2018.	Various		158,892,938	167,500,000	163,106,584	89,510,568		141,087		141,087		163,258,843		(4,365,905)	(4,365,905)	2,077,447	11/15/2027.	1
912828 3Q 1	UNITED STATES TREASURY 2.000% 01/15/21		08/13/2018.	NOMURA SECURITIES INTERNATIONA		73,839,694	75,000,000	74,285,306			124,093		124,093		74,409,399		(569,705)	(569,705)	872,283	01/15/2021.	1
912828 3Y 4	UNITED STATES TREASURY 2.250% 02/29/20		07/11/2018.	JP MORGAN SECURITIES LTD LDN		99,503,706	100,000,000	99,906,450			14,975		14,975		99,921,425		(417,719)	(417,719)	819,293	02/29/2020.	1
912828 4B 3	UNITED STATES TREASURY 2.375% 03/15/21		08/03/2018.	CITIGROUP GLOBAL MARKETS INC/		24,785,106	25,000,000	24,946,339			6,613		6,613		24,952,952		(167,846)	(167,846)	232,337	03/15/2021.	1
912828 4C 1	UNITED STATES TREASURY 2.250% 03/31/20		07/11/2018.	Various		49,728,416	50,000,000	49,892,678			12,917		12,917		49,905,596		(177,180)	(177,180)	316,598	03/31/2020.	1
912828 4N 7	UNITED STATES TREASURY 2.875% 05/15/28		09/25/2018.	Various		13,875,103	14,000,000	14,029,565			(84)		(84)		14,029,481		(154,378)	(154,378)	91,625	05/15/2028.	1
912828 KD 1	UNITED STATES TREASURY 2.75% 2/15/2019		09/05/2018.	WELLS FARGO & CO		18,537,541	18,500,000	18,176,250	18,458,467		24,965		24,965		18,483,432		54,109	54,109	539,164	02/15/2019.	1
912828 RH 5	UNITED STATES TREASURY 1.375% 9/30/2018		09/30/2018.	Maturity		100,000	100,000	99,707	99,955		45		45		100,000			0	1,375	09/30/2018.	1
912828 RT 9	UNITED STATES TREASURY 1.375% 11/30/18		07/16/2018.	CITIGROUP GLOBAL MARKETS INC/		14,959,540	15,000,000	14,987,139	14,989,358		6,292		6,292		14,995,650		(36,110)	(36,110)	129,611	11/30/2018.	1
912828 S6 8	UNITED STATES TREASURY 0.750% 07/31/18		07/31/2018.	Various		372,000	372,000	370,082	371,043		957		957		372,000			0	2,790	07/31/2018.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 U2 4	UNITED STATES TREASURY 2.000% 11/15/26	..	09/24/2018.	TD SECURITIES USA LLC		4,617,371	5,000,000	4,785,950	4,805,493		14,477		14,477		4,819,970		(202,600)	(202,600)	86,141	11/15/2026.	1
912828 X8 8	UNITED STATES TREASURY 2.375% 05/15/27	..	09/19/2018.	Various		74,988	79,000	79,370	79,357		(24)		(24)		79,332		(4,344)	(4,344)	1,591	05/15/2027.	1
912828 XB 1	UNITED STATES TREASURY 2.125% 05/15/25	..	07/02/2018.	UBS SECURITIES LLC		4,787,879	5,000,000	4,888,098	4,913,930		5,300		5,300		4,919,230		(131,351)	(131,351)	66,984	05/15/2025.	1
912828 XY 1	UNITED STATES TREASURY 2.500% 06/30/20	..	08/15/2018.	Various		99,820,113	100,000,000	99,800,781			8,246		8,246		99,809,027		11,086	11,086	319,293	06/30/2020.	1
912828 Y4 6	UNITED STATES TREASURY 2.625% 07/31/20	..	08/21/2018.	Various		24,986,083	25,000,000	24,979,542			229		229		24,979,771		6,312	6,312	14,980	07/31/2020.	1
0599999.	Total - Bonds - U.S. Government					1,623,210,751	2,150,726,807	1,527,179,541	1,090,686,907	0	9,144,532	0	9,144,532	0	1,589,222,531	0	33,988,218	33,988,218	22,508,940	XXX	XXX
Bonds - All Other Government																					
221602 AC 9	COSTA RICA REPUBLIC OF 7.000% 04/04/44	D	09/28/2018.	JEFFRIES & COMPANY		1,753,000	2,000,000	2,080,000	2,079,758		(834)		(834)		2,078,925		(325,925)	(325,925)	139,222	04/04/2044.	3FE
500769 CU 6	KFW GTD-by-Fed Republic of Germany 4.5	D	07/16/2018.	Maturity		4,957,000	4,957,000	5,342,294	5,048,759		(91,759)		(91,759)		4,957,000			0	223,065	07/16/2018.	1FE
900123 AX 8	TURKEY REPUBLIC OF 7.000% 06/05/20	D	09/07/2018.	JEFFERIES & COMPANY INC		6,236,800	6,400,000	6,401,920	6,401,206		(333)		(333)		6,400,874		(164,074)	(164,074)	343,467	06/05/2020.	3FE
900123 BG 4	TURKEY REPUBLIC OF 6.750% 05/30/40	D	08/10/2018.	BNP Paribas		3,200,000	4,000,000	3,946,200	3,954,696		530		530		3,955,226		(755,226)	(755,226)	190,500	05/30/2040.	3FE
900123 CK 4	TURKEY REPUBLIC OF 4.875% 10/09/26	D	08/13/2018.	MORGAN STANLEY & CO		372,500	500,000	478,125	478,353		1,222		1,222		479,575		(107,075)	(107,075)	20,719	10/09/2026.	3FE
900123 CL 2	TURKEY REPUBLIC OF 6.000% 03/25/27	D	08/10/2018.	Various		5,090,750	6,000,000	5,931,480	5,937,356		3,173		3,173		5,940,529		(849,779)	(849,779)	319,000	03/25/2027.	3FE
900123 CQ 1	TURKEY REPUBLIC OF 6.125% 10/24/28	D	07/10/2018.	Various		6,506,600	7,000,000	6,655,000			3,984		3,984		6,658,984		(152,384)	(152,384)	92,896	10/24/2028.	3FE
917288 BD 3	URUGUAY ORIENTAL REPUBLIC OF 4.375% 12	B	08/14/2018.	HSBC SECURITIES		7,327,857	4,015,260	6,424,729	6,603,020		416,805		416,805	104,921	6,414,650	(710,096)	913,207	203,111	197,237	12/15/2028.	2FE
1099999.	Total - Bonds - All Other Government					35,444,507	34,872,260	37,259,748	30,503,148	0	332,788	0	332,788	104,921	36,885,763	(710,096)	(1,441,256)	(2,151,352)	1,526,106	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30711X AK 0	CONNECTICUT AVENUE SECURITIES 5.216% 0	..	09/25/2018.	Paydown		213,910	213,910	202,718	205,876		8,034		8,034		213,910			0	6,943	07/25/2024.	1
30711X JS 4	FANNIE MAE FNMA_17-C03 3.166% 10/25/29	..	09/25/2018.	Paydown		143,519	143,519	144,248			(729)		(729)		143,519			0	570	10/25/2029.	1
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%	..	09/01/2018.	Paydown		283	283	282	282		1		1		283			0	12	12/01/2031.	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0	..	09/01/2018.	Paydown		5,300	5,300	5,295	5,293		6		6		5,300			0	250	04/01/2032.	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5	..	09/01/2018.	Paydown		1,797	1,797	1,809	1,804		(7)		(7)		1,797			0	88	08/01/2031.	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%	..	09/01/2018.	Paydown		59,223	59,223	63,864	63,683		(4,460)		(4,460)		59,223			0	1,578	05/01/2034.	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	..	09/01/2018.	Paydown		572	572	603	595		(23)		(23)		572			0	29	10/01/2029.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		330	330	348	343		(13)		(13)		330			0	16	12/01/2029.	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018.	Paydown		2,170	2,170	2,176	2,174		(4)		(4)		2,170			0	88	03/01/2033.	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018.	Paydown		564	564	565	565				0		564			0	23	02/01/2033.	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%		09/01/2018.	Paydown		425	425	449	442		(17)		(17)		425			0	20	05/01/2032.	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		53	53	55	54		(2)		(2)		53			0	3	06/01/2032.	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2018.	Paydown		1,993	1,993	1,988	1,988		5		5		1,993			0	85	06/01/2032.	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2018.	Paydown		3,889	3,889	3,805	3,825		63		63		3,889			0	130	12/01/2032.	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		22	22	22	22				0		22			0	1	08/01/2025.	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		68	68	69	68		(1)		(1)		68			0	3	09/01/2025.	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		26	26	28	27		(1)		(1)		26			0	1	06/01/2026.	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		97	97	102	100		(4)		(4)		97			0	5	11/01/2026.	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		94	94	94	94				0		94			0	5	01/01/2027.	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%		09/01/2018.	Paydown		67	67	68	68				0		67			0	3	03/01/2028.	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 4.128%		09/01/2018.	Paydown		9,884	9,884	9,937	9,884				0		9,884			0	242	06/01/2033.	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2018.	Paydown		59,275	59,275	60,452	60,277		(1,001)		(1,001)		59,275			0	2,286	08/01/2036.	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2018.	Paydown		138,417	138,417	141,164	140,748		(2,331)		(2,331)		138,417			0	6,678	08/01/2036.	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2018.	Paydown		942	942	956	953		(11)		(11)		942			0	41	09/01/2036.	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018.	Paydown		5,851	5,851	6,116	6,084		(234)		(234)		5,851			0	210	06/01/2038.	1
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		09/01/2018.	Paydown		106,734	106,734	104,009	105,589		1,145		1,145		106,734			0	3,545	08/01/2020.	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2018.	Paydown		25,454	25,454	24,987	25,042		412		412		25,454			0	965	12/01/2036.	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2018.	Paydown		4,967	4,967	5,034	5,022		(54)		(54)		4,967			0	196	09/01/2037.	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		09/01/2018.	Paydown		49,811	49,811	50,360	50,242		(431)		(431)		49,811			0	1,970	01/01/2038.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2018.	Paydown		47,674	47,674	46,325	46,536		1,137		1,137		47,674			0	1,801	08/01/2038.	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018.	Paydown		38,840	38,840	38,910	38,881		(41)		(41)		38,840			0	1,370	06/01/2038.	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2018.	Paydown		300,303	300,303	294,156	295,099		5,203		5,203		300,303			0	10,018	08/01/2038.	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2018.	Paydown		45,220	45,220	45,764	45,661		(441)		(441)		45,220			0	1,409	06/01/2039.	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		91,148	91,148	94,950	94,706		(3,558)		(3,558)		91,148			0	2,400	10/01/2040.	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		66,935	66,935	70,239	69,880		(2,946)		(2,946)		66,935			0	1,738	06/01/2043.	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		82,762	82,762	88,549	88,347		(5,585)		(5,585)		82,762			0	2,221	10/01/2043.	1
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		760,899	760,899	784,736	784,226		(23,327)		(23,327)		760,899			0	17,862	10/01/2047.	1
3128MJ 3K 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		144,144	144,144	147,877			(3,733)		(3,733)		144,144			0	2,382	02/01/2048.	1
3128MJ 3T 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		07/12/2018.	Various		(490)					(756)		(756)		(756)		266	266	44,427	04/01/2048.	1
3128MJ 4W 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		28,928	28,928	29,496			(567)		(567)		28,928			0	92	08/01/2048.	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2018.	Paydown		59,804	59,804	60,187	60,076		(272)		(272)		59,804			0	2,128	09/01/2035.	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018.	Paydown		213,432	213,432	216,834	216,609		(3,177)		(3,177)		213,432			0	4,194	10/01/2043.	1
3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		09/01/2018.	Paydown		193,689	193,689	193,828	193,825		(135)		(135)		193,689			0	3,330	08/01/2046.	1
3128MJ ZM 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018.	Paydown		48,388	48,388	48,418	48,416		(28)		(28)		48,388			0	974	02/01/2047.	1
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Various		49,412	49,412	50,288	50,222		(811)		(811)		49,412			0	1,157	01/01/2047.	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018.	Paydown		178,270	178,270	185,262	184,003		(5,733)		(5,733)		178,270			0	3,571	08/01/2030.	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 3.364%		09/01/2018.	Paydown		5,411	5,411	5,432	5,411				0		5,411			0	120	02/01/2035.	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 4.137%		09/01/2018.	Paydown		7,520	7,520	7,567	7,520				0		7,520			0	180	09/01/2036.	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 4.516%		09/01/2018.	Paydown		13,823	13,823	13,907	13,823				0		13,823			0	320	06/01/2037.	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018.	Paydown		458,564	458,564	472,249	468,695		(10,131)		(10,131)		458,564			0	13,740	01/01/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		366,308	366,308	377,927	373,140		(6,833)		(6,833)		366,308			0	8,574	09/01/2025.	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 3.490%		09/01/2018.	Paydown		1,013	1,013	1,014	1,013				0		1,013			0	24	01/01/2037.	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21		09/15/2018.	Paydown		918	918	705	883		35		35		918			0	28	08/16/2021.	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21		09/15/2018.	Paydown		1,659	1,659	1,597	1,646		13		13		1,659			0	77	03/16/2021.	1
312906 DD 9	FHLMC_1099 7.950% 06/01/21		09/01/2018.	Paydown		353	353	369	354		(1)		(1)		353			0	19	06/01/2021.	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22		09/01/2018.	Paydown		5,261	5,261	4,836	5,165		96		96		5,261			0	218	09/01/2022.	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23		09/01/2018.	Paydown		2,929	2,929	2,782	2,887		41		41		2,929			0	137	02/01/2023.	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		147	147	154	152		(5)		(5)		147			0	8	07/01/2029.	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		946	946	997	982		(37)		(37)		946			0	45	08/01/2029.	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		132	132	139	137		(5)		(5)		132			0	6	09/01/2029.	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		1,024	1,024	1,080	1,064		(40)		(40)		1,024			0	49	10/01/2029.	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		10	10	10	10				0		10			0		09/01/2029.	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		118	118	125	123		(5)		(5)		118			0	6	12/01/2029.	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		752	752	765	759		(7)		(7)		752			0	41	03/01/2026.	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		306	306	308	307				0		306			0	14	09/01/2027.	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018.	Paydown		12,113	12,113	12,203	12,183		(70)		(70)		12,113			0	501	12/01/2033.	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%		09/01/2018.	Paydown		269	269	284	280		(11)		(11)		269			0	13	05/01/2031.	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2018.	Paydown		2,057	2,057	2,055	2,055		3		3		2,057			0	94	06/01/2032.	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018.	Paydown		6,800	6,800	7,121	7,027		(227)		(227)		6,800			0	307	05/01/2032.	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018.	Paydown		309	309	293	296		12		12		309			0	9	10/01/2033.	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		569,002	569,002	583,939	581,427		(12,424)		(12,424)		569,002			0	14,911	09/01/2040.	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		214,842	214,842	221,321	220,410		(5,568)		(5,568)		214,842			0	5,362	03/01/2042.	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		18,511	18,511	19,674	19,610		(1,099)		(1,099)		18,511			0	512	12/01/2044.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		08/22/2018	Various		8,322,377	7,779,377	8,077,182	8,026,945		(13,861)		(13,861)		8,013,084		309,293	309,293	282,197	12/01/2039	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		55	55	57	57		(2)		(2)		55			0	3	08/01/2029	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		228	228	238	235		(8)		(8)		228			0	13	10/01/2029	1
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		8	8	8	8				0		8			0		10/01/2029	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		137	137	144	142		(6)		(6)		137			0	7	11/01/2029	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		3	3	3	3				0		3			0		11/01/2029	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		93	93	98	97		(4)		(4)		93			0	5	12/01/2029	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		60,894	60,894	62,535	62,266		(1,372)		(1,372)		60,894			0	1,627	09/01/2040	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		473,441	473,441	486,202	484,126		(10,684)		(10,684)		473,441			0	13,658	09/01/2040	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		336,630	336,630	345,467	343,980		(7,350)		(7,350)		336,630			0	9,803	09/01/2040	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		375,369	375,369	385,223	383,565		(8,196)		(8,196)		375,369			0	10,965	09/01/2040	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		266,138	266,138	281,067	280,061		(13,923)		(13,923)		266,138			0	7,056	12/01/2040	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		1,053,063	1,053,063	1,039,570	1,041,293		11,770		11,770		1,053,063			0	28,328	01/01/2041	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018	Paydown		235,618	235,618	240,772	239,932		(4,314)		(4,314)		235,618			0	6,496	01/01/2041	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018	Paydown		814	814	834	829		(15)		(15)		814			0	33	02/01/2034	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018	Paydown		384	384	364	369		15		15		384			0	11	02/01/2034	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018	Paydown		14,685	14,685	13,929	14,108		577		577		14,685			0	460	03/01/2034	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2018	Paydown		298	298	292	294		4		4		298			0	10	04/01/2034	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2018	Paydown		73	73	74	74		(1)		(1)		73			0	3	06/01/2031	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.765%		09/01/2018	Paydown		37,920	37,920	38,827	38,838		(918)		(918)		37,920			0	706	10/01/2045	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.643%		09/01/2018	Paydown		496,804	496,804	510,757	510,199		(13,395)		(13,395)		496,804			0	8,057	10/01/2045	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		08/22/2018.	Various		2,760,792	2,826,140	2,906,508	2,904,030		(3,750)		(3,750)		2,900,280		(139,488)	(139,488)	61,463	02/01/2043.	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		1,238,600	1,238,600	1,280,258	1,276,042		(37,442)		(37,442)		1,238,600			0	28,262	09/01/2045.	1
3132L7 FD 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018.	Paydown		126,199	126,199	124,701			1,499		1,499		126,199			0	1,806	11/01/2045.	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		336,095	336,095	354,843	352,989		(16,895)		(16,895)		336,095			0	7,604	06/01/2046.	1
3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		836,410	836,410	864,116	863,076		(26,666)		(26,666)		836,410			0	19,183	02/01/2047.	1
3132L9 UE 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		36,362	36,362	37,039			(676)		(676)		36,362			0	177	05/01/2048.	1
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		255,706	255,706	270,050	269,980		(14,273)		(14,273)		255,706			0	6,706	01/01/2044.	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018.	Paydown		21,803	21,803	22,314	22,290		(488)		(488)		21,803			0	436	04/01/2045.	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		46,988	46,988	49,206	48,977		(1,989)		(1,989)		46,988			0	1,013	05/01/2045.	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		242,968	242,968	251,776	250,826		(7,859)		(7,859)		242,968			0	5,491	08/01/2045.	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		29,009	29,009	30,237	30,083		(1,074)		(1,074)		29,009			0	653	10/01/2045.	1
3132QV JT 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		08/23/2018.	Various		47,112,737	47,126,019	48,016,996			(25,474)		(25,474)		47,991,521		(878,783)	(878,783)	876,127	01/01/2046.	1
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		358,054	358,054	375,733	373,622		(15,568)		(15,568)		358,054			0	8,580	03/01/2046.	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		281,682	281,682	295,854	294,119		(12,438)		(12,438)		281,682			0	6,427	03/01/2046.	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		210,357	210,357	220,218	219,263		(8,905)		(8,905)		210,357			0	5,197	03/01/2046.	1
3132WE FZ 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018.	Paydown		8,778	8,778	8,855	8,854		(76)		(76)		8,778			0	176	06/01/2046.	1
3132WK LR 7	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL		09/01/2018.	Paydown		135,150	135,150	135,246	135,245		(95)		(95)		135,150			0	2,708	01/01/2047.	1
3132WL RS 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		07/11/2018.	Various		39,511,956	39,610,361	40,910,076	40,858,723		(33,482)		(33,482)		40,825,241		(1,313,286)	(1,313,286)	846,989	03/01/2047.	1
3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		1,574,999	1,574,999	1,665,069	1,659,982		(84,983)		(84,983)		1,574,999			0	39,399	05/01/2047.	1
3132WN UY 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		1,061,891	1,061,891	1,129,089	1,127,394		(65,503)		(65,503)		1,061,891			0	29,835	06/01/2047.	1
3132XC SA 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018.	Paydown		212,527	212,527	217,459			(4,931)		(4,931)		212,527			0	1,432	06/01/2048.	1
3132XS DW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018.	Paydown		138,885	138,885	143,843	143,801		(4,916)		(4,916)		138,885			0	3,378	08/01/2047.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		472,340	472,340	489,132	488,851		(16,510)		(16,510)		472,340			0	11,777	09/01/2047	1
3132XT 7D 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		07/23/2018	Various		5,228,915	5,263,393	5,437,537	5,435,833		(6,836)		(6,836)		5,428,996		(200,082)	(200,082)	120,233	11/01/2047	1
3132XT KX 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		192,569	192,569	199,098	198,981		(6,412)		(6,412)		192,569			0	4,489	10/01/2047	1
3132XT ZJ 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		41,844	41,844	43,119	43,105		(1,260)		(1,260)		41,844			0	1,008	10/01/2047	1
3132XU J3 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		698,557	698,557	719,678	719,442		(20,885)		(20,885)		698,557			0	15,546	11/01/2047	1
3132XX 4R 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		22,722	22,722	23,218			(496)		(496)		22,722			0	234	04/01/2048	1
3132XY RR 0	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018	Various		15,303,031	14,704,000	15,266,888			(22,513)		(22,513)		15,244,375		58,657	58,657	214,732	05/01/2048	1
3132Y1 C8 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018	Paydown		147,106	147,106	153,169			(6,062)		(6,062)		147,106			0	357	07/01/2048	1
3132Y1 HG 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		08/01/2018	Various		43,162,776	42,342,167	43,377,565			(4,711)		(4,711)		43,372,855		(210,079)	(210,079)	145,838	07/01/2048	1
31335A 3F 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		341,011	341,011	353,599	353,516		(12,505)		(12,505)		341,011			0	7,778	03/01/2046	1
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		379,927	379,927	394,530	393,144		(13,217)		(13,217)		379,927			0	8,906	01/01/2044	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		612,343	612,343	637,315	634,888		(22,546)		(22,546)		612,343			0	14,090	01/01/2045	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		778,150	778,150	808,510	805,730		(27,580)		(27,580)		778,150			0	17,939	10/01/2045	1
31335A YT 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018	Various		41,729,066	42,970,242	42,336,132	1,166,736		14,817		14,817		42,350,871		(621,806)	(621,806)	571,587	10/01/2046	1
31335B BR 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018	Paydown		1,148,909	1,148,909	1,154,114	1,153,946		(5,037)		(5,037)		1,148,909			0	22,634	01/01/2047	1
31335B CW 4	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018	Paydown		45,147	45,147	45,500	45,497		(350)		(350)		45,147			0	898	05/01/2047	1
31335B D2 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2018	Paydown		252,106	252,106	252,874	252,871		(765)		(765)		252,106			0	5,279	01/01/2047	1
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown		1,094,287	1,094,287	1,135,151	1,134,509		(40,222)		(40,222)		1,094,287			0	25,521	09/01/2047	1
31335B J4 9	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown		1,236,155	1,236,155	1,304,964	1,304,096		(67,942)		(67,942)		1,236,155			0	33,211	11/01/2047	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		156	156	156	156				0		156			0	7	09/01/2025	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2018	Paydown		693	693	706	700		(7)		(7)		693			0	37	02/01/2026	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018	Paydown		178	178	183	180		(2)		(2)		178			0	7	07/01/2022	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018.	Paydown		8,822	8,822	9,152	8,972		(150)		(150)		8,822			0	344	12/01/2022.	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2018.	Paydown		4,900	4,900	5,084	4,983		(83)		(83)		4,900			0	195	01/01/2023.	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018.	Paydown		17,186	17,186	16,531	16,937		249		249		17,186			0	512	10/01/2020.	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		09/01/2018.	Paydown		29,218	29,218	29,996	29,625		(407)		(407)		29,218			0	1,215	02/01/2032.	1
31339D GP 7	FHLMC_2422 6.500% 02/01/32		09/01/2018.	Paydown		3,651	3,651	3,576	3,613		38		38		3,651			0	163	02/01/2032.	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		09/01/2018.	Paydown		21,808	21,808	21,910	21,835		(27)		(27)		21,808			0	933	02/01/2032.	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		09/01/2018.	Paydown		6,701	6,701	6,053	6,423		278		278		6,701			0	291	06/01/2028.	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		09/01/2018.	Paydown		16,671	16,671	16,661	16,661		10		10		16,671			0	671	02/01/2029.	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		09/01/2018.	Paydown		7,911	7,911	7,885	7,891		21		21		7,911			0	314	03/01/2029.	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		09/01/2018.	Paydown		110,343	110,343	113,261	111,294		(950)		(950)		110,343			0	5,588	09/01/2029.	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		09/01/2018.	Paydown		7,616	7,616	7,440	7,531		85		85		7,616			0	417	03/01/2030.	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		09/01/2018.	Paydown		7,963	7,963	8,277	8,083		(120)		(120)		7,963			0	414	04/01/2030.	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		09/01/2018.	Paydown		12,037	12,037	12,489	12,324		(287)		(287)		12,037			0	652	07/01/2030.	1
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		09/01/2018.	Paydown		3,892	3,892	4,046	4,011		(119)		(119)		3,892			0	207	09/01/2030.	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31		09/01/2018.	Paydown		5,345	5,345	5,293	5,313		32		32		5,345			0	249	01/01/2031.	1
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31		09/01/2018.	Paydown		47,364	47,364	45,274	46,505		859		859		47,364			0	1,959	01/01/2031.	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31		09/01/2018.	Paydown		9,931	9,931	9,679	9,802		129		129		9,931			0	423	09/01/2031.	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31		09/01/2018.	Paydown		22,186	22,186	20,202	21,480		707		707		22,186			0	878	09/01/2031.	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2018.	Paydown		5,030	5,030	4,835	4,937		93		93		5,030			0	218	09/01/2031.	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32		09/01/2018.	Paydown		644	644	644	644				0		644			0	26	04/01/2032.	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		09/01/2018.	Paydown		70	70	68	69		1		1		70			0	4	04/01/2020.	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22		09/01/2018.	Paydown		1,799	1,799	1,890	1,829		(30)		(30)		1,799			0	90	08/01/2022.	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24		09/01/2018.	Paydown		8,303	8,303	8,526	8,374		(71)		(71)		8,303			0	393	04/01/2024.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31		09/01/2018.	Paydown		63,556	63,556	62,266	62,835		722		722		63,556			0	2,928	05/01/2031.	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31		09/01/2018.	Paydown		13,113	13,113	12,077	12,600		513		513		13,113			0	518	06/01/2031.	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		3,960	3,960	4,123	4,082		(122)		(122)		3,960			0	213	09/01/2030.	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		13,832	13,832	13,233	13,330		502		502		13,832			0	458	11/01/2036.	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30		09/01/2018.	Paydown		53,980	53,980	54,857	54,028		(48)		(48)		53,980			0	1,015	06/01/2030.	1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		07/13/2018.	GOLDMAN SACHS & COMPANY		4,850,822	5,383,960	5,055,281	5,053,122		2,190		2,190		5,068,739		(217,917)	(217,917)	20,156	04/01/2046.	1
3136B2 6W 7	FANNIE MAE ACES FNMA_18-M12 3.639% 07/		09/27/2018.	MORGAN STANLEY & CO.		19,853,125	20,000,000	20,136,460					0		20,136,460		(283,335)	(283,335)	54,585	07/31/2030.	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		198	198	195	196		2		2		198			0	8	08/01/2028.	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		651	651	640	643		8		8		651			0	26	10/01/2028.	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		1,109	1,109	1,118	1,113		(4)		(4)		1,109			0	49	02/01/2029.	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		10	10	10	10				0		10			0		10/01/2029.	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		24	24	25	25		(1)		(1)		24			0	1	02/01/2030.	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		164	164	170	169		(5)		(5)		164			0	8	04/01/2030.	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		45	45	47	46		(1)		(1)		45			0	2	08/01/2030.	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		13	13	14	14				0		13			0	1	09/01/2030.	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		11	11	12	12				0		11			0	1	11/01/2030.	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		26	26	27	26		(1)		(1)		26			0	1	01/01/2031.	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2018.	Paydown		3	3	3	3				0		3			0		10/01/2031.	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		6,513	6,513	6,636	6,596		(83)		(83)		6,513			0	306	11/01/2031.	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		165	165	166	165				0		165			0	7	03/01/2032.	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		107	107	112	111		(3)		(3)		107			0	5	06/01/2032.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		640	640	667	659		(19)		(19)		640			0	32	07/01/2032	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		187	187	195	192		(5)		(5)		187			0	9	11/01/2032	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018	Paydown		633	633	602	610		24		24		633			0	20	12/01/2033	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown		2,344	2,344	2,221	2,313		31		31		2,344			0	62	05/01/2019	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018	Paydown		28,553	28,553	28,152	28,208		345		345		28,553			0	973	12/01/2036	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018	Paydown		48,065	48,065	47,193	47,311		754		754		48,065			0	1,779	01/01/2037	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018	Paydown		39,209	39,209	38,747	38,809		400		400		39,209			0	1,454	02/01/2037	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018	Paydown		2,761	2,761	2,737	2,740		21		21		2,761			0	106	04/01/2037	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018	Paydown		77,572	77,572	76,345	76,521		1,052		1,052		77,572			0	2,871	04/01/2037	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018	Paydown		48,878	48,878	49,088	49,021		(144)		(144)		48,878			0	1,974	01/01/2038	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018	Paydown		219,800	219,800	220,762	220,440		(639)		(639)		219,800			0	8,335	03/01/2038	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		09/01/2018	Paydown		310	310	315	312		(2)		(2)		310			0	16	10/01/2024	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		110	110	109	109		1		1		110			0	5	08/01/2025	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		79	79	78	78		1		1		79			0	4	08/01/2025	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		223	223	220	221		2		2		223			0	10	09/01/2025	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		74	74	74	74		1		1		74			0	3	11/01/2025	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		151	151	150	150		1		1		151			0	7	10/01/2025	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		170	170	174	172		(2)		(2)		170			0	8	08/01/2027	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		562	562	572	568		(6)		(6)		562			0	24	10/01/2027	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018	Paydown		1,473	1,473	1,501	1,489		(16)		(16)		1,473			0	69	01/01/2028	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018	Paydown		1,393	1,393	1,354	1,365		28		28		1,393			0	56	02/01/2028	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018	Paydown		364	364	362	362		2		2		364			0	16	02/01/2028	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		560	560	553	555		5		5		560			0	24	03/01/2028.	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		2,334	2,334	2,320	2,321		13		13		2,334			0	101	04/01/2028.	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		296	296	291	292		3		3		296			0	13	04/01/2028.	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		19	19	19	19				0		19			0	1	04/01/2028.	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		911	911	897	901		10		10		911			0	39	04/01/2028.	1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		07/13/2018.	GOLDMAN SACHS & COMPANY		5,461,378	5,971,268	5,461,663	5,468,617		5,755		5,755		5,489,263		(27,886)	(27,886)	22,355	11/01/2044.	1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		07/17/2018.	BANK OF AMERICA N.A.		5,025,958	5,552,825	5,343,450	5,344,868		1,210		1,210		5,359,926		(333,969)	(333,969)	21,714	01/01/2045.	1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		07/18/2018.	BANK OF AMERICA N.A.		4,954,356	5,538,978	5,356,165	5,352,979		1,492		1,492		5,368,284		(413,928)	(413,928)	23,968	02/01/2045.	1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		07/18/2018.	JP MORGAN SECURITIES LTD LDN		6,079,548	6,267,575	6,019,781	6,011,759		1,417		1,417		6,031,403		48,145	48,145	31,633	03/01/2045.	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		08/01/2018.	Paydown		4,747	4,747	4,698	4,689		46		46		4,747			0	59	06/01/2046.	1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		07/01/2018.	Paydown		336,783	336,783	334,268	334,441		2,342		2,342		336,783			0	4,210	09/01/2046.	1
3137FE TN 0	FHLMC MULTIFAMILY STRUCTURED P 3.350%		07/31/2018.	GOLDMAN SACHS & COMPANY		12,839,531	13,000,000	12,983,620					0		12,983,620		(144,089)	(144,089)	210,058	01/01/2028.	1
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK 6.466% 1		09/25/2018.	Paydown		215,144	215,144	227,583	225,254		(10,110)		(10,110)		215,144			0	8,772	11/25/2023.	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		2,809	2,809	2,754	2,765		44		44		2,809			0	154	07/01/2029.	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		09/01/2018.	Paydown		376	376	390	386		(11)		(11)		376			0	20	08/01/2029.	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		147	147	153	151		(4)		(4)		147			0	7	09/01/2029.	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		20	20	21	20		(1)		(1)		20			0	1	11/01/2029.	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		95	95	99	98		(3)		(3)		95			0	5	11/01/2029.	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		22	22	23	22		(1)		(1)		22			0	1	01/01/2030.	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		20	20	20	20		(1)		(1)		20			0	1	01/01/2030.	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		32	32	34	33		(1)		(1)		32			0	2	03/01/2030.	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		31	31	32	31		(1)		(1)		31			0	1	02/01/2030.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		44	44	46	45		(1)		(1)		44			0	2	05/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		6	6	6	6				0		6			0		09/01/2030	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		2,675	2,675	2,785	2,755		(80)		(80)		2,675			0	138	12/01/2029	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		1,038	1,038	1,081	1,069		(31)		(31)		1,038			0	50	01/01/2030	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		2,291	2,291	2,386	2,361		(70)		(70)		2,291			0	121	05/01/2030	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		121	121	126	124		(4)		(4)		121			0	6	08/01/2030	1
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		9,867	9,867	11,224	10,546		(679)		(679)		9,867			0	495	03/01/2021	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		198	198	206	204		(6)		(6)		198			0	10	06/01/2031	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		85	85	88	87		(3)		(3)		85			0	4	04/01/2030	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018	Paydown		258	258	263	262		(4)		(4)		258			0	11	11/01/2030	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		285	285	297	294		(9)		(9)		285			0	14	07/01/2030	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		4	4	4	4				0		4			0		06/01/2030	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		118	118	123	121		(4)		(4)		118			0	6	06/01/2030	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		92	92	96	95		(3)		(3)		92			0	5	06/01/2030	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		368	368	384	379		(11)		(11)		368			0	19	05/01/2032	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		439	439	457	452		(14)		(14)		439			0	22	10/01/2030	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		36	36	38	37		(1)		(1)		36			0	2	08/01/2030	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		50	50	52	51		(2)		(2)		50			0	2	08/01/2030	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		45	45	47	47		(1)		(1)		45			0	2	10/01/2030	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		383	383	399	395		(12)		(12)		383			0	19	09/01/2030	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018	Paydown		73	73	76	75		(2)		(2)		73			0	4	10/01/2030	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		85	85	88	87		(3)		(3)		85			0	4	09/01/2030.	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		7	7	7	7				0		7			0		10/01/2030.	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		12	12	13	13				0		12			0	1	11/01/2030.	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		47	47	49	49		(1)		(1)		47			0	2	11/01/2030.	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		83	83	87	86		(3)		(3)		83			0	4	12/01/2030.	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		6	6	7	7				0		6			0		11/01/2030.	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		41	41	43	42		(1)		(1)		41			0	2	11/01/2030.	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		1	1	1	1				0		1			0		12/01/2030.	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		20	20	20	20		(1)		(1)		20			0	1	11/01/2030.	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		2	2	2	2				0		2			0		12/01/2030.	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		5	5	5	5				0		5			0		12/01/2030.	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2018.	Paydown		86	86	90	89		(3)		(3)		86			0	5	11/01/2030.	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		115	115	120	119		(4)		(4)		115			0	6	12/01/2030.	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		140	140	146	144		(5)		(5)		140			0	7	12/01/2030.	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		16	16	17	16				0		16			0	1	03/01/2031.	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		10	10	11	10				0		10			0		07/01/2031.	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2018.	Paydown		15	15	15	15		(1)		(1)		15			0	1	11/01/2030.	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		1,313	1,313	1,367	1,353		(40)		(40)		1,313			0	73	07/01/2031.	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2018.	Paydown		500	500	505	503		(3)		(3)		500			0	23	05/01/2031.	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		30	30	31	31		(1)		(1)		30			0	1	07/01/2031.	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2018.	Paydown		13	13	13	13				0		13			0	1	08/01/2031.	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2018.	Paydown		42	42	44	44		(1)		(1)		42			0	2	05/01/2031.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		1,441	1,441	1,475	1,464		(24)		(24)		1,441			0	62	09/01/2031.	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2018.	Paydown		6,817	6,817	6,946	6,903		(86)		(86)		6,817			0	295	10/01/2031.	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		128	128	133	132		(4)		(4)		128			0	6	09/01/2031.	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		18	18	18	18		(1)		(1)		18			0	1	10/01/2031.	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		11	11	11	11				0		11			0		01/01/2032.	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		201	201	209	207		(7)		(7)		201			0	10	02/01/2032.	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		63	63	66	65		(2)		(2)		63			0	3	03/01/2032.	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		08/01/2018.	Paydown		1,212	1,212	1,262	1,249		(37)		(37)		1,212			0	61	03/01/2032.	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		7	7	8	7				0		7			0		03/01/2032.	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		475,622	475,622	482,608	481,386		(5,764)		(5,764)		475,622			0	14,142	01/01/2041.	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		360,255	360,255	378,549	374,384		(14,130)		(14,130)		360,255			0	8,439	01/01/2026.	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		579,566	579,566	599,036	597,747		(18,181)		(18,181)		579,566			0	15,470	12/01/2041.	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		161,642	161,642	167,274	167,067		(5,425)		(5,425)		161,642			0	3,666	11/01/2042.	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		47,131	47,131	49,237	49,159		(2,028)		(2,028)		47,131			0	1,107	12/01/2042.	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		301,047	301,047	308,855	307,910		(6,863)		(6,863)		301,047			0	8,071	06/01/2042.	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 3.287%		09/01/2018.	Paydown		209,797	209,797	218,287	215,184		(5,387)		(5,387)		209,797			0	4,031	03/01/2042.	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		567,956	567,956	593,159	590,863		(22,906)		(22,906)		567,956			0	13,124	05/01/2044.	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		772,170	772,170	800,041	797,317		(25,147)		(25,147)		772,170			0	18,494	11/01/2045.	1
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		2,435,432	2,435,432	2,573,082	2,569,069		(133,637)		(133,637)		2,435,432			0	66,063	11/01/2045.	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		215,080	215,080	215,584	215,494		(414)		(414)		215,080			0	4,166	01/01/2046.	1
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		22,511	22,511	23,023			(512)		(512)		22,511			0	75	02/01/2047.	1
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		432,744	432,744	433,116	433,112		(368)		(368)		432,744			0	7,818	10/01/2046.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		536,969	536,969	566,418	564,770		(27,802)		(27,802)		536,969			0	14,391	10/01/2046.	1
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		102,227	102,227	101,892	101,899		328		328		102,227			0	1,955	10/01/2046.	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		106,742	106,742	111,512	111,327		(4,585)		(4,585)		106,742			0	2,292	06/01/2042.	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		78,871	78,871	81,533	81,432		(2,561)		(2,561)		78,871			0	1,812	06/01/2042.	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Various		147,210	147,210	151,443	78,851		68,359		68,359		147,210			0	3,307	10/01/2027.	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		44,681	44,681	46,440	46,360		(1,679)		(1,679)		44,681			0	993	09/01/2042.	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		479,931	479,931	501,378	500,604		(20,673)		(20,673)		479,931			0	10,787	01/01/2043.	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		77,827	77,827	78,922	78,852		(1,025)		(1,025)		77,827			0	1,529	08/01/2043.	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		30,443	30,443	31,547	31,496		(1,053)		(1,053)		30,443			0	661	07/01/2044.	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		436,833	436,833	452,841	451,449		(14,616)		(14,616)		436,833			0	10,280	02/01/2045.	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		429,011	429,011	444,228	442,968		(13,956)		(13,956)		429,011			0	9,922	07/01/2045.	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		148,330	148,330	154,031	153,417		(5,087)		(5,087)		148,330			0	3,499	04/01/2045.	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		131,053	131,053	135,856	135,376		(4,323)		(4,323)		131,053			0	3,183	04/01/2045.	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		254,977	254,977	265,694	263,714		(8,737)		(8,737)		254,977			0	4,857	05/01/2030.	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		180,959	180,959	187,377	186,865		(5,906)		(5,906)		180,959			0	4,192	06/01/2045.	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		100,194	100,194	102,652	102,384		(2,190)		(2,190)		100,194			0	2,284	06/01/2045.	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		07/12/2018.	Various		414					(8,747)		(8,747)		(8,747)		9,161	9,161	333,497	11/01/2045.	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		1,188,109	1,188,109	1,237,119	1,232,582		(44,473)		(44,473)		1,188,109			0	27,626	11/01/2045.	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		360,663	360,663	368,355	368,216		(7,553)		(7,553)		360,663			0	8,367	07/01/2045.	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		1,734,668	1,734,668	1,817,290	1,807,328		(72,660)		(72,660)		1,734,668			0	41,522	05/01/2046.	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		809,663	809,663	831,929	830,016		(20,352)		(20,352)		809,663			0	16,348	05/01/2046.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		862,456	862,456	895,606	892,153		(29,697)		(29,697)		862,456			0	20,144	12/01/2045	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		1,328,269	1,328,269	1,393,644	1,386,711		(58,442)		(58,442)		1,328,269			0	31,888	02/01/2046	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		907,306	907,306	929,563	927,570		(20,264)		(20,264)		907,306			0	17,720	06/01/2046	1
3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/23/2018	Various		47,136,809	48,590,465	48,825,825	48,819,728		(8,655)		(8,655)		48,811,074		(1,674,265)	(1,674,265)	1,029,419	08/01/2046	1
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		31,238	31,238	31,377	31,376		(138)		(138)		31,238			0	635	08/01/2046	1
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/05/2018	Various		36,569,229	35,871,571	37,676,360	37,548,677		(92,428)		(92,428)		37,456,248		(887,018)	(887,018)	1,106,812	03/01/2047	1
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Various		8,144,328	8,378,530	8,392,276	8,391,982		(1,320)		(1,320)		8,390,662		(246,334)	(246,334)	152,648	11/01/2046	1
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		761,622	761,622	781,109	779,917		(18,296)		(18,296)		761,622			0	17,577	12/01/2046	1
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		583,298	583,298	598,792	598,632		(15,333)		(15,333)		583,298			0	11,295	06/01/2032	1
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown		121,244	121,244	124,123			(2,880)		(2,880)		121,244			0	404	04/01/2047	1
3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		415,571	415,571	429,337	428,942		(13,371)		(13,371)		415,571			0	9,680	07/01/2047	1
3138WL CE 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/17/2018	WELLS FARGO & CO.		23,119,123	22,607,798	23,088,214			(489)		(489)		23,087,725		31,398	31,398	47,728	07/01/2047	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		1,667,858	1,667,858	1,680,403	1,679,869		(12,010)		(12,010)		1,667,858			0	32,481	05/01/2043	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		190,361	190,361	195,758	195,569		(5,208)		(5,208)		190,361			0	3,709	05/01/2043	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		16,928	16,928	17,211	17,176		(247)		(247)		16,928			0	396	06/01/2043	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		21,501	21,501	22,280	22,251		(751)		(751)		21,501			0	507	08/01/2043	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		368,529	368,529	369,047	368,999		(470)		(470)		368,529			0	7,275	09/01/2043	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.069%		09/01/2018	Paydown		45,191	45,191	46,506	45,191				0		45,191			0	831	06/01/2044	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		117,132	117,132	121,300	120,393		(3,261)		(3,261)		117,132			0	2,293	05/01/2029	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		2,587,422	2,587,422	2,685,259	2,679,121		(91,700)		(91,700)		2,587,422			0	61,018	02/01/2042	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018	Paydown		16,836	16,836	17,025	17,002		(166)		(166)		16,836			0	336	05/01/2045	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown		331,548	331,548	342,051	340,881		(9,333)		(9,333)		331,548			0	7,728	06/01/2045	1

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3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		262,762	262,762	272,451	271,352		(8,589)		(8,589)		262,762			0	5,682	09/01/2045.	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		30,981	30,981	31,112	31,093		(112)		(112)		30,981			0	623	08/01/2045.	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		789	789	822	813		(23)		(23)		789			0	39	06/01/2032.	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		6	6	6	6				0		6			0		05/01/2032.	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		80	80	83	82		(2)		(2)		80			0	4	08/01/2032.	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		68	68	71	70		(2)		(2)		68			0	3	08/01/2032.	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		1,041	1,041	989	1,000		40		40		1,041			0	31	10/01/2033.	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2018.	Paydown		17,545	17,545	18,269	18,056		(511)		(511)		17,545			0	773	09/01/2032.	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018.	Paydown		165	165	167	166		(1)		(1)		165			0	6	10/01/2032.	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31		09/01/2018.	Paydown		12,355	12,355	12,313	12,313		42		42		12,355			0	591	11/01/2031.	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31		09/01/2018.	Paydown		116,958	116,958	105,751	113,203		3,755		3,755		116,958			0	4,425	11/01/2031.	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32		09/01/2018.	Paydown		8,213	8,213	8,216	8,213				0		8,213			0	357	01/01/2032.	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		14,792	14,792	13,320	14,194		598		598		14,792			0	581	07/01/2032.	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		09/01/2018.	Paydown		73,855	73,855	85,071	83,338		(9,484)		(9,484)		73,855			0	3,216	08/01/2042.	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		09/01/2018.	Paydown		169,997	169,997	199,228	193,521		(23,524)		(23,524)		169,997			0	7,310	08/01/2042.	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		09/01/2018.	Paydown		170,116	170,116	179,154	178,335		(8,219)		(8,219)		170,116			0	7,679	08/01/2042.	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		09/01/2018.	Paydown		153,988	153,988	171,941	170,748		(16,760)		(16,760)		153,988			0	5,891	03/01/2033.	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32		09/01/2018.	Paydown		129,375	129,375	130,365	129,681		(306)		(306)		129,375			0	5,664	05/01/2032.	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32		09/01/2018.	Paydown		35,318	35,318	31,928	34,064		1,254		1,254		35,318			0	1,417	07/01/2032.	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		09/01/2018.	Paydown		111,461	111,461	129,094	128,351		(16,890)		(16,890)		111,461			0	4,806	09/01/2043.	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		09/01/2018.	Paydown		106,392	106,392	119,010	118,124		(11,732)		(11,732)		106,392			0	3,934	11/01/2032.	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32		09/01/2018.	Paydown		139,263	139,263	136,130	137,489		1,774		1,774		139,263			0	5,256	12/01/2032.	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33		09/01/2018.	Paydown		94,765	94,765	92,780	93,398		1,367		1,367		94,765			0	3,329	02/01/2033.	1
31393W BD 0	FHLMC_2640 5.000% 07/01/33		09/01/2018.	Paydown		66,287	66,287	61,647	64,100		2,187		2,187		66,287			0	2,199	07/01/2033.	1
31394B AL 8	FNMA_04-86 4.500% 11/01/34		09/01/2018.	Paydown		315,472	315,472	255,676	292,464		23,008		23,008		315,472			0	9,456	11/01/2034.	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25		09/01/2018.	Paydown		63,143	63,143	62,058	62,670		473		473		63,143			0	2,099	03/01/2025.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		09/01/2018.	Paydown		423,571	423,571	438,664	433,678		(10,107)		(10,107)		423,571			0	16,326	06/01/2034.	1
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35		09/01/2018.	Paydown		702,585	702,585	681,727	691,879		10,706		10,706		702,585			0	24,268	06/01/2035.	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33		09/01/2018.	Paydown		45,366	45,366	45,338	45,338		28		28		45,366			0	1,812	08/01/2033.	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33		09/01/2018.	Paydown		584,034	584,034	552,315	571,369		12,665		12,665		584,034			0	22,091	09/01/2033.	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33		09/01/2018.	Paydown		221,422	221,422	215,540	218,422		3,000		3,000		221,422			0	7,781	12/01/2033.	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34		09/01/2018.	Paydown		522,345	522,345	477,752	502,965		19,380		19,380		522,345			0	17,425	03/01/2034.	1
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36		09/01/2018.	Paydown		143,072	143,072	144,958	143,550		(479)		(479)		143,072			0	5,765	02/01/2036.	1
31394V LV 0	FNR_05-123 5.500% 01/01/36		09/01/2018.	Paydown		246,113	246,113	238,672	242,080		4,033		4,033		246,113			0	8,652	01/01/2036.	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36		09/01/2018.	Paydown		352,396	352,396	344,494	348,225		4,171		4,171		352,396			0	12,886	03/01/2036.	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36		09/01/2018.	Paydown		150,285	150,285	167,790	167,790		(17,505)		(17,505)		150,285			0	5,457	03/01/2036.	1
31395E ZJ 9	FHLMC_2835 5.500% 08/01/34		09/01/2018.	Paydown		43,637	43,637	41,571	42,622		1,015		1,015		43,637			0	1,587	08/01/2034.	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34		09/01/2018.	Paydown		108,604	108,604	103,331	106,078		2,526		2,526		108,604			0	4,213	09/01/2034.	1
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36		09/01/2018.	Paydown		151,115	151,115	151,511	151,115				0		151,115			0	5,545	06/01/2036.	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35		09/01/2018.	Paydown		630,734	630,734	612,428	621,595		9,139		9,139		630,734			0	23,024	03/01/2035.	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35		09/01/2018.	Paydown		141,130	141,130	137,343	139,238		1,892		1,892		141,130			0	4,917	03/01/2035.	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35		09/01/2018.	Paydown		363,778	363,778	353,419	358,916		4,862		4,862		363,778			0	13,024	04/01/2035.	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5		09/01/2018.	Paydown		120,724	120,724	118,210	119,401		1,323		1,323		120,724			0	4,418	05/01/2035.	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35		09/01/2018.	Paydown		336,814	336,814	327,144	332,164		4,650		4,650		336,814			0	12,404	05/01/2035.	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35		09/01/2018.	Paydown		799,327	799,327	813,391	822,989		(23,661)		(23,661)		799,327			0	27,860	05/01/2035.	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35		09/01/2018.	Paydown		133,779	133,779	130,105	131,875		1,904		1,904		133,779			0	4,899	06/01/2035.	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35		09/01/2018.	Paydown		50,977	50,977	49,719	50,318		659		659		50,977			0	1,875	08/01/2035.	1
31395X N4 3	FREDDIE MAC 5.000% 08/01/35		09/01/2018.	Paydown		660,405	660,405	636,775	647,135		13,270		13,270		660,405			0	21,722	08/01/2035.	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%		09/01/2018.	Paydown		1,376,251	1,376,251	1,312,165	1,349,056		27,195		27,195		1,376,251			0	48,854	10/01/2035.	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35		09/01/2018.	Paydown		283,542	283,542	275,899	279,844		3,697		3,697		283,542			0	10,437	10/01/2035.	1
31396E 6A 9	FHLMC_3044 5.500% 03/01/35		09/01/2018.	Paydown		132,205	132,205	130,480	131,810		395		395		132,205			0	5,186	03/01/2035.	1

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396E WR 3	FREDDIE MAC FHLMC_3061 5.500% 11/01/35		09/01/2018.	Paydown		435,663	435,663	421,436	429,350		6,314		6,314		435,663			0	15,724	11/01/2035.	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		09/01/2018.	Paydown		716,353	716,353	691,226	706,337		10,016		10,016		716,353			0	25,470	11/01/2035.	1
31396F GZ 0	FHLMC_3073 5.500% 11/01/35		09/01/2018.	Paydown		394,860	394,860	382,968	389,549		5,310		5,310		394,860			0	14,140	11/01/2035.	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35		09/01/2018.	Paydown		134,076	134,076	129,090	131,645		2,431		2,431		134,076			0	4,904	12/01/2035.	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25		09/01/2018.	Paydown		119,096	119,096	115,835	117,922		1,175		1,175		119,096			0	4,326	12/01/2025.	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36		09/01/2018.	Paydown		1,043,401	1,043,401	984,673	1,020,647		22,753		22,753		1,043,401			0	38,334	02/01/2036.	1
31396P B2 6	FNMA_07-14 5.500% 03/01/37		09/01/2018.	Paydown		234,163	234,163	217,772	226,187		7,977		7,977		234,163			0	8,516	03/01/2037.	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47		09/01/2018.	Paydown		162,495	162,495	158,509	160,302		2,193		2,193		162,495			0	6,970	05/01/2047.	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37		09/01/2018.	Paydown		455,689	455,689	456,454	455,689				0		455,689			0	16,884	08/01/2037.	1
31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36		09/01/2018.	Paydown		15,973	15,973	15,379	15,630		343		343		15,973			0	574	10/01/2036.	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37		09/01/2018.	Paydown		53,113	53,113	49,057	50,592		2,521		2,521		53,113			0	1,937	03/01/2037.	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37		09/01/2018.	Paydown		91,176	91,176	84,523	87,887		3,289		3,289		91,176			0	3,218	06/01/2037.	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38		09/01/2018.	Paydown		247,513	247,513	219,822	228,595		18,918		18,918		247,513			0	8,091	06/01/2038.	1
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40		09/01/2018.	Paydown		44,515	44,515	38,450	41,620		2,895		2,895		44,515			0	1,335	01/01/2040.	1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		09/01/2018.	Paydown		210,727	210,727	203,425	207,248		3,479		3,479		210,727			0	6,978	01/01/2038.	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 3.542%		09/01/2018.	Paydown		1,212	1,212	1,209	1,212				0		1,212			0	28	12/01/2032.	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		666	666	633	640		26		26		666			0	20	07/01/2033.	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		9,834	9,834	9,342	9,461		373		373		9,834			0	294	08/01/2033.	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		17	17	16	16		1		1		17			0		08/01/2033.	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		549	549	495	509		40		40		549			0	16	07/01/2033.	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		9,202	9,202	8,742	8,847		356		356		9,202			0	305	07/01/2033.	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		2,189	2,189	2,226	2,189				0		2,189			0	71	09/01/2018.	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		09/01/2018.	Paydown		962	962	931	938		23		23		962			0	40	12/01/2031.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		09/01/2018.	Paydown		552	552	553	553				0		552			0	27	11/01/2031.	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		09/01/2018.	Paydown		10,780	10,780	10,997	10,939		(160)		(160)		10,780			0	567	03/01/2032.	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		93,442	93,442	90,402	90,856		2,586		2,586		93,442			0	3,089	11/01/2033.	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		555	555	527	534		21		21		555			0	17	08/01/2033.	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 3.770%		09/01/2018.	Paydown		4,325	4,325	4,288	4,325				0		4,325			0	109	11/01/2033.	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		240	240	228	231		9		9		240			0	7	07/01/2033.	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		389	389	350	360		29		29		389			0	12	08/01/2033.	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		4,012	4,012	3,811	3,857		155		155		4,012			0	107	08/01/2033.	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		428	428	406	411		16		16		428			0	13	08/01/2033.	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		1,929	1,929	1,767	1,807		121		121		1,929			0	58	08/01/2033.	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		393	393	374	378		15		15		393			0	12	08/01/2033.	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		2,084	2,084	1,980	2,004		80		80		2,084			0	63	08/01/2033.	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		82	82	78	81		1		1		82			0	2	09/01/2018.	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 4.465%		09/01/2018.	Paydown		241,062	241,062	238,397	241,062				0		241,062			0	6,754	04/01/2034.	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		79,932	79,932	79,545	79,555		377		377		79,932			0	3,197	11/01/2034.	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018.	Paydown		249,182	249,182	244,441	245,038		4,144		4,144		249,182			0	9,134	02/01/2035.	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		08/22/2018.	Various		5,940,710	5,338,080	5,481,541	5,445,642		(8,268)		(8,268)		5,437,375		503,335	503,335	251,448	12/01/2032.	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		21,992	21,992	22,161	22,113		(120)		(120)		21,992			0	872	04/01/2035.	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		7,108	7,108	6,752	6,837		271		271		7,108			0	201	08/01/2033.	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		177	177	169	171		7		7		177			0	5	09/01/2033.	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		9,491	9,491	8,805	8,948		544		544		9,491			0	291	09/01/2035.	1
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		60,389	60,389	62,814	62,517		(2,128)		(2,128)		60,389			0	2,022	03/01/2036.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 4.172%		09/01/2018.	Paydown		67,985	67,985	68,251	67,985				0		67,985			0	1,412	04/01/2036.	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		257	257	244	247		10		10		257			0	8	10/01/2033.	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		1,997	1,997	1,892	1,970		27		27		1,997			0	54	06/01/2019.	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		91	91	87	88		3		3		91			0	3	10/01/2033.	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		698	698	663	672		26		26		698			0	21	11/01/2033.	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		4,775	4,775	4,588	4,626		149		149		4,775			0	160	04/01/2034.	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		2,949	2,949	2,794	2,910		39		39		2,949			0	77	06/01/2019.	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		614	614	606	608		7		7		614			0	20	04/01/2034.	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		1,244	1,244	1,179	1,228		16		16		1,244			0	33	05/01/2019.	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		1	1	1	1				0		1			0		05/01/2034.	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		1,292	1,292	1,249	1,258		34		34		1,292			0	39	11/01/2034.	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		257	257	244	254		3		3		257			0	7	06/01/2019.	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		1,085	1,085	1,028	1,071		14		14		1,085			0	29	06/01/2019.	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		2,866	2,866	2,710	2,743		123		123		2,866			0	85	12/01/2034.	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		19	19	18	18		1		1		19			0	1	01/01/2035.	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		72,049	72,049	71,716	71,780		269		269		72,049			0	2,457	03/01/2020.	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 3.502%		09/01/2018.	Paydown		15,196	15,196	15,254	15,196				0		15,196			0	356	09/01/2036.	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 3.728%		09/01/2018.	Paydown		141	141	140	141				0		141			0	3	11/01/2034.	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		975	975	916	929		45		45		975			0	29	04/01/2035.	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 3.867%		09/01/2018.	Paydown		176,778	176,778	177,296	176,778				0		176,778			0	4,466	02/01/2035.	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 4.588%		09/01/2018.	Paydown		140,793	140,793	141,882	140,793				0		140,793			0	4,022	06/01/2035.	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		19,438	19,438	18,461	18,659		779		779		19,438			0	573	08/01/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		1,731	1,731	1,734	1,733		(1)		(1)		1,731			0	70	10/01/2036.	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 4.323%		09/01/2018.	Paydown		33,680	33,680	33,883	33,680				0		33,680			0	778	04/01/2036.	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 3.395%		09/01/2018.	Paydown		10,793	10,793	10,843	10,793				0		10,793			0	241	09/01/2036.	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 4.050%		09/01/2018.	Paydown		62,097	62,097	61,893	62,097				0		62,097			0	1,300	02/01/2037.	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		1,323,621	1,323,621	1,377,393	1,371,611		(47,990)		(47,990)		1,323,621			0	31,412	09/01/2045.	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		301,454	301,454	313,621	312,001		(10,548)		(10,548)		301,454			0	7,034	09/01/2045.	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		214,935	214,935	223,700	222,779		(7,844)		(7,844)		214,935			0	5,366	11/01/2045.	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		65,377	65,377	68,043	67,761		(2,384)		(2,384)		65,377			0	1,507	11/01/2045.	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		797,171	797,171	834,040	829,465		(32,294)		(32,294)		797,171			0	19,082	02/01/2046.	1
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		155,528	155,528	160,315	160,030		(4,502)		(4,502)		155,528			0	3,061	10/01/2046.	1
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Various		51,669	51,669	53,510	53,498		(1,829)		(1,829)		51,669			0	1,231	02/01/2047.	1
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		817,856	817,856	866,927	865,703		(47,847)		(47,847)		817,856			0	21,296	04/01/2047.	1
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Various		68,308	68,308	66,198			2,111		2,111		68,308			0	941	02/01/2047.	1
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		723,434	723,434	748,415	747,776		(24,343)		(24,343)		723,434			0	17,251	08/01/2047.	1
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		12,037	12,037	12,504	12,496		(459)		(459)		12,037			0	288	08/01/2047.	1
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		726,989	726,989	747,435	746,966		(19,977)		(19,977)		726,989			0	14,321	09/01/2032.	1
3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		07/23/2018.	Various		4,304,040	4,331,054	4,474,181	4,469,990		(4,768)		(4,768)		4,465,222		(161,182)	(161,182)	98,943	07/01/2047.	1
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		113,966	113,966	117,919	117,874		(3,908)		(3,908)		113,966			0	2,648	10/01/2047.	1
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		53,333	53,333	55,187	55,165		(1,832)		(1,832)		53,333			0	1,250	11/01/2047.	1
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Various		2,401,936	2,349,119	2,401,240			(3,963)		(3,963)		2,397,278		4,659	4,659	28,903	05/01/2048.	1
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		414,205	414,205	424,867			(10,663)		(10,663)		414,205			0	8,031	02/01/2048.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3140HL TF 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		16,536	16,536	16,850			(314)		(314)		16,536			0	55	06/01/2048.	1
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		45,367	45,367	45,623	45,620		(253)		(253)		45,367			0	897	02/01/2047.	1
3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		521,450	521,450	552,656	551,755		(30,305)		(30,305)		521,450			0	14,217	07/01/2047.	1
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		353,130	353,130	364,855	364,737		(11,607)		(11,607)		353,130			0	8,327	10/01/2047.	1
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		65,603	65,603	67,207			(1,604)		(1,604)		65,603			0	392	11/01/2047.	1
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		91,318	91,318	93,201			(1,883)		(1,883)		91,318			0	831	03/01/2048.	1
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		203,789	203,789	210,317	210,295		(6,506)		(6,506)		203,789			0	4,634	10/01/2047.	1
3140J7 US 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Various		30,636,933	29,939,488	30,678,619			(11,393)		(11,393)		30,667,226		(30,293)	(30,293)	73,500	05/01/2047.	1
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		8,299	8,299	8,497			(198)		(198)		8,299			0	28	06/01/2048.	1
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		93,678	93,678	95,933			(2,254)		(2,254)		93,678			0	312	06/01/2048.	1
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Various		25,560,980	25,006,453	25,596,430			(8,201)		(8,201)		25,588,230		(27,249)	(27,249)	163,639	07/01/2048.	1
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		44,552	44,552	46,654			(2,102)		(2,102)		44,552			0	1,038	08/01/2047.	1
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		701,196	701,196	720,808	720,359		(19,163)		(19,163)		701,196			0	13,785	10/01/2032.	1
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		54,598	54,598	56,202			(1,604)		(1,604)		54,598			0	1,120	11/01/2047.	1
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		641,023	641,023	651,991			(10,968)		(10,968)		641,023			0	5,914	05/01/2048.	1
3140Q8 AT 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/27/2018.	JP MORGAN SECURITIES LTD LDN		13,339,084	13,531,485	13,389,827			400		400		13,390,227		(51,143)	(51,143)	35,520	12/01/2047.	1
3140Q8 KL 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/17/2018.	WELLS FARGO & CO.		24,816,047	24,255,147	24,785,728			(562)		(562)		24,785,166		30,881	30,881	51,205	02/01/2048.	1
3140Q8 MU 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/24/2018.	Various		6,840,604	6,799,850	6,894,145			(4,626)		(4,626)		6,889,519		(48,916)	(48,916)	73,767	02/01/2033.	1
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		389,086	389,086	397,825			(8,739)		(8,739)		389,086			0	3,907	04/01/2048.	1
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		177,225	177,225	181,115			(3,891)		(3,891)		177,225			0	858	06/01/2048.	1
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		190,742	190,742	199,675			(8,934)		(8,934)		190,742			0	1,058	06/01/2048.	1
3140Q9 EW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/24/2018.	Various		8,043,036	8,000,000	8,108,750			(6,344)		(6,344)		8,102,405		(59,369)	(59,369)	86,744	06/01/2033.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 4.187%		09/01/2018.	Paydown		76,267	76,267	76,589	76,267				0		76,267			0	2,163	04/01/2036.	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.469%		09/01/2018.	Paydown		2,014	2,014	2,019	2,057		(43)		(43)		2,014			0	47	04/01/2034.	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018.	Paydown		24,900	24,900	24,620	24,638		262		262		24,900			0	920	12/01/2036.	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		823	823	824	823		(1)		(1)		823			0	32	01/01/2037.	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		22,073	22,073	22,170	22,155		(82)		(82)		22,073			0	873	05/01/2038.	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		62,904	62,904	65,676	65,494		(2,589)		(2,589)		62,904			0	1,609	12/01/2042.	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.635%		09/01/2018.	Paydown		44,198	44,198	44,457	44,198				0		44,198			0	1,204	09/01/2036.	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018.	Paydown		106,852	106,852	105,349	105,560		1,292		1,292		106,852			0	3,917	11/01/2036.	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		20,586	20,586	20,610	20,589		(3)		(3)		20,586			0	825	01/01/2037.	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 4.381%		09/01/2018.	Paydown		41,036	41,036	40,951	41,036				0		41,036			0	1,001	04/01/2035.	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2018.	Paydown		66,025	66,025	68,548	68,053		(2,028)		(2,028)		66,025			0	2,652	01/01/2039.	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		111,741	111,741	114,927	114,393		(2,652)		(2,652)		111,741			0	2,983	09/01/2040.	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		349,329	349,329	359,808	357,010		(7,681)		(7,681)		349,329			0	10,088	02/01/2031.	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		181,247	181,247	185,977	185,629		(4,381)		(4,381)		181,247			0	4,761	11/01/2041.	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Various		55,114	55,114	55,320	55,304		(190)		(190)		55,114			0	1,051	12/01/2042.	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		144,771	144,771	145,947	145,897		(1,126)		(1,126)		144,771			0	2,827	04/01/2043.	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		747,558	747,558	780,964	779,768		(32,210)		(32,210)		747,558			0	16,405	05/01/2043.	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		55,641	55,641	59,536	59,414		(3,773)		(3,773)		55,641			0	1,399	06/01/2043.	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		349,853	349,853	358,489	356,084		(6,231)		(6,231)		349,853			0	9,352	12/01/2030.	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		482,066	482,066	484,840	483,827		(1,760)		(1,760)		482,066			0	12,831	01/01/2031.	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2018.	Paydown		294,294	294,294	303,123	300,762		(6,468)		(6,468)		294,294			0	8,749	02/01/2031.	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		118,793	118,793	119,981	119,179		(386)		(386)		118,793			0	2,367	03/01/2021.	1

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31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2018.	Paydown		32,470	32,470	33,049	33,026		(555)		(555)		32,470			0	664	10/01/2042.	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		24,562	24,562	26,254	26,064		(1,502)		(1,502)		24,562			0	649	08/01/2045.	1
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		19,248	19,248	19,868	19,855		(607)		(607)		19,248			0	448	09/01/2047.	1
31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		1,422,735	1,422,735	1,502,042	1,499,733		(76,998)		(76,998)		1,422,735			0	36,824	09/01/2047.	1
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		53,983	53,983	55,389			(1,407)		(1,407)		53,983			0	1,108	01/01/2048.	1
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Various		916,365	916,365	961,753	961,499		(45,135)		(45,135)		916,365			0	24,525	01/01/2048.	1
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		104,709	104,709	107,286			(2,577)		(2,577)		104,709			0	1,757	02/01/2048.	1
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		168,294	168,294	170,036			(1,742)		(1,742)		168,294			0	1,100	06/01/2048.	1
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/28/2018.	Various		23,170,463	22,930,672	23,120,436			(5,811)		(5,811)		23,114,626		55,838	55,838	69,315	06/01/2048.	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 4.154%		09/01/2018.	Paydown		100,308	100,308	107,141	100,308				0		100,308			0	2,661	08/01/2033.	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2018.	Paydown		43,128	43,128	45,716	45,213		(2,085)		(2,085)		43,128			0	1,582	09/01/2036.	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		403,323	403,323	414,730	412,753		(9,429)		(9,429)		403,323			0	10,730	09/01/2040.	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2018.	Paydown		330,371	330,371	340,230	338,453		(8,082)		(8,082)		330,371			0	10,521	06/01/2040.	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		819,730	819,730	846,371	835,320		(15,590)		(15,590)		819,730			0	19,929	09/01/2025.	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018.	Paydown		1,619,014	1,619,014	1,665,307	1,657,543		(38,529)		(38,529)		1,619,014			0	43,328	09/01/2040.	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018.	Paydown		15,511	15,511	15,975	15,782		(271)		(271)		15,511			0	362	09/01/2025.	1
35563P DZ 9	FREDDIE MAC FHLMC_18-1SC 3.000% 05/01/		09/01/2018.	Paydown		51,809	51,809	50,645			1,164		1,164		51,809			0	778	05/01/2057.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN 4.626 01/		07/15/2018.	Redemption 100.0000		41,175	41,175	41,175	41,175				0		41,175			0	1,905	01/15/2042.	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12		09/10/2018.	Redemption 100.0000		239,134	239,134	239,134	239,134				0		239,134			0	8,360	12/10/2032.	1
605275 EH 5	MISSISSIPPI BUSINESS FINANCE C 8.370%		09/27/2018.	Redemption 100.0000		546,663	546,663	546,663	546,663				0		546,663			0	45,966	09/15/2019.	2
63940H AB 9	NAVIENT STUDENT LOAN TRUST NAV 3.066%		09/25/2018.	Paydown		74,385	74,385	74,780			(395)		(395)		74,385			0	175	06/25/2065.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
645913 BD 5	NEW JERSEY ECONOMIC DEV AUTH S 0.000%	..	07/13/2018.	WELLS FARGO & CO.		11,282,808	14,669,000	3,451,469	9,278,148		330,645		330,645		9,608,793		1,674,016	1,674,016		02/15/2025.	1FE
73358T T3 5	PORT AUTHORITY OF NEW YORK&NEW 6.400%	..	09/15/2018.	Call 100.0000		50,000,000	50,000,000	54,628,500	50,742,656		(742,656)		(742,656)		50,000,000			0	3,200,000	03/15/2027.	1FE
74529J NX 9	PUERTO RICO SALES TAX FING COR 5.250%	..	07/10/2018.	CITIGROUP GLOBAL MARKETS INC/		5,518,125	6,540,000	3,727,800	2,550,600	1,177,306			1,177,306		3,727,906		1,790,219	1,790,219		12/31/2034.	6FE
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006	..	07/25/2018.	Paydown		82,643	82,643	68,933	69,541		13,102		13,102		82,643			0	1,286	01/25/2041.	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-	..	07/25/2018.	Paydown		484,573	484,573	406,166	417,969		66,604		66,604		484,573			0	7,506	01/27/2042.	1FE
837151 AA 7	SOUTH CAROLINA PUBLIC SERVICE 6.454% 0	..	07/24/2018.	GOLDMAN SACHS & COMPANY..		4,654,695	3,500,000	4,701,770			(9,032)		(9,032)		4,692,738		(38,043)	(38,043)	122,357	01/01/2050.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					679,442,477	682,742,252	683,623,915	336,648,192	1,177,306	(2,469,365)	0	(1,292,059)	0	682,935,070	0	(3,492,592)	(3,492,592)	12,732,807	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	AFFINITY GAMING LLC 07/01/23	..	09/28/2018.	Redemption 100.0000		11,732	11,732	11,776			(44)		(44)		11,732			0	223	07/01/2023.	4FE
000000 00 0	ALERIS INTERNATIONAL INC TL +L475..	..	09/28/2018.	Redemption 100.0000		2,750	2,750	2,723			28		28		2,750			0	49	04/15/2023.	4FE
000000 00 0	ALTRAN TECHNOLOGIES SA TL +L275..	D	08/07/2018.	Various		1,007,475	997,500	995,006			182		182		995,188		12,287	12,287	11,831	03/20/2025.	3FE
000000 00 0	ARAMARK SERVICES INC.	..	06/30/2018.	Various									0					0	920	03/11/2025.	3FE
000000 00 0	ARCH COAL INC. 03/07/24	..	09/28/2018.	Redemption 100.0000		5,506	5,506	5,521			(15)		(15)		5,506			0	104	03/07/2024.	3Z
000000 00 0	ARDENT HEALTH PARTNERS LLC 2018 Term Loa	..	09/28/2018.	Redemption 100.0000		7,500	7,500	7,425			75		75		7,500			0	53	06/30/2025.	4FE
000000 00 0	ATS CONSOLIDATED INC TL +L375 0	..	09/28/2018.	Redemption 0.0000			6,250	6,219			(6,219)		(6,219)					0	172	02/28/2025.	4FE
000000 00 0	AVAST SOFTWARE BV 09/30/23	D	09/28/2018.	Redemption 100.0000		65,976	65,976	66,361			(385)		(385)		65,976			0	1,169	09/30/2023.	3FE
000000 00 0	AVAYA INC. 12/15/24	..	09/28/2018.	Redemption 100.0000		2,500	2,500	2,506			(6)		(6)		2,500			0	45	12/15/2024.	4FE
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU	..	09/28/2018.	Redemption 100.0000		14,445	14,445	14,439			6		6		14,445			0	164	01/15/2025.	3FE
000000 00 0	AXALTA COATING SYSTEMS US HOLD..	..	09/28/2018.	Redemption 100.0000		2,444	2,444	2,447			(3)		(3)		2,444			0	47	06/01/2024.	3FE
000000 00 0	BERRY GLOBAL INC 10/01/22	..	07/10/2018.	Various		1,954,999	1,952,624	1,956,286			473		473		1,956,759		(1,760)	(1,760)	21,469	10/01/2022.	3FE
000000 00 0	BISON MIDSTREAM HOLDINGS LLC TL +L400	..	09/28/2018.	Redemption 100.0000		2,500	2,500	2,488			13		13		2,500			0	47	05/21/2025.	4FE
000000 00 0	BOYD GAMING CORP.	..	06/30/2018.	Various									0					0	(80,107)	10/31/2023.	3FE
000000 00 0	BRIGHT BIDCO BV 06/30/24	D	09/28/2018.	Redemption 100.0000		2,481	2,481	2,489			(8)		(8)		2,481			0	81	06/30/2024.	4FE
000000 00 0	CAESARS ENTERTAINMENT CORP 10/0	..	09/14/2018.	DIRECT		3,979,388	3,980,000	3,989,950			(540,955)		(540,955)		3,448,995		530,392	530,392	54,584	10/06/2024.	3FE
000000 00 0	CALPINE CORP 01/15/23	..	09/28/2018.	Redemption 100.0000		14,632	14,632	14,632					0		14,632			0	456	01/15/2023.	3FE
000000 00 0	CALPINE CORP 01/15/24	..	09/28/2018.	Redemption 0.0000			5,102	5,126			(5,126)		(5,126)					0	158	01/15/2024.	3FE
000000 00 0	CANYON VALOR COMPANIES INC.	..	06/30/2018.	Various									0					0	2,834	06/16/2023.	4FE
000000 00 0	CARLISLE FOODSERVICE PRODUCTS TL +L300	..	08/30/2018.	Various		2,014,989	2,026,638	2,024,593			(913)		(913)		2,023,681		(8,692)	(8,692)	32,256	03/21/2025.	4FE
000000 00 0	CATALENT PHARMA SOLUTIONS INC Term B	..	09/28/2018.	Redemption 99.1736		1,081,948	1,090,964	1,096,419			(14,471)		(14,471)		1,081,948			0	14,144	05/20/2024.	3FE
000000 00 0	CBS RADIO INC TL +L275.	..	06/30/2018.	Various									0					0	2,549	03/02/2024.	3FE
000000 00 0	CERTARA USA INC TL +L350.	..	06/30/2018.	Various									0					0	6,628	08/15/2024.	4FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	CERTARA USA INC TL +L350 08/15/	..	08/09/2018.	Various		1,002,475	997,487	997,487					0		997,487		4,987	4,987	11,736	08/15/2024.	4FE
000000 00 0	CHEMOURS COMPANY LLC TL +L175 0	..	09/28/2018.	Redemption 0.0000			23,500	23,441			(23,441)		(23,441)					0	387	04/03/2025.	2FE
000000 00 0	CLEAN HARBORS INC. 06/27/24	..	09/28/2018.	Redemption 0.0000			14,912	14,935			(14,935)		(14,935)					0	163	06/27/2024.	3FE
000000 00 0	COMPASS POWER GENERATION LLC TL +L375	..	09/28/2018.	Redemption 0.0000			6,201	6,165			(6,165)		(6,165)					0		12/20/2024.	3FE
000000 00 0	COTY INC TL +L225 04/07/25	..	09/28/2018.	Redemption 0.0000			22,500	22,450			(22,450)		(22,450)					0	383	04/07/2025.	3FE
000000 00 0	CSC HLDGS LLC TL +L250 01/25/26	..	07/16/2018.	Redemption 100.0000		5,000	5,000	5,013			(13)		(13)		5,000			0	55	01/25/2026.	3FE
000000 00 0	DAYTON POWER AND LIGHT CO	..	06/30/2018.	Various									0					0	196	08/18/2022.	2FE
000000 00 0	DAYTON POWER AND LIGHT CO 08/24	..	09/28/2018.	Redemption 0.0000			10,000	10,031			(10,031)		(10,031)					0	284	08/24/2022.	2FE
000000 00 0	DIMORA BRANDS INC 08/24/24	..	09/28/2018.	Redemption 0.0000			10,000	10,038			(10,038)		(10,038)					0	280	08/24/2024.	4FE
000000 00 0	EASTERN POWER LLC 10/02/23	..	07/16/2018.	Redemption 100.0000		4,133	4,133	4,145	1,863		(12)		(12)		4,133			0	65	10/02/2023.	4FE
000000 00 0	EG FINCO LTD TL+ L400 02/07/25	D	09/28/2018.	Redemption 100.0000		8,750	8,750	8,728			22		22		8,750			0	48,868	02/07/2025.	4FE
000000 00 0	EW SCRIPPS CO 10/02/24	..	09/28/2018.	Redemption 0.0000			2,500	2,500			(2,500)		(2,500)					0	41	10/02/2024.	3FE
000000 00 0	FCA US LLC 12/31/18	..	09/13/2018.	DIRECT		1,383,383	1,378,214	1,375,492	1,377,238		2,002		2,002		1,379,240		4,142	4,142	36,760	12/31/2018.	2FE
000000 00 0	FEDERATED GOVERNMENT OBLIGATIO	..	06/30/2018.	Various									0					0	20,744	05/24/2018.	1
000000 00 0	FERRO CORP 02/14/24	..	09/28/2018.	Redemption 0.0000			990	991			(991)		(991)					0	19	02/14/2024.	3FE
000000 00 0	GARDA WORLD SECURITY CORP 05/24	A	07/31/2018.	Redemption 100.0000		4,282	4,282	4,304			(21)		(21)		4,282			0		05/24/2024.	4FE
000000 00 0	GEO GROUP INC THE	..	06/30/2018.	Various									0					0	2,323	03/23/2024.	3FE
000000 00 0	GEO GROUP INC THE 03/22/24	..	09/28/2018.	Redemption 0.0000			5,013	5,018			(5,018)		(5,018)					0	73	03/22/2024.	3FE
000000 00 0	03/29/24	D	09/28/2018.	Redemption 0.0000			11,250	11,222			(11,222)		(11,222)					0	151	03/29/2024.	3FE
000000 00 0	HB FULLER CO 10/20/24	..	08/31/2018.	Redemption 100.0000		62,948	62,948	63,263			(315)		(315)		62,948			0	858	10/20/2024.	3FE
000000 00 0	INCEPTION MERGER SUB INC	..	06/30/2018.	Various									0					0	4,608	11/03/2023.	3FE
000000 00 0	0	..	09/28/2018.	Redemption 0.0000			2,500	2,506			(2,506)		(2,506)					0	70	03/31/2024.	3FE
000000 00 0	IQVIA INC TL L+200 01/17/25	..	09/28/2018.	Redemption 0.0000			4,214	4,214	4,214		(4,214)		(4,214)					0	131	01/17/2025.	3FE
000000 00 0	IVORY MERGER SUB INC TL +L350 0	..	09/28/2018.	Redemption 100.0000		8,474	8,474	8,495			(41)		(41)		8,474			0	347	03/07/2025.	4FE
000000 00 0	KRATON POLYMERS LLC 03/05/25.	..	09/28/2018.	Redemption 71.4286		263,312	368,637	368,474			(105,161)		(105,161)		263,312			0	4,310	03/05/2025.	3FE
000000 00 0	LONE STAR FUNDS LS IX BERM 2017	..	08/04/2018.	Maturity		668,000	668,000	668,000	668,000				0		668,000			0	16,268	08/04/2018.	1
000000 00 0	LONE STAR FUNDS LS IX US 2017 0	..	08/04/2018.	Maturity		378,752	378,752	378,752	378,752				0		378,752			0	8,902	08/04/2018.	1
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL +L275	..	07/05/2018.	Various		995,000	995,000	1,001,219			201		201		1,001,420		(6,420)	(6,420)	13,604	10/04/2024.	4FE
000000 00 0	MGM RESORTS INTERNATIONAL	..	06/30/2018.	Various									0					0	3,697	04/25/2023.	3FE
000000 00 0	MGM RESORTS INTERNATIONAL 04/25	..	09/28/2018.	Redemption 0.0000			14,780	14,798			(14,798)		(14,798)					0	251	04/25/2023.	3FE
000000 00 0	MICHAELS STORES INC 01/28/23	..	07/30/2018.	Redemption 100.0000		2,500	2,500	2,500					0		2,500			0		01/28/2023.	3FE
000000 00 0	05/	..	09/28/2018.	Redemption 100.0000		979,000	979,000	979,111			(111)		(111)		979,000			0	6,089	05/29/2025.	2FE
000000 00 0	OMNOVA SOLUTIONS INC	..	06/30/2018.	Various									0					0	1,707	08/26/2023.	4FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	ON SEMICONDUCTOR CORP 03/31/23		07/09/2018	Various		989,386	986,919	988,427			(13)		(13)		988,414		972	972	2,966	03/31/2023	3FE
000000 00 0	PEABODY ENERGY CORP TL +L275 03		09/28/2018	Redemption 100.0000		9,503	9,503	9,583			(80)		(80)		9,503			0	14,388	03/31/2025	3FE
000000 00 0	PERSPECTA INC 05/30/25		09/28/2018	Redemption 0.0000			6,250	6,242			(6,242)		(6,242)					0	16	05/30/2025	3FE
000000 00 0	PLASTIPAK HOLDINGS INC. 10/14/2		09/28/2018	Redemption 0.0000			11,570	11,562			(11,562)		(11,562)					0	97	10/14/2024	3FE
000000 00 0	POST HOLDINGS INC 05/24/24		09/24/2018	Redemption 100.0000		7,525	7,525	7,529			(4)		(4)		7,525			0	5,809	05/24/2024	3FE
000000 00 0	PRIME SECURITY SERVICES BORROW.		09/28/2018	Redemption 0.0000			17,400	17,406	17,428		(17,428)		(17,428)					0	607	05/02/2022	3FE
000000 00 0	PROJECT LEOPARD HOLDINGS INC 07		09/28/2018	Redemption 0.0000			2,500	2,509			(2,509)		(2,509)					0	63	07/07/2023	4FE
000000 00 0	REFRESCO GROUP BV TL +L275	D	06/30/2018	Various									0					0	237	09/27/2024	3FE
000000 00 0	RUSSELL INVESTMENTS COMPANY PL.	D	09/28/2018	Various			32,342	32,337			(32,337)		(32,337)					0	808	06/01/2023	3FE
000000 00 0	SABRE GLBL INC		06/30/2018	Various									0					0	7,318	02/22/2024	3FE
000000 00 0	SCIENCE APPLICATIONS INTERNATI		06/30/2018	Various									0					0	6,344	05/04/2022	3FE
000000 00 0	SEMINOLE TRIBE OF FLORIDA 07/08		09/28/2018	Redemption 0.0000			21,816	21,906			(21,906)		(21,906)					0	345	07/08/2024	2FE
000000 00 0	SHUTTERFLY TL +L275 08/17/24		08/07/2018	DIRECT		1,507,500	1,500,000	1,496,250			933		933		1,497,183		10,318	10,318	18,204	08/17/2024	3Z
000000 00 0	SILVER STATE SOLAR POWER SOUTH		08/07/2018	Redemption 100.0000		763,328	763,328	758,815	760,093		3,235		3,235		763,328			0	255,153	02/07/2035	2Z
000000 00 0	STADCO LA LLC 05/01/23		08/31/2018	Redemption 100.0000		51,194	51,194	51,194					0		51,194			0	166	05/01/2023	2Z
000000 00 0	TDC AS 05/31/25	C	09/28/2018	Redemption 100.0000		15,000	15,000	14,925			75		75		15,000			0	88	05/31/2025	3FE
000000 00 0	TELESAT CANADA 11/17/23	A	09/28/2018	Redemption 0.0000			4,822	4,825			(4,825)		(4,825)					0	100	11/17/2023	3FE
000000 00 0	TERRAFORM POWER OPERATING LLC 1		09/12/2018	DIRECT		998,741	997,494	996,247			(108)		(108)		996,139		2,602	2,602	10,219	11/08/2022	3FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL		09/28/2018	Redemption 0.0000			20,429	20,518			(20,518)		(20,518)					0	310	08/04/2023	2FE
000000 00 0	THOMSON REUTERS IP&S 10/03/23		09/28/2018	Redemption 0.0000			12,375	12,391	12,391		(12,391)		(12,391)					0	478	10/03/2023	4FE
000000 00 0	TKC HOLDINGS 02/01/23		09/28/2018	Redemption 0.0000			4,775	4,782			(4,782)		(4,782)					0	51	02/01/2023	4FE
000000 00 0	TRANS UNION LLC TL +L200 06/19/		09/28/2018	Redemption 0.0000			10,000	9,975			(9,975)		(9,975)					0	91	06/19/2025	3FE
000000 00 0	TRANSDIGM INC 06/09/23		09/28/2018	Redemption 0.0000			4,944	4,929			(4,929)		(4,929)					0	76	06/09/2023	3FE
000000 00 0	TRICO PRODUCTS CORP TL +L550 02		09/28/2018	Redemption 100.0000		21,914	21,914	21,633			281		281		21,914			0	755	02/02/2024	4FE
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300	D	09/28/2018	Redemption 0.0000			18,750	18,847	3,735		(18,850)		(18,850)					0	494	09/22/2024	3FE
000000 00 0	UIC MERGER SUB INC TL +L325		06/30/2018	Various									0					0	3,180	08/30/2024	4FE
000000 00 0	UNIMIN CORP TL +L375 06/01/25		09/28/2018	Redemption 0.0000			15,825	15,804			(15,804)		(15,804)					0	224	06/01/2025	3FE
000000 00 0	UNITED AIRLINES INC210795 04/01		09/28/2018	Redemption 41.5966		6,250	15,025	15,057			(8,807)		(8,807)		6,250			0	131	04/01/2024	2FE
000000 00 0	US ANESTHESIA PARTNERS INC TL +L300		06/30/2018	Various									0					0	4,578	06/23/2024	4FE
000000 00 0	US SILICA CO TL +L400 05/01/25		09/28/2018	Various		1,001,250	1,002,494	1,004,962			(4,975)		(4,975)		999,987		1,263	1,263	250	05/01/2025	4FE
000000 00 0	VALEANT PHARMACEUTICALS INTERN.	A	09/11/2018	Redemption 100.0000		136,178	136,178	136,226			(49)		(49)		136,178			0	1,539	06/01/2025	3FE
000000 00 0	VIRTUS INVESTMENT PARTNERS INC		07/02/2018	Tax Free Exchange		3,002,500	3,000,000	3,002,500					0		3,002,500			0		06/03/2024	3FE
000000 00 0	VIRTUS INVESTMENTS 06/01/24		09/28/2018	Redemption 100.0000		90,338	90,338	90,413			(75)		(75)		90,338			0	318	06/01/2024	3FE
000000 00 0	VISTRA ENERGY CORP TL +L200 12/		09/28/2018	Redemption 0.0000			13,500	13,483			(13,483)		(13,483)					0	157	12/31/2025	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	VISTRA OPERATIONS COMPANY LLC 1		09/28/2018.	Redemption 0.0000			2,500	2,509			(2,509)		(2,509)					0	57	12/14/2023.	2FE
000000 00 0	VISTRA OPERATIONS COMPANY LLC TLB2 L+275		06/30/2018.	Various									0					0	204	12/14/2023.	3FE
000000 00 0	WEST CORP TL +L350 10/10/24		09/28/2018.	Redemption 0.0000			7,500	7,491			(7,491)		(7,491)					0	188	10/10/2024.	3FE
000000 00 0	WESTERN DIGITAL CORP 04/29/23		09/28/2018.	Redemption 0.0000			14,854	14,918			(14,918)		(14,918)					0	212	04/29/2023.	2FE
000000 00 0	WG PARTNERS 11/15/23	D	07/23/2018.	Redemption 100.0000		32,316	32,316	32,316					0		32,316			0	740	11/15/2023.	3FE
000000 00 0	ZODIAC POOL SOLUTIONS LLC TL +L225		09/28/2018.	Redemption 0.0000			16,250	16,223			(16,223)		(16,223)					0	130	03/31/2025.	3FE
00164Y AC 1	AMC ENTERTAINMENT HOLDINGS INC.		07/16/2018.	Redemption 100.0000		5,000	5,000	5,029	5,033		(33)		(33)		5,000			0	119	12/15/2023.	3FE
00164Y AG 2	AMC ENTERTAINMENT HOLDINGS INC TL +L225		07/16/2018.	Redemption 100.0000		5,290	5,290	5,296			(7)		(7)		5,290			0	72	12/15/2023.	3FE
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP	C	06/30/2018.	Various									0					0	1,645	05/26/2028.	1FE
00192F AA 2	APS RESECURITIZATION TRUST APS 1.781%		09/25/2018.	Paydown		525,756	525,756	506,697	513,836		11,920		11,920		525,756			0	7,377	10/29/2046.	1FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 1.911%		09/25/2018.	Paydown		108,644	108,644	105,707	107,988		656		656		108,644			0	1,529	12/25/2045.	1FM
004375 AV 3	ACCR_04-1 2.816% 04/25/34		09/25/2018.	Paydown		148,778	148,778	138,178	142,258		6,521		6,521		148,778			0	2,301	04/25/2034.	1FM
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST 3.296%		09/25/2018.	Paydown		17,133	17,133	17,133					0		17,133			0	153	10/25/2034.	1FM
00488P AF 2	ACRISURE LLC 11/22/23		09/28/2018.	Redemption 100.0000		7,494	7,494	7,512	4,999		(18)		(18)		7,494			0	217	11/22/2023.	4FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST 3.376%		09/25/2018.	Paydown		47,331	47,331	43,544	45,039		2,291		2,291		47,331			0	951	02/25/2035.	1FM
00776A AA 7	AERBORNE FUNDING II LIMITED 4.180% 05/		09/25/2018.	Redemption 100.0000		289,153	289,153	289,153					0		289,153			0	1,548	05/25/2030.	1FE
00786P AC 8	AEROPUERTOS ARGENTINA 2000 SA 6.875% 0	D	08/21/2018.	Various		1,425,000	1,600,000	1,687,325	1,678,277		(8,715)		(8,715)		1,669,562		(244,562)	(244,562)	88,649	02/01/2027.	4FE
00787# AF 2	ADVANTAGE SALES & MARKETING IN TL L+325		09/28/2018.	Redemption 100.0000		2,500	2,500	2,425	2,429		71		71		2,500			0	116	07/25/2021.	4FE
008117 AP 8	AETNA INC AETNA INC 2.75% 11/15/2022 2		09/14/2018.	GOLDMAN SACHS & COMPANY		13,968,149	14,519,000	14,006,479	14,208,557		42,467		42,467		14,251,023		(282,874)	(282,874)	336,054	11/15/2022.	2FE
00817Y AM 0	AETNA INC 4.125% 11/15/42		09/14/2018.	WELLS FARGO & CO.		4,601,400	5,000,000	4,095,812	4,142,244		11,907		11,907		4,154,151		447,249	447,249	173,594	11/15/2042.	2FE
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		09/26/2018.	Redemption 100.0000		16,544	16,544	16,544	16,544				0		16,544			0	483	08/27/2035.	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		09/26/2018.	Redemption 100.0000		315,720	315,720	315,720	315,720				0		315,720			0	8,381	08/27/2035.	1
008911 A@ 8	AIR CANADA	A	06/30/2018.	Various									0					0	9,357	10/06/2023.	3FE
00971Y AF 7	AKBANK TAS 5.125% 03/31/25	C	08/09/2018.	Various		3,038,375	3,600,000	3,498,500	3,055,851		4,410		4,410		3,505,886		(467,511)	(467,511)	142,276	03/31/2025.	3FE
01126# AA 1	ALAMO 6 LLC 4.170% 03/31/42		09/30/2018.	Redemption 100.0000		168,906	168,906	168,906	168,906				0		168,906			0	7,043	03/31/2042.	2
018606 C@ 0	ALLIANCE HEALTHCARE SERVICES I TL +L450		09/28/2018.	Redemption 100.0000		6,289	6,289	6,321			(31)		(31)		6,289			0	160	10/24/2023.	4FE
021345 AA 1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		07/27/2018.	Redemption 100.0000		11	11	11	(1,227)		1,238		1,238		11			0	2,046	06/30/2035.	2AM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2018.	Paydown		130,450	157,159	94,068	93,213		37,237		37,237		130,450			0	6,063	06/01/2036.	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36		09/01/2018.	Paydown		192,791	188,597	141,579	142,720		50,071		50,071		192,791			0	7,588	10/01/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2018.	Paydown		173,202	196,231	147,336	145,050		28,152		28,152		173,202			0	7,958	11/01/2036.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%		09/01/2018.	Paydown		146,400	161,996	126,992	124,478		21,922		21,922		146,400			0	6,344	03/01/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		09/01/2018.	Various		408,434	506,132	418,203	411,045		(2,611)		(2,611)		408,434			0	20,219	04/01/2037.	2FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 2.506%		09/25/2018.	Paydown		1,432,491	1,432,491	1,241,254	1,271,816		160,675		160,675		1,432,491			0	19,769	09/25/2047.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2018.	Various		137,931	185,336	146,357	141,899		(3,968)		(3,968)		137,931			0	7,310	09/01/2037.	1FM
02154C AE 3	ALTICE FINANCING SA 7.500% 05/15/26	D	07/17/2018.	GOLDMAN SACHS & COMPANY		2,837,340	2,866,000	2,866,000	2,866,000				0		2,866,000		(28,660)	(28,660)	217,338	05/15/2026.	4FE
02154U AF 0	SUDDENLINK COMMUNICATIONS TL L+225		09/28/2018.	Redemption 100.0000		5,000	5,000	5,000	5,015		(15)		(15)		5,000			0	257	07/28/2025.	3FE
02155F AA 3	ALTICE US FIN I CORP 5.375% 07/15/23		07/17/2018.	GOLDMAN SACHS & COMPANY		1,315,354	1,317,000	1,317,000	1,317,000				0		1,317,000		(1,646)	(1,646)	71,575	07/15/2023.	3FE
02315Q AA 6	AMBAC LSNI LLC 7.337% 02/12/23	D	05/24/2018.	GOLDMAN SACHS & COMPANY		49,854	49,117				(238)		(238)		(238)		50,092	50,092	994	02/12/2023.	5Z
023761 AA 7	AMERICAN AIRLINES 3.650% 08/15/30.		08/15/2018.	Redemption 100.0000		372,500	372,500	372,500	372,500				0		372,500			0	13,596	08/15/2030.	1FE
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS 5.600%		07/15/2018.	Redemption 100.0000		95,223	95,223	95,223	95,223				0		95,223			0	5,333	07/15/2020.	3FE
02582J GG 9	AMERICAN EXPRESS CREDIT ACCOUN 2.578%		08/27/2018.	BANK OF AMERICA N.A.		13,507,910	13,500,000	13,552,734	13,540,418		(30,150)		(30,150)		13,510,268		(2,358)	(2,358)	214,904	05/17/2021.	1FE
02660T FJ 7	AHM_05-2 5.408% 09/01/35		09/01/2018.	Paydown		346,234	346,234	257,093	251,398		94,836		94,836		346,234			0	9,348	09/01/2035.	1FM
03040# AG 7	AMERICAN WATER CAPITAL CORP 5.770% 03/		09/11/2018.	Call 108.2825		11,911,078	11,000,000	11,000,000	11,000,000				0		11,000,000			0	1,514,043	03/29/2022.	1
03065N AE 5	AMERICREDIT AUTOMOBILE RECEIVA 2.080%		09/08/2018.	Paydown		504,901	504,901	499,339	503,453		1,448		1,448		504,901			0	6,988	09/08/2020.	1FE
03072S E3 5	AMSI_05-R5 2.906% 07/25/35		09/25/2018.	Paydown		280,394	280,394	269,880	278,367		2,028		2,028		280,394			0	4,858	07/25/2035.	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 4.315% 09/25/3		09/25/2018.	Paydown		190,291	190,291	187,793	190,180		111		111		190,291			0	5,335	09/25/2034.	1FM
03072S XD 2	AMSI_04-R12 3.071% 01/25/35		09/25/2018.	Paydown		392,671	392,671	352,422	379,246		13,425		13,425		392,671			0	7,188	01/25/2035.	1FM
03523T BH 0	ANHEUSER-BUSCH INBEV WORLDWIDE GTD-by-Mu		08/28/2018.	BARINGS		5,227,450	5,000,000	4,981,200	4,995,626		1,473		1,473		4,997,099		230,351	230,351	272,135	11/15/2019.	2FE
03759C AD 2	APIDOS CLO APID_15-24A 6.298% 07/20/27	D	09/14/2018.	Paydown		2,000,000	2,000,000	1,943,000	1,953,749		46,251		46,251		2,000,000			0	107,070	07/20/2027.	2AM
03762X AA 7	APIDOS CLO APID_15-24A 9.898% 07/20/27	D	09/20/2018.	Paydown		1,000,000	1,000,000	974,500	980,178		19,822		19,822		1,000,000			0	86,435	07/20/2027.	3AM
03765P AC 7	APIDOS CLO APID_15-21A 4.233% 07/18/27	C	07/18/2018.	Paydown		13,300,000	13,300,000	13,300,000	13,300,000				0		13,300,000			0	374,483	07/18/2027.	1FE
044209 AF 1	ASHLAND INC. 4.750% 08/15/22		07/12/2018.	MITSUBISHI UFJ SECURITIES USA		2,007,500	2,000,000	1,970,000	1,956,544		4,040		4,040		1,960,584		46,916	46,916	87,347	08/15/2022.	3FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
04541G NA 6	ASSET BACKED SECURITIES CORP H 3.191%		09/25/2018	Paydown		6,800	6,800	6,664	6,664		135		135		6,800			0	129	12/25/2034	1FM
04541G VL 3	ASSET BACKED SECURITIES CORP H 2.616%		08/28/2018	NOMURA SECURITIES INTERNATIONA		15,906,247	16,422,000	13,548,150	14,063,568		171,465		171,465		14,235,033		1,671,213	1,671,213	249,347	01/25/2036	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 2.326%		09/25/2018	Paydown		45,504	45,504	33,275	34,579		10,925		10,925		45,504			0	586	11/25/2036	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 2.356%		09/25/2018	Paydown		64,439	64,439	47,121	48,978		15,461		15,461		64,439			0	843	11/25/2036	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H 2.416%		09/25/2018	Paydown		68,545	68,545	44,683	46,140		22,405		22,405		68,545			0	941	05/25/2037	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV 6.390%		09/20/2018	Redemption 100.0000		75,589	75,589	75,589	75,589				0		75,589			0	3,623	03/20/2039	1
04774# AA 0	ATLANTA FALCONS STADIUM CO LLC 3.590%		09/01/2018	Redemption 100.0000		127,420	127,420	127,420	127,420				0		127,420			0	4,574	09/01/2042	2AM
04774# AB 8	ATLANTA FALCONS STADIUM CO LLC 3.590%		09/01/2018	Redemption 100.0000		84,097	84,097	84,097	84,097				0		84,097			0	3,019	09/01/2042	2AM
048677 AB 4	ATLANTIC MARINE CORPS COMMUNIT 5.343%		07/20/2018	Redemption 100.0000		(235)	(235)	(211)	(235)				0		(235)			0		12/01/2050	1FE
048677 AG 3	ATLANTIC MARINE CORPS COMMUNIT 6.158%		07/05/2018	Redemption 100.0000		(25,471)	(25,471)	(25,471)	(25,471)				0		(25,471)			0		12/01/2051	1FE
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	C	09/30/2018	Redemption 100.0000		33,320	33,320	33,320	33,320				0		33,320			0	1,687	06/30/2035	4FE
05377R BU 7	AESOP_13-2A 3.520% 02/20/20		09/21/2018	Paydown		333,333	333,333	333,317	333,324		9		9		333,333			0	8,800	02/20/2020	2AM
05400K AB 6	AVOLON TLB BORROWER 1 LUXEMBOU TL-B L+27		06/30/2018	Various									0					0	(6,185)	01/20/2022	3FE
05523U AJ 9	BAE SYSTEMS HOLDINGS INC 6.375% 06/01/		08/28/2018	PUBLIC JOINT STOCK COMPANY CRE		5,126,550	5,000,000	5,013,320	5,002,336		(1,063)		(1,063)		5,001,273		125,277	125,277	238,177	06/01/2019	2FE
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		09/21/2018	Paydown		147,138	147,138	158,967	154,813		(7,674)		(7,674)		147,138			0	7,034	07/01/2037	1FM
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		06/30/2018	Various									0					0	745	03/01/2036	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 2.716% 11/		09/25/2018	Paydown		164,914	164,914	160,894	164,091		823		823		164,914			0	2,613	11/26/2035	1FM
05535D CF 9	BCF_97-R3 4.764% 11/01/28		09/01/2018	Paydown		33,390	33,390	15,993	6,538		26,852		26,852		33,390			0	1,117	11/01/2028	1FM
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 2.406% 05/2		09/25/2018	Paydown		550,360	550,360	540,212	548,214		2,146		2,146		550,360			0	7,723	05/25/2035	1FE
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2 1.831% 03/2		09/25/2018	Paydown		600,166	600,166	494,386	551,745		48,420		48,420		600,166			0	8,432	03/28/2037	1FM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 1.821% 02/2		09/25/2018	Paydown		345,506	345,506	329,958	339,563		5,943		5,943		345,506			0	4,583	02/25/2046	1FE
05574L PT 9	BNP PARIBAS SA 2.700% 08/20/18	D	08/20/2018	Maturity		16,500,000	16,500,000	16,469,310	16,495,866		4,134		4,134		16,500,000			0	445,500	08/20/2018	1FE
05947U RW 0	BACM_04-2		06/30/2018	Various									0					0	77,622	11/01/2038	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%		09/01/2018	Paydown		35,236	44,073	38,015	38,132		(2,895)		(2,895)		35,236			0	2,438	02/01/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%		09/21/2018.	Paydown		129,690	133,197	128,561	132,099		(2,410)		(2,410)		129,690			0	4,678	12/01/2035.	3FM
05959L AG 8	BANCO DO BRASIL SA CAYMAN ISL 4.875% 0	D	08/16/2018.	STANDARD CHARTERED BANK		3,865,000	4,000,000	4,000,000					0		4,000,000		(135,000)	(135,000)	65,542	04/19/2023.	3FE
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0		09/21/2018.	Paydown		269,382	269,382	275,826	273,803		(4,421)		(4,421)		269,382			0	7,780	12/06/2049.	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 2.426% 05/2		09/25/2018.	Paydown		4,277,098	4,277,098	3,964,913	4,083,243		193,855		193,855		4,277,098			0	67,714	05/26/2037.	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 2.456%		09/25/2018.	Paydown		890,777	890,777	855,146	874,494		16,282		16,282		890,777			0	13,642	06/25/2036.	1FE
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 2.435%		09/27/2018.	Paydown		325,766	325,766	290,746	296,037		29,729		29,729		325,766			0	4,448	02/25/2037.	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 2.381%		09/25/2018.	Paydown		1,349,857	1,349,857	1,270,737	1,305,541		44,317		44,317		1,349,857			0	17,973	09/29/2036.	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP 2.737% 06		09/01/2018.	Paydown		235,829	235,829	227,575	232,289		3,541		3,541		235,829			0	3,729	06/02/2046.	1FE
06054A AX 7	BANC OF AMERICA COMMERCIAL MOR 3.705%		08/27/2018.	MORGAN STANLEY & CO.		7,073,828	7,000,000	7,295,217	7,241,493		(19,876)		(19,876)		7,221,617		(147,789)	(147,789)	193,072	09/01/2048.	1FM
065404 AW 5	BANK_18-BN10 2.624% 02/01/61		09/01/2018.	Paydown		196,730	196,730	196,726			4		4		196,730			0	2,568	02/01/2061.	1FE
065404 BB 0	BANK_18-BN10-A5 3.688% 02/01/61		09/06/2018.	MORGAN STANLEY & CO.		9,002,461	9,000,000	9,269,946			(14,595)		(14,595)		9,255,351		(252,890)	(252,890)	201,918	02/01/2061.	1FE
06983N AC 1	BASIC ASSET BACKED SECURITIES 2.526% 0		09/25/2018.	Paydown		241,560	241,560	240,805			755		755		241,560			0	884	04/25/2036.	1FM
07012E AG 5	Basketball Prop 6.650% 03/01/25		09/01/2018.	Redemption 100.0000		131,826	131,826	129,980	131,195		631		631		131,826			0	5,847	03/01/2025.	1FE
07014Q AK 7	BASS PRO GROUP LLC TL L+500		06/30/2018.	Various									0					0	2,668	09/25/2024.	4FE
07177M AB 9	BAXALTA INC 4.000% 06/23/25		09/11/2018.	Call 97.9330		1,031,234	1,053,000	1,098,311	1,097,460		(3,829)		(3,829)		1,093,631		(40,631)	(40,631)	8,420	06/23/2025.	2FE
07177M AN 3	BAXALTA INC 5.250% 06/23/45		09/11/2018.	Call 106.2180		7,459,690	7,023,000	7,704,916	7,703,189		(9,036)		(9,036)		7,694,152		(671,152)	(671,152)	700,931	06/23/2045.	2FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0		09/01/2018.	Paydown		357,999	357,999	290,483	311,033		46,966		46,966		357,999			0	8,701	08/01/2047.	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 2.572% 1		09/28/2018.	Paydown		189,707	189,707	174,175	182,621		7,086		7,086		189,707			0	2,842	12/28/2036.	1FM
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION 2.692% 0		09/28/2018.	Paydown		1,841,720	1,841,720	1,421,132	1,775,855		65,865		65,865		1,841,720			0	31,632	02/28/2041.	1FM
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN 4.000%		09/28/2018.	Paydown		381,492	381,492	386,261			(4,769)		(4,769)		381,492			0	5,043	06/28/2053.	1FM
07332G AA 6	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		09/28/2018.	Paydown		91,055	91,055	90,799			256		256		91,055			0	973	10/28/2057.	1FM
07384D AB 8	BELK INC		06/30/2018.	Various									0					0	5,053	12/12/2022.	4FE
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 3.519%		09/21/2018.	Paydown		37,593	53,148	43,796	45,312		(7,719)		(7,719)		37,593			0	1,110	04/01/2037.	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 2.936%		09/25/2018.	Paydown		336,342	336,342	332,348	336,342				0		336,342			0	5,599	09/25/2035.	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 2.716%		09/25/2018.	Paydown		192,737	192,737	175,301	174,089		18,648		18,648		192,737			0	2,489	09/25/2034.	1FM

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		09/01/2018.	Paydown		56,770	56,742	49,566	48,984		7,786		7,786		56,770			0	2,116	12/01/2035.	1FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 2.636%		09/25/2018.	Paydown		75,497	75,497	73,704	75,353		144		144		75,497			0	1,151	07/25/2036.	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 2.386%		09/25/2018.	Paydown		117,140	117,140	103,376	106,075		11,065		11,065		117,140			0	1,508	08/25/2036.	1FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 2.356%		09/25/2018.	Paydown		243,072	243,072	216,638	220,551		22,521		22,521		243,072			0	2,938	01/25/2037.	1FM
073914 TS 2	BSMSI_96-6 8.000% 11/01/29		09/01/2018.	Paydown			26,534	26,492	26,477		(26,477)		(26,477)					0		11/01/2029.	5FM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 2.416% 0		09/25/2018.	Paydown		506,283	506,283	380,978	395,733		110,550		110,550		506,283			0	6,602	09/25/2046.	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 2.436% 0		09/25/2018.	Paydown		562,024	562,024	447,424	471,496		90,528		90,528		562,024			0	7,941	08/25/2036.	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 2.416% 0		09/25/2018.	Various		259,771	263,661	211,681	218,445		41,326		41,326		259,771			0	3,678	02/25/2037.	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM 2.376%		09/25/2018.	Paydown		251,085	251,085	202,751	209,545		41,540		41,540		251,085			0	2,997	12/25/2036.	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM 2.406%		09/25/2018.	Paydown		192,740	192,740	162,383	165,831		26,909		26,909		192,740			0	2,417	01/25/2037.	1FM
08162P AS 0	BENCHMARK MORTGAGE TRUST BMARK 2.560%		09/01/2018.	Paydown		155,643	155,643	155,639			4		4		155,643			0	2,315	06/01/2022.	1FE
08579J AX 0	BERRY GLOBAL INC.		06/30/2018.	Various									0					0	1,309	10/01/2022.	3FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%		09/15/2018.	Redemption 100.0000		19,462	19,462	21,763	21,235		(1,774)		(1,774)		19,462			0	853	08/15/2032.	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		09/15/2018.	Redemption 100.0000		93,925	93,925	93,925	93,925				0		93,925			0	3,184	10/15/2036.	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/		09/15/2018.	Redemption 100.0000		3,540	3,540	3,540	3,540				0		3,540			0	121	10/15/2036.	2
08949L AA 8	BIG RIVER STEEL LLC 7.250% 09/01/25		07/27/2018.	CREDIT SUISSE SECURITIES USA L		1,445,500	1,400,000	1,400,000	1,400,000				0		1,400,000		45,500	45,500	95,297	09/01/2025.	4FE
09531Y AB 0	BLUE BUFFALO PET PRODUCTS INC TL L+200		06/30/2018.	Various									0					0	4,115	05/27/2024.	3FE
09951@ AA 6	BORALEX FINANCE LP 3.510% 09/30/26		09/30/2018.	Redemption 100.0000		85,325	85,325	85,325	85,325				0		85,325			0	2,995	09/30/2026.	2
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%		09/15/2018.	Redemption 100.0000		46,651	46,651	54,201	50,621		(3,970)		(3,970)		46,651			0	2,327	06/15/2026.	2
103304 BN 0	BOYD GAMING CORP 6.000% 08/15/26.		08/16/2018.	Tax Free Exchange		2,049,000	2,049,000	2,049,000					0		2,049,000			0	17,417	08/15/2026.	4FE
10330J AU 2	BOYD GAMING CORP TLB L+250 09/1		07/12/2018.	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	438	09/15/2023.	3FE
124847 A* 5	CBS RADIO INC 11/17/24		07/23/2018.	Redemption 100.0000		2,500	2,500	2,505			(5)		(5)		2,500			0	21	11/17/2024.	3FE
12508G AQ 9	UBS COMMERCIAL MORTGAGE TRUST 2.288% 1		09/01/2018.	Paydown		344,748	344,748	344,740	344,714		33		33		344,748			0	5,237	11/01/2050.	1FM
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS I 6.250%		09/27/2018.	Various		1,910,500	2,000,000	2,005,206	2,004,313		(678)		(678)		2,003,635		(93,135)	(93,135)	125,347	03/31/2023.	4FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		09/01/2018.	Paydown		487,687	519,064	406,437	396,150		91,536		91,536		487,687			0	19,391	01/01/2037.	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		09/01/2018.	Paydown		28,781	29,244	25,752	25,073		3,708		3,708		28,781			0	1,020	06/01/2037.	1FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%		09/01/2018.	Paydown		25,297	30,107	25,212	24,608		689		689		25,297			0	1,129	05/01/2037.	1FM
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1		09/01/2018.	Paydown		11,750	11,750	11,919	11,750				0		11,750			0	564	10/01/2027.	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27		09/01/2018.	Paydown		5,400	5,400	5,387	5,400				0		5,400			0	259	10/01/2027.	1FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1		09/01/2018.	Paydown		770	770	769	770				0		770			0	37	11/01/2027.	2FM
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 2.223%		09/29/2018.	Paydown		970,284	970,284	892,964	913,695		56,589		56,589		970,284			0	12,085	01/27/2037.	1FM
12593F BD 5	COMM MORTGAGE TRUST COMM_15-LC 3.708%		09/06/2018.	CANTOR FITZGERALD & CO.		10,126,172	10,000,000	10,417,188	10,338,896		(29,840)		(29,840)		10,309,056		(182,884)	(182,884)	287,370	07/01/2048.	1FM
126304 AK 0	CSC HLDGS LLC 7.625% 07/15/18		07/15/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	152,500	07/15/2018.	4FE
126378 AB 4	CSMC_07-1 2.296% 02/25/37		09/25/2018.	Paydown		71,592	71,592	29,646	27,105		44,487		44,487		71,592			0	443	02/25/2037.	1FM
126378 AG 3	CSMC_07-1 5.989% 02/01/37		09/01/2018.	Paydown		70,032	70,032	35,873	33,355		36,677		36,677		70,032			0	1,353	02/01/2037.	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		09/01/2018.	Paydown		187,055	186,605	96,691	94,350		92,705		92,705		187,055			0	8,978	05/01/2036.	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%		09/01/2018.	Various		2,333	2,339	1,864	1,799		534		534		2,333			0	85	04/01/2037.	1FM
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG 3.636%		09/01/2018.	Paydown		1,591,664	1,591,664	1,572,496	1,582,448		9,216		9,216		1,591,664			0	41,597	06/01/2050.	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL 3.419%		09/01/2018.	Paydown			(1,188)	(848)	(875)		875		875					0	38	01/01/2036.	1FM
12647H AL 0	CSMC_13-8R 2.596% 05/27/36		09/25/2018.	Paydown		29,652	174,124	153,447	154,643		(124,991)		(124,991)		29,652			0	2,216	05/27/2036.	3FM
12648E AA 0	CSMC_14-2R 4.500% 11/01/35		09/01/2018.	Paydown		914,809	914,809	939,966	931,754		(16,945)		(16,945)		914,809			0	26,038	11/01/2035.	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37		09/01/2018.	Paydown		254,837	254,837	249,740	250,893		3,944		3,944		254,837			0	4,999	02/01/2037.	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36		09/01/2018.	Paydown		114,593	114,593	112,874	113,084		1,509		1,509		114,593			0	2,772	06/01/2036.	1FM
12648E HY 1	CSMC_14-2R 2.716% 02/25/46		09/25/2018.	Paydown		118,159	118,159	109,888	114,685		3,474		3,474		118,159			0	1,985	02/25/2046.	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%		09/21/2018.	Paydown		235,261	235,261	225,578	227,475		7,786		7,786		235,261			0	4,363	07/01/2036.	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 2.496%		09/25/2018.	Paydown		419,941	419,941	399,718	410,539		9,402		9,402		419,941			0	6,016	08/25/2035.	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 4.122%		09/21/2018.	Paydown		417,608	417,608	412,586	413,817		3,792		3,792		417,608			0	12,264	02/01/2036.	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		09/01/2018.	Paydown		93,280	93,280	84,419	85,927		7,353		7,353		93,280			0	1,908	10/06/2036.	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 2.368%		09/25/2018.	Paydown		408,773	408,773	394,977	403,631		5,142		5,142		408,773			0	5,692	11/25/2036.	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 2.416%		09/25/2018.	Paydown		742,291	742,291	673,855	695,331		46,960		46,960		742,291			0	10,312	11/23/2046.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 2.786%		09/01/2018	Paydown		652,594	652,594	632,200	643,642		8,952		8,952		652,594			0	8,956	10/01/2046	1FM
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27	D	07/01/2018	Redemption 100.0000		76,939	76,939	76,939	76,939				0		76,939			0	2,383	04/01/2027	2
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27		09/10/2018	Various		189,380	189,380	190,605	189,974		(595)		(595)		189,380			0	6,691	01/11/2027	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28		09/10/2018	Redemption 100.0000		226,286	226,286	246,176	244,000		(17,714)		(17,714)		226,286			0	9,110	12/10/2028	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T		09/10/2018	Redemption 100.0000		52,245	52,245	52,245	52,245				0		52,245			0	2,012	01/10/2033	2FE
126650 CN 8	CVS HEALTH CORP 5.125% 07/20/45		09/17/2018	MORGAN STANLEY & CO		4,103,320	4,000,000	3,985,400	3,985,940		169		169		3,986,109		117,211	117,211	238,597	07/20/2045	2FE
126650 CQ 1	CVS HEALTH CORP 4.750% 12/01/22		09/17/2018	MORGAN STANLEY & CO		2,069,960	2,000,000	2,000,000	2,000,000				0		2,000,000		69,960	69,960	76,000	12/01/2022	2FE
12666# AA 4	CVS HEALTH CORP 7.500% 01/15/23		09/15/2018	Redemption 100.0000		327,243	327,243	340,359	331,958		(4,715)		(4,715)		327,243			0	16,564	01/15/2023	2
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI 6.460%		09/01/2018	Paydown		152	152	160	158		(6)		(6)		152			0	8	05/01/2032	1FM
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT 5.595% 0		09/21/2018	Paydown		386,593	386,593	386,583	385,755		838		838		386,593			0	11,808	08/01/2035	1FM
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI 3.266%		09/25/2018	Paydown		514,310	514,310	513,988	514,310				0		514,310			0	10,010	01/25/2035	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 2.906%		09/25/2018	Paydown		415,826	415,826	409,029	413,997		1,829		1,829		415,826			0	6,225	11/25/2035	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%		09/21/2018	Paydown		514,951	514,951	514,014	513,390		1,561		1,561		514,951			0	16,602	05/01/2035	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 4.781%		09/21/2018	Paydown		408,015	408,015	408,011	406,926		1,090		1,090		408,015			0	13,725	05/01/2035	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 2.896%		09/25/2018	Paydown		115,619	141,759	99,969	99,131		16,488		16,488		115,619			0	2,274	10/25/2035	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2018	Paydown		620,859	620,859	534,643	530,046		90,812		90,812		620,859			0	23,662	07/01/2035	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2018	Paydown		218,988	252,514	224,969	224,000		(5,012)		(5,012)		218,988			0	9,575	08/01/2035	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 2.356%		09/25/2018	Paydown		323,420	323,420	295,929	297,160		26,260		26,260		323,420			0	3,962	11/25/2036	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		09/01/2018	Various		14,877	24,929	21,339	20,769		(5,891)		(5,891)		14,877			0	1,056	01/01/2036	2FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2018	Paydown		66,757	71,028	46,581	45,013		21,744		21,744		66,757			0	2,658	12/01/2035	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2018	Paydown		173,338	198,723	172,329	171,750		1,588		1,588		173,338			0	7,410	02/01/2036	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36		09/01/2018	Paydown		24,028	24,224	20,028	19,802		4,226		4,226		24,028			0	871	02/01/2036	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		09/21/2018	Paydown		38,345	44,551	40,635	40,140		(1,796)		(1,796)		38,345			0	1,782	05/01/2036	2FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%		09/01/2018	Paydown		78,481	102,202	98,151	97,039		(18,558)		(18,558)		78,481			0	3,826	10/01/2035	2FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 2.416%		09/25/2018	Various		132,917	132,917	106,541	109,380		23,537		23,537		132,917			0	1,537	04/25/2046	1FM

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%		09/01/2018.	Paydown		15,726	15,726	14,919	14,510		1,216		1,216		15,726			0	559	01/01/2036.	1FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 3.652%		09/01/2018.	Paydown		290,444	334,237	290,264	298,830		(8,386)		(8,386)		290,444			0	8,030	03/01/2036.	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34		09/10/2018.	Redemption 100.0000		155,141	155,141	155,082	155,087		55		55		155,141			0	4,867	09/10/2034.	2
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35		09/10/2018.	Redemption 100.0000		106,976	106,976	106,976	106,976				0		106,976			0	2,865	08/10/2035.	2
12695* AA 3	CVS HEALTH CORP 3.416% 10/10/38		09/10/2018.	Redemption 100.0000		37,301	37,301	37,301	37,301				0		37,301			0	850	10/10/2038.	2
12768P AA 9	CAESARS ENTERTAINMENT CORP TL +L250		06/30/2018.	Various									0					0	6,016	10/06/2024.	3FE
12806* AH 4	CAITHNESS ENERGY LLC 5.710% 01/15/32		07/15/2018.	Redemption 100.0000		322,424	322,424	322,424	322,424				0		322,424			0	18,410	01/15/2032.	2AM
13057V AD 8	CALIFORNIA REPUBLIC AUTO RECEI 2.580%		09/15/2018.	Paydown		538,208	538,208	538,157	538,199		9		9		538,208			0	9,212	06/15/2021.	1FE
136375 BT 8	CANADIAN NATIONAL RAILWAY COMP 5.55% 3/1		08/30/2018.	Call 101.3905		3,432,068	3,385,000	3,724,130	3,518,816		(75,303)		(75,303)		3,443,514		(58,514)	(58,514)	234,414	03/01/2019.	1FE
14066A AA 7	CAPMARK MILITARY HOUSING TRUST 6.147%		07/10/2018.	Redemption 100.0000		148,096	148,096	146,587	146,822		1,274		1,274		148,096			0	9,103	07/10/2051.	1
144528 AC 0	CARRINGTON MORTGAGE LOAN TRUST 2.366%		09/25/2018.	Paydown		924,332	924,332	582,329	650,956		273,376		273,376		924,332			0	12,020	08/25/2036.	1FM
14453F AC 3	CARRINGTON MORTGAGE LOAN TRUST 2.366%		09/25/2018.	Paydown		172,229	172,229	142,950	151,195		21,034		21,034		172,229			0	2,274	04/25/2036.	1FM
14454E AD 3	CARRINGTON MORTGAGE LOAN TRUST 2.506%		08/27/2018.	BANK OF AMERICA N.A.		13,865,734	15,224,000	10,094,726	10,740,554		129,825		129,825		10,870,378		2,995,355	2,995,355	218,764	05/26/2037.	1FM
152314 FM 7	CXHE_02-C 4.980% 06/01/31		09/04/2018.	Paydown		22,582	22,582	22,670	22,522		60		60		22,582			0	780	06/01/2031.	1FM
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0		09/10/2018.	Redemption 100.0000		1,647	1,647	1,647	1,647				0		1,647			0	49	01/10/2041.	2
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0		09/10/2018.	Redemption 100.0000		21,447	21,447	21,447	21,447				0		21,447			0	691	01/10/2041.	2
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS 5.248%		07/01/2018.	Paydown		55,992	55,992	54,523	55,548		443		443		55,992			0	1,717	05/01/2033.	1FM
161546 JP 2	CFAB_04-2 3.041% 02/25/35		09/25/2018.	Paydown		56,948	56,948	52,173	52,656		4,292		4,292		56,948			0	1,074	02/25/2035.	1FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%		09/01/2018.	Paydown		76,978	123,031	93,727	91,650		(14,672)		(14,672)		76,978			0	4,908	06/01/2037.	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%		09/01/2018.	Paydown		147,099	144,796	105,821	103,917		43,182		43,182		147,099			0	5,984	07/01/2037.	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 3.216% 07/25		09/25/2018.	Paydown		105,640	105,640	101,282	101,296		4,344		4,344		105,640			0	2,016	07/25/2034.	1FM
16411Q AA 9	CHENIERE ENERGY PARTNERS LP 5.250% 10/		07/26/2018.	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	89,833	10/01/2025.	3FE
16412X AG 0	CHENIERE CORPUS CHRISTI HOLDIN 5.125%		09/06/2018.	J.P. MORGAN SEC INC.		2,126,250	2,100,000	2,100,000	2,100,000				0		2,100,000		26,250	26,250	75,039	06/30/2027.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16678R CT 2	Chevy Chase Fund 2.366% 01/25/36		09/25/2018	Paydown		175,601	175,601	161,672	161,213		14,388		14,388		175,601			0	2,762	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 2.416%		09/25/2018	Paydown		11,149	11,149	9,826	11,149				0		11,149			0	211	01/25/2036	1FM
171779 A@ 0	CIENA CORP 01/28/22		09/28/2018	Redemption 100.0000		3,408,252	3,408,252	3,382,904	3,387,285		20,967		20,967		3,408,252			0	116,101	01/28/2022	3FE
17275R AE 2	CISCO SYSTEMS INC 4.95% 2/15/2019 4.95		08/01/2018	J.P. MORGAN SEC INC		23,296,470	23,000,000	25,424,531	23,957,213		(500,840)		(500,840)		23,456,373		(159,903)	(159,903)	1,100,550	02/15/2019	1FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35		09/01/2018	Paydown		404,799	404,799	372,542	397,137		7,662		7,662		404,799			0	15,602	10/01/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 3.770% 1		09/01/2018	Paydown		417,693	409,724	376,253	298,227		119,466		119,466		417,693			0	10,751	11/01/2036	1FM
17305E FF 7	CITIBANK CREDIT CARD ISSUANCE 2.563% 0		08/08/2018	CITIGROUP GLOBAL MARKETS INC/		25,007,813	25,000,000	25,095,703	25,070,677		(57,492)		(57,492)		25,013,185		(5,373)	(5,373)	371,975	09/10/2020	1FE
17307G LP 1	CREDIT-BASED ASSET SERVICING A 3.221%		09/25/2018	Paydown		202,312	202,312	187,392	192,421		9,892		9,892		202,312			0	3,388	10/25/2034	1FM
17309Q AF 1	CITIGROUP MORTGAGE LOAN TRUST 2.516% 1		08/27/2018	GOLDMAN SACHS & COMPANY		6,477,281	6,600,000	5,603,813	5,765,865		84,738		84,738		5,850,604		626,678	626,678	96,154	10/25/2036	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 6.185% 0		09/01/2018	Paydown		167,519	167,519	105,829	104,089		63,429		63,429		167,519			0	4,845	01/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.809% 0		09/01/2018	Paydown		62,731	63,595	54,398	55,171		7,559		7,559		62,731			0	1,544	04/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.853%		09/01/2018	Paydown		382,346	382,346	216,990	212,825		169,521		169,521		382,346			0	6,273	03/01/2037	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 2.391% 0		09/25/2018	Paydown		1,383,680	1,383,680	1,224,490	1,214,232		169,448		169,448		1,383,680			0	19,747	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 3.216% 0		09/25/2018	Paydown		516,864	516,864	468,408	486,251		30,613		30,613		516,864			0	9,944	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 3.266% 0		09/25/2018	Paydown		749,052	749,052	643,945	677,481		71,571		71,571		749,052			0	13,748	07/25/2037	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0		08/01/2018	Paydown		74,729	74,729	79,996	77,826		(3,097)		(3,097)		74,729			0	2,856	04/01/2037	1FM
18143E AC 3	CLARK EQUIPMENT COMPANY		06/30/2018	Various									0					0	1,313	05/18/2024	3FE
184496 AJ 6	CLEAN HARBORS INC. 5.250% 08/01/20		08/01/2018	Call 100.0000		1,985,000	1,985,000	2,006,250	1,987,343		(2,343)		(2,343)		1,985,000			0	104,213	08/01/2020	3FE
18449E AE 0	CLEAN HARBORS INC. TL L+200		06/30/2018	Various									0					0	3,192	06/27/2024	3FE
18538R AG 8	CLEARWATER PAPER CORP 4.500% 02/01/23		09/06/2018	WELLS FARGO & CO		2,392,023	2,579,000	2,469,340	2,506,222		8,613		8,613		2,514,835		(122,813)	(122,813)	126,190	02/01/2023	3FE
18538R AH 6	CLEARWATER PAPER CORP 5.375% 02/01/25		08/09/2018	BARINGS		1,446,900	1,590,000	1,590,000	1,590,000				0		1,590,000		(143,100)	(143,100)	88,311	02/01/2025	3FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1		09/01/2018	Paydown		186,661	204,847	175,834	177,220		9,441		9,441		186,661			0	7,933	10/01/2036	1FM
196541 A* 7	COLORADO NATURAL GAS INC 5.500% 09/30/		09/30/2018	Redemption 100.0000		275,000	275,000	275,000	275,000				0		275,000			0	15,125	09/30/2032	3
19676# DF 3	CO LOTTERY LAMBERT LOTTERY REC 7.739%		07/03/2018	Redemption 100.0000		117,157	117,157	117,157	117,157				0		117,157			0	9,067	07/03/2021	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20267U AB 5	COMMONBOND STUDENT LOAN TRUST 3.666% 1		09/25/2018.	Paydown		398,861	398,861	398,861	381,784		17,077		17,077		398,861			0	10,568	10/25/2040.	1FE
202795 GX 2	COMMONWEALTH EDISON 6.950% 07/15/18		07/15/2018.	Maturity		1,000,000	1,000,000	1,086,610	1,006,445		(6,445)		(6,445)		1,000,000			0	69,500	07/15/2018.	2FE
20337E AN 1	COMMSCOPE INC COMMSCOPE INC 12/		07/31/2018.	Redemption 100.0000		641,608	641,608	643,413	643,489		(1,881)		(1,881)		641,608			0	17,911	12/29/2022.	3FE
20451V AA 1	COMPASS POWER GENERATION LLC TL +L375		08/15/2018.	Tax Free Exchange		2,465,982	2,480,453	2,468,051	2,468,071		(2,088)		(2,088)		2,465,982			0	91,441	12/20/2024.	3FE
20557# AE 1	COMPUTERSHARE LTD 6.340% 07/29/18	C	07/29/2018.	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	1,585,000	07/29/2018.	2
20903E AX 3	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA		09/28/2018.	Various		1,493,995	1,502,742	1,504,343	1,505,604		12,660		12,660		1,518,264		(24,269)	(24,269)	44,464	10/04/2023.	3FE
21038K AE 7	CONSTELLIS HOLDINGS LLC TLB L+500		09/28/2018.	Redemption 0.0000			2,500	2,475	2,482		(2,482)		(2,482)					0	135	04/21/2024.	4FE
21806# AA 6	CABLE & WIRELESS LTD TL L+350	D	06/30/2018.	Various									0					0	1,690	01/31/2025.	3FE
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/02/40		09/01/2018.	Redemption 100.0000		58,941	58,941	58,941	58,941				0		58,941			0	1,864	01/02/2040.	2
223611 A@ 3	COWBOYS STADIUM LP 3.460% 03/31/34		09/30/2018.	Redemption 100.0000		208,700	208,700	208,700	208,700				0		208,700			0	7,221	03/31/2034.	2FE
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 3.536%		09/25/2018.	Paydown		190,984	190,984	176,660	182,031		8,952		8,952		190,984			0	3,915	11/25/2032.	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%		09/01/2018.	Paydown		80,334	80,156	63,770	61,492		18,841		18,841		80,334			0	3,208	04/01/2036.	1FM
22634G AM 4	CRESTWOOD HOLDINGS LLC TL +L750.		08/13/2018.	Redemption 100.0000		5,209	5,209	5,105			104		104		5,209			0	217	03/06/2023.	4FE
22818R AW 6	CROWN AMERICAS LLC TL +L200 01/		09/28/2018.	Redemption 100.0000		7,500	7,500	7,500					0		7,500			0	124	01/29/2025.	2FE
233046 AD 3	DB MASTER FINANCE LLC DNKN_15-3.980%		08/20/2018.	Various		60,000	60,000	60,000	60,000				0		60,000			0	1,791	02/20/2045.	2AM
233046 AE 1	DB MASTER FINANCE LLC DNKN_17-3.629%		08/20/2018.	Paydown		6,875	6,875	6,720			155		155		6,875			0	62	11/20/2047.	1AM
233046 AF 8	DB MASTER FINANCE LLC DNKN_17-4.030%		08/20/2018.	Paydown		17,500	17,500	17,304			196		196		17,500			0	302	11/20/2047.	2AM
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11-4.551%		09/01/2018.	Paydown		334,294	334,294	337,614	334,627		(333)		(333)		334,294			0	11,470	08/01/2044.	1FM
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI 3.046%		08/15/2018.	Paydown		106,699	106,699	106,147			551		551		106,699			0	439	05/15/2035.	1FE
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI 3.108%		08/15/2018.	Paydown		106,699	106,699	105,475			1,224		1,224		106,699			0	448	05/15/2035.	1FE
23314# AN 9	DCT INDUSTRIAL TRUST INC 3.750% 08/08/		09/21/2018.	Call 101.3744		2,635,735	2,600,000	2,600,000	2,600,000				0		2,600,000			0	144,881	08/08/2024.	2
23314# AP 4	DCT INDUSTRIAL TRUST INC 3.920% 08/08/		09/21/2018.	Call 102.5964		2,154,525	2,100,000	2,100,000	2,100,000				0		2,100,000			0	146,678	08/08/2026.	2
23314# AQ 2	DCT INDUSTRIAL TRUST INC 4.020% 08/08/		09/21/2018.	Call 103.8067		3,010,396	2,900,000	2,900,000	2,900,000				0		2,900,000			0	240,901	08/08/2028.	2

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 2.408%	..	09/19/2018.	Paydown		584,678	587,296	457,028	456,460		128,218		128,218		584,678			0	8,063	03/19/2045.	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 2.428%	..	09/19/2018.	Paydown		1,011,528	1,011,528	784,447	787,171		224,357		224,357		1,011,528			0	15,217	08/19/2045.	1FM
23358E AB 5	DTI HOLDCO INC TL L+525	..	06/30/2018.	Various									0					0	22,103	09/30/2023.	4FE
23752R AE 2	DASEKE INC 02/27/24	..	09/28/2018.	Various			4,972	4,973	2,502		(4,973)		(4,973)					0	256	02/27/2024.	4FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC.	..	09/28/2018.	Redemption 0.0000			12,500	12,438	12,620		(12,620)		(12,620)					0	438	06/24/2021.	2FE
24422E QV 4	JOHN DEERE CAPITAL CORP 5.75% 9/10/2018	..	09/10/2018.	Maturity		19,000,000	19,000,000	18,932,930	18,994,039		5,961		5,961		19,000,000			0	1,098,569	09/10/2018.	1FE
24702N AZ 3	DELL INTERNATIONAL LLC/EMC COR TL L+200	..	07/31/2018.	Redemption 100.0000		22,950	22,950	22,973	2,506		(23)		(23)		22,950			0	520	09/07/2023.	2FE
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 2.716% 0	..	09/25/2018.	Paydown		41,178	41,178	41,197	41,178				0		41,178			0	627	02/25/2035.	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 2.406% 0	..	09/25/2018.	Paydown		209,763	209,763	169,020	172,721		37,043		37,043		209,763			0	2,783	08/25/2047.	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 2.346% 0	..	09/25/2018.	Paydown		449,428	449,428	362,388	370,254		79,174		79,174		449,428			0	5,785	08/25/2047.	1FM
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 3.654%	..	08/27/2018.	Various		20,553,780	20,355,823	20,355,823	20,355,823				0		20,355,823		197,957	197,957	508,650	06/01/2037.	1FM
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30	..	09/15/2018.	Redemption 100.0000		36,697	36,697	35,571	36,022		675		675		36,697			0	1,309	08/15/2030.	2
25365* AA 4	DIEBOLD INC	..	06/30/2018.	Various									0					0	542	11/06/2023.	4FE
25755T AE 0	DOMINOS PIZZA MASTER ISSUER LL 4.474%	..	07/25/2018.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	2,097	10/25/2045.	2AM
25755T AG 5	DOMINOS PIZZA MASTER ISSUER LL 3.082%	..	07/25/2018.	Paydown		9,375	9,375	9,101			274		274		9,375			0	72	07/25/2047.	1AM
25755T AK 6	MITSUBISHI HEAVY IND 4.328% 07/25/48	C	07/25/2018.	Paydown		67,500	67,500	67,500					0		67,500			0	738	07/25/2048.	2AM
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_ 4.484%	C	08/15/2018.	Paydown		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	440,694	08/15/2028.	1FE
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_ 5.214%	C	08/15/2018.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	148,624	08/15/2028.	1FE
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_ 3.769%	..	08/15/2018.	Paydown		17,000,000	17,000,000	16,980,200	16,996,690		3,310		3,310		17,000,000			0	485,029	07/15/2027.	1FE
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_ 5.239%	..	08/15/2018.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	82,461	07/15/2027.	1FE
268668 AY 6	EMC_02-A-A2 3.716% 05/25/39	..	09/25/2018.	Paydown		2,065	2,077	2,077	2,077		(12)		(12)		2,065			0	62	05/25/2039.	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	D	08/25/2018.	Redemption 100.0000		90,404	90,404	90,404	90,404				0		90,404			0	3,899	05/25/2025.	2AM
28521V AF 9	ELECTRO RENT CORP TL L+500 01/3	..	09/28/2018.	Redemption 0.0000			7,519	7,482	7,504		(7,504)		(7,504)					0	385	01/31/2024.	4FE
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28	C	07/25/2018.	Redemption 100.0000		88,257	88,257	90,905	90,305		(2,048)		(2,048)		88,257			0	3,277	04/25/2023.	3AM
29271N AC 4	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM	..	06/30/2018.	Various									0					0	22	08/04/2023.	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29365K AC 7	ENERGY TEXAS RESTORATION FUNDI 4.380%		08/01/2018.	Paydown		342,786	342,786	342,529	342,698		88		88		342,786			0	14,718	11/01/2023.	1FE
29372J AB 3	ENTERPRISE FLEET FINANCING LLC 1.970%		09/20/2018.	Paydown		334,700	334,700	332,229			2,471		2,471		334,700			0	1,652	01/20/2023.	1FE
29414U AB 8	ENVISION HEALTHCARE CORP/CO TL L+300		07/09/2018.	Various		(18,259)	(18,259)	(18,114)	(18,259)				0		(18,259)			0		12/01/2023.	3FE
29587# AN 6	ERNST & YOUNG LLP 7.810% 07/25/22.		07/25/2018.	Redemption 100.0000		1,091,200	1,091,200	1,169,588	1,111,961		(20,761)		(20,761)		1,091,200			0	85,223	07/25/2022.	1FE
30214Y AE 4	TURKIYE IHRACAT KREDI BANKASI 5.000% 0	D	07/30/2018.	ING FINANCIAL MARKETS LLC		4,679,167	5,000,000	4,916,250	4,944,971		7,875		7,875		4,952,846		(273,679)	(273,679)	213,889	09/23/2021.	3FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		08/28/2018.	Various		236,390	236,390	236,390					0		236,390			0		12/31/2021.	2
31572U AF 3	FIBRIA OVERSEAS FINANCE LTD 5.500% 01/	C	08/16/2018.	CITIGROUP GLOBAL MARKETS INC/		3,755,500	3,700,000	3,727,750	3,726,526		(1,461)		(1,461)		3,725,065		30,435	30,435	222,154	01/17/2027.	2FE
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29		09/01/2018.	Paydown		1,390	1,390	1,355	1,386		4		4		1,390			0	65	09/01/2029.	1FM
32007U AC 3	FIRST DATA CORP 07/08/22		09/06/2018.	Redemption 100.0000		251,464	251,464	251,374	251,499		(36)		(36)		251,464			0	5,110	07/08/2022.	3FE
32027N VV 0	FFML_05-F9 2.936% 10/25/35		09/25/2018.	Paydown		203,122	203,122	206,988	210,742		(7,621)		(7,621)		203,122			0	3,398	10/25/2035.	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35		09/01/2018.	Paydown		16,550	10,992	9,700	9,278		7,271		7,271		16,550			0	732	12/01/2035.	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%		09/01/2018.	Paydown		34,015	40,818	35,615	34,865		(849)		(849)		34,015			0	1,522	09/01/2035.	1FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%		09/01/2018.	Paydown		68,497	69,476	55,057	53,812		14,685		14,685		68,497			0	2,561	11/01/2035.	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%		09/01/2018.	Paydown		72,339	134,972	87,896	85,935		(13,596)		(13,596)		72,339			0	4,949	11/01/2036.	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 2.676% 05/25		09/25/2018.	Paydown		227,602	227,602	186,406	186,978		40,624		40,624		227,602			0	3,295	05/25/2035.	1FM
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24		09/10/2018.	Redemption 100.0000		85,620	85,620	89,927	87,303		(1,683)		(1,683)		85,620			0	4,158	01/10/2024.	2
33851J AC 3	FLAGSTAR MORTGAGE TRUST FSMT_1 4.000%		09/01/2018.	Paydown		146,811	146,811	146,245			566		566		146,811			0	1,483	03/08/2048.	1FE
34531H AC 3	FORD CREDIT AUTO OWNER TRUST F 2.228%		08/27/2018.	Various		7,125,253	7,124,374	7,127,991	7,127,268		1,674		1,674		7,128,943		(3,691)	(3,691)	93,018	05/15/2020.	1FE
346845 AA 8	FORT BENNING FAMILY COMMUNITIE 5.280%		07/15/2018.	Redemption 100.0000		689,316	689,316	689,316	689,316				0		689,316			0	36,396	01/15/2021.	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%		09/15/2018.	Redemption 100.0000		985,000	985,000	1,203,193	1,030,449		(45,449)		(45,449)		985,000			0	50,186	11/15/2021.	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%		09/15/2018.	Redemption 100.0000		60,000	60,000	60,000	60,000				0		60,000			0	2,253	10/15/2036.	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%		09/15/2018.	Various		200,000	200,000	195,944	197,108		2,892		2,892		200,000			0	7,751	10/15/2036.	1FE
35802X AA 1	FRESENIUS MEDICAL CARE US FINA 6.500%		09/15/2018.	Maturity		1,000,000	1,000,000	986,230	998,329		1,671		1,671		1,000,000			0	65,000	09/15/2018.	2FE
35952S AA 0	FTG Fraser Transportation Grp 3.577% 1		09/30/2018.	Redemption 100.0000		354,210	354,210	352,791	355,838				0	(3,047)	354,210	1,419		1,419	12,687	12/30/2033.	1FE
36155J AG 0	GCI INC 02/02/22		09/28/2018.	Redemption 0.0000			9,925	9,950	9,956		(9,956)		(9,956)					0	310	02/02/2022.	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%		09/10/2018.	Redemption 100.0000		104,860	104,860	105,041	99,334		(187)		(187)		104,860			0	4,276	08/10/2048.	4AM

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36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%		09/10/2018.	Redemption 100.0000		10,285	10,285	10,224	10,227		58		58		10,285			0	419	08/10/2052.	2
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 2.456%		09/25/2018.	Paydown		655,883	655,883	372,275	359,452		296,431		296,431		655,883			0	8,421	10/25/2036.	1FM
36228F 6P 6	GSAMP_04-AR1 3.191% 06/25/34		09/25/2018.	Paydown		157,085	157,085	141,376	148,383		8,702		8,702		157,085			0	2,942	06/25/2034.	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01		09/25/2018.	Various		308	579	607	600		(292)		(292)		308			0	20	09/01/2027.	3FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 2.446%		09/25/2018.	Paydown		328,895	328,895	195,211	191,387		137,507		137,507		328,895			0	4,653	02/25/2037.	1FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 2.296%		09/25/2018.	Paydown		163,260	163,260	88,419	86,088		77,173		77,173		163,260			0	2,111	03/25/2036.	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 4.628%		09/01/2018.	Paydown		74,695	74,695	38,518	36,924		37,771		37,771		74,695			0	1,059	03/01/2036.	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35		09/01/2018.	Paydown		339,283	339,283	313,267	325,410		13,873		13,873		339,283			0	10,914	07/01/2035.	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		09/01/2018.	Paydown		1,606	1,606	1,593	1,600		6		6		1,606			0	56	11/01/2035.	3FM
362341 YF 0	FIRST FRANKLIN MTG LOAN ASSET 2.861% 1		09/25/2018.	Paydown		288,263	288,263	254,031	268,780		19,482		19,482		288,263			0	4,978	11/25/2035.	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 2.466%		09/25/2018.	Paydown		420,810	420,810	263,275	255,309		165,501		165,501		420,810			0	5,475	08/25/2036.	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 2.586%		09/25/2018.	Paydown		1,150,500	1,150,500	1,111,671	1,141,515		8,985		8,985		1,150,500			0	19,476	06/25/2035.	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		09/01/2018.	Paydown		23,246	23,246	23,336	23,246				0		23,246			0	959	02/01/2035.	2FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 2.891%		09/04/2018.	Paydown		88,160	88,160	50,409	48,454		39,706		39,706		88,160			0	1,678	07/01/2036.	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 2.356%		09/25/2018.	Paydown		1,249,515	1,249,515	1,188,601	1,224,610		24,904		24,904		1,249,515			0	16,921	04/25/2037.	1FE
36248V AA 5	GSMSC 2015-6R A 1.756% 02/01/37		09/25/2018.	Paydown		6,911,733	6,911,733	6,514,309	6,676,046		235,688		235,688		6,911,733			0	117,462	02/01/2037.	1FM
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 2.396%		09/25/2018.	Paydown		163,129	163,129	157,827	161,563		1,566		1,566		163,129			0	2,200	09/25/2036.	1FM
36250G AP 0	GS MORTGAGE SECURITIES TRUST G 3.382%		09/05/2018.	DEUTSCHE BANK SECURITIES INC		11,806,555	11,915,000	12,099,310	12,062,662		(13,487)		(13,487)		12,049,175		(242,620)	(242,620)	308,940	05/01/2050.	1FM
36250P AD 7	GS MORTGAGE SECURITIES TRUST G 3.764%		08/27/2018.	CITIGROUP GLOBAL MARKETS INC/		10,146,094	10,000,000	10,467,969	10,379,789		(31,454)		(31,454)		10,348,334		(202,241)	(202,241)	280,209	07/01/2048.	1FM
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN 2.980%		09/20/2018.	Paydown		4,500,000	4,500,000	4,499,686	4,499,482		518		518		4,500,000			0	96,033	11/20/2019.	1FE
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN 3.480%		09/20/2018.	Paydown		4,000,000	4,000,000	3,999,693	3,999,814		186		186		4,000,000			0	104,400	08/20/2020.	2AM
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 2.386%		09/25/2018.	Paydown		160,337	160,337	146,308	153,735		6,602		6,602		160,337			0	2,263	04/26/2037.	1FM
36250V AD 4	GS MORTGAGE SECURITIES TRUST G 3.506%		09/06/2018.	CITIGROUP GLOBAL MARKETS INC/		10,398,938	10,425,000	10,696,213	10,645,914		(18,787)		(18,787)		10,627,127		(228,189)	(228,189)	252,805	10/01/2048.	1FM
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 1.761%		08/27/2018.	Various		10,639,101	10,691,565	10,357,454	10,498,027		49,455		49,455		10,547,482		91,619	91,619	142,711	04/26/2037.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36298G AA 7	GOLDMAN SACHS GROUP INCTHE 6.422% 10/0		09/09/2018.	Redemption 100.0000		367,678	367,678	377,943	373,259		(5,582)		(5,582)		367,678			0	15,749	10/09/2029.	2FE
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 2.266%		09/25/2018.	Paydown		196,047	196,047	98,420	93,432		102,615		102,615		196,047			0	2,150	09/25/2036.	1FM
36760B A* 0	GATEWAY CASINOS AND ENTERTAINM TL +L300	A	09/28/2018.	Redemption 100.0000		17,500	17,500	17,459			41		41		17,500			0	64,060	03/13/2025.	3FE
372319 AA 1	GENNEIA SA 8.750% 01/20/22	D	08/10/2018.	Various		1,396,968	1,600,000	1,747,000			(20,392)		(20,392)		1,726,608		(329,640)	(329,640)	79,236	01/20/2022.	4FE
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%		09/10/2018.	Redemption 100.0000		24,112	24,112	23,637	23,674		438		438		24,112			0	906	04/10/2051.	2
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/		08/10/2018.	Redemption 100.0000		476,097	476,097	472,820	474,940		1,157		1,157		476,097			0	25,745	02/10/2024.	3AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 2.791%		09/25/2018.	Paydown		354,857	354,857	305,364	315,661		39,196		39,196		354,857			0	5,871	10/25/2034.	1FM
39538W GA 0	GREENPOINT MORTGAGE FUNDING TR 2.446%		09/25/2018.	Paydown		270,620	270,620	228,674	230,958		39,663		39,663		270,620			0	3,532	03/25/2036.	1FM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 2.426%		09/25/2018.	Paydown		878,201	917,616	707,712	741,363		136,838		136,838		878,201			0	12,707	04/25/2036.	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 2.396%		09/25/2018.	Paydown		1,301,062	1,301,062	1,047,355	1,070,387		230,675		230,675		1,301,062			0	17,657	09/25/2046.	1FM
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 2.436%		09/25/2018.	Paydown		935,706	935,706	788,194	821,263		114,443		114,443		935,706			0	13,163	06/25/2037.	1FM
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	D	09/17/2018.	Various		122,138	122,138	124,703	123,287		(1,149)		(1,149)		122,138			0	5,598	12/15/2020.	4AM
40227U AB 2	GULF FINANCE LLC 08/25/23		09/28/2018.	Redemption 0.0000			11,408	10,780	6,988		(10,795)		(10,795)					0	725	08/25/2023.	4FE
40414L AD 1	HCP 5.375% 2/1/2021 5.375% 02/01/21		07/16/2018.	Call 105.8980		495,603	468,000	465,562	467,108		146		146		467,254		746	746	51,710	02/01/2021.	2FE
40421Y AB 8	HLF FINANCING SARL/HLF FINANCI TL L+550	C	08/16/2018.	Redemption 100.0000		2,880,795	2,880,795	2,878,394			2,401		2,401		2,880,795			0	118,076	02/15/2023.	3FE
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10		07/10/2018.	Redemption 100.0000		46,113	46,113	46,113	46,113				0		46,113			0	1,729	07/10/2021.	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10		07/10/2018.	Redemption 100.0000		28,395	28,395	28,395	28,395				0		28,395			0	745	01/10/2021.	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10		07/10/2018.	Various		28,932	28,932	28,932	28,932				0		28,932			0	922	07/10/2024.	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10		07/10/2018.	Redemption 100.0000		2,885	2,885	2,885	2,885				0		2,885			0	108	01/10/2022.	5*
40462# AA 1	HA FEDERAL FUNDING I TRUST 3.430% 08/0		08/07/2018.	Redemption 100.0000		387,054	387,054	387,054	387,054				0		387,054			0	13,276	08/07/2035.	1
410346 AK 6	HANESBRANDS INC TL +L175		06/30/2018.	Various									0					0	603	12/13/2024.	2FE
41151P AH 8	HARBOR FREIGHT TOOLS USA INC 08		07/31/2018.	Redemption 100.0000		98,491	98,491	98,713			(222)		(222)		98,491			0	2,111	08/18/2023.	3FE
41151P AL 9	HARBOR FREIGHT TOOLS USA INC		06/30/2018.	Various									0					0	2,367	08/12/2023.	3FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 2.348%		09/19/2018.	Paydown		4,310,307	4,353,408	2,612,746	2,569,521		1,740,786		1,740,786		4,310,307			0	58,955	07/19/2046.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 2.808%		09/19/2018	Paydown		1,515,647	1,537,119	1,070,996	1,062,921		452,726		452,726		1,515,647			0	24,490	03/19/2035	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 2.428%		09/19/2018	Paydown		569,280	589,613	384,549	382,039		187,241		187,241		569,280			0	9,680	06/19/2035	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 2.408%		09/19/2018	Paydown		829,247	829,247	707,579	739,355		89,892		89,892		829,247			0	12,980	06/19/2035	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 2.358%		09/19/2018	Paydown		27,351	27,351	22,188	22,808		4,543		4,543		27,351			0	376	01/19/2038	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 2.388%		09/19/2018	Paydown		443,452	443,452	386,249	400,275		43,177		43,177		443,452			0	5,842	07/19/2047	1FM
42206J AH 5	HD Supply TL-B3 08/13/21		09/28/2018	Redemption 0.0000			7,390	7,397	7,404		(7,404)		(7,404)					0	240	08/13/2021	3FE
42206J AS 1	HD Supply TL-B4 10/17/23		09/28/2018	Redemption 0.0000			9,925	9,973	9,982		(9,982)		(9,982)					0	337	10/17/2023	3FE
423012 B@ 1	HEINEKEN NV 4.600% 08/15/18	D	08/15/2018	Maturity		90,000,000	90,000,000	92,821,851	90,745,430		(745,430)		(745,430)		90,000,000			0	4,140,000	08/15/2018	2
42330E AB 8	HELIX GENERATION LLC 06/02/24		09/28/2018	Redemption 99.2413		1,464,179	1,475,373	1,470,947	1,473,672		(9,493)		(9,493)		1,464,179			0	51,858	06/02/2024	3FE
42806L AA 9	HERC RENTALS INC 7.500% 06/01/22		07/12/2018	Call 103.0000		107,120	104,000	104,000	104,000				0		104,000			0	7,908	06/01/2022	4FE
42806L AB 7	HERC RENTALS INC 7.750% 06/01/24		07/12/2018	Call 103.0000		296,640	288,000	288,000	288,000				0		288,000			0	22,342	06/01/2024	4FE
43289D AE 3	HILTON WORLDWIDE FINANCE LLC HILTON WORL		06/30/2018	Various									0					0	99	10/25/2023	2FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%		09/15/2018	Redemption 100.0000		9,873	9,873	10,111	10,047		(174)		(174)		9,873			0	356	03/15/2030	2
437084 SV 9	HEAT_06-2 2.836% 05/25/36		09/25/2018	Paydown		320,083	320,083	267,269	297,019		23,064		23,064		320,083			0	4,365	05/25/2036	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 2.326%		09/25/2018	Paydown		297,217	297,217	281,985	291,505		5,713		5,713		297,217			0	4,229	05/25/2037	1FM
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 3.308%		09/17/2018	Paydown		336,835	336,835	334,246	335,383		1,451		1,451		336,835			0	6,647	10/17/2033	1FE
448579 AB 8	HYATT HOTELS CORP HYATT HOTELS CORPS 6.8		09/02/2018	Call 103.6409		5,700,250	5,500,000	5,510,510	5,502,206		(877)		(877)		5,501,329		(1,329)	(1,329)	596,230	08/15/2019	2FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31		09/30/2018	Redemption 100.0000		651,766	651,766	651,766	651,766				0		651,766			0	16,180	12/31/2031	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29		09/04/2018	Paydown		11,256	11,256	11,795	11,211		45		45		11,256			0	445	08/01/2029	1FM
44988L AC 1	IRB HOLDING CORP TL +L325 02/05		09/14/2018	DIRECT		2,003,731	1,995,000	1,990,013			(2,670)		(2,670)		1,987,342		16,389	16,389	61,046	02/05/2025	4FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 2.416%		08/27/2018	Various		9,223,459	9,935,792	8,374,974	8,767,852		183,702		183,702		8,951,554		271,906	271,906	136,942	11/25/2036	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%		09/01/2018	Paydown		104,328	150,620	105,031	102,187		2,141		2,141		104,328			0	6,227	02/01/2036	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%		09/01/2018	Paydown		208,633	200,732	145,305	141,178		67,454		67,454		208,633			0	8,227	10/01/2035	1FM
45670L AA 5	IMSC_07-HOA1 2.396% 07/25/47		09/25/2018	Paydown		234,798	286,623	224,072	222,911		11,886		11,886		234,798			0	3,751	07/25/2047	1FM
459506 AC 5	INTERNATIONAL FLAVORS&FRAGRANC 3.200%		07/24/2018	MORGAN STANLEY & CO		2,906,100	3,000,000	3,008,688	3,006,707		(687)		(687)		3,006,020		(99,920)	(99,920)	70,667	05/01/2023	2FE
459506 B# 7	INTERNATIONAL FLAVORS&FRAGRANC 6.350%		09/17/2018	Call 103.3164		5,165,819	5,000,000	5,000,000	5,000,000				0		5,000,000			0	474,500	09/27/2019	2
46128M AC 5	INVERSIONES CMPC SA GTD-by-Empresas CMPC	C	08/17/2018	Call 103.7745		9,852,350	9,494,000	9,458,707	9,498,783		(1,675)		(1,675)		9,497,109		(3,109)	(3,109)	813,864	11/05/2019	2FE

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46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU 2.096%		09/01/2018.	Paydown		341,510	341,510	338,148			3,362		3,362		341,510			0	4,156	03/01/2050.	1FM
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT 5.500%		09/01/2018.	Paydown		121,897	121,897	114,945	120,469		1,428		1,428		121,897			0	4,250	04/01/2036.	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%		09/01/2018.	Paydown		242,534	305,005	271,398	267,348		(24,814)		(24,814)		242,534			0	11,609	09/01/2035.	1FM
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%		08/01/2018.	Paydown		57,507	57,507	57,765	57,507				0		57,507			0	2,183	05/01/2034.	1FM
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION 2.486%		09/25/2018.	Paydown		32,936	32,936	28,613	30,200		2,737		2,737		32,936			0	481	04/25/2036.	1FM
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36		09/01/2018.	Paydown		206,549	211,391	165,737	161,514		45,035		45,035		206,549			0	8,622	07/01/2036.	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%		09/21/2018.	Paydown		271,660	271,660	183,942	183,605		88,055		88,055		271,660			0	4,594	08/01/2036.	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 2.346%		09/25/2018.	Paydown		581,597	581,597	565,966	576,757		4,840		4,840		581,597			0	7,353	07/25/2036.	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%		09/01/2018.	Paydown		25,538	25,538	19,559	19,273		6,266		6,266		25,538			0	646	01/01/2025.	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%		09/01/2018.	Paydown		105,002	139,022	94,937	92,338		12,664		12,664		105,002			0	5,808	01/01/2037.	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.756%		09/01/2018.	Paydown		274,900	274,900	182,924	178,596		96,305		96,305		274,900			0	6,720	01/01/2037.	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%		09/01/2018.	Paydown		82,141	95,934	71,397	70,178		11,964		11,964		82,141			0	3,791	06/01/2037.	1FM
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 201		09/01/2018.	Paydown		369,251	369,251	408,394	385,499		(16,248)		(16,248)		369,251			0	11,963	03/01/2046.	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03		09/21/2018.	Paydown		103,758	103,758	106,634	105,904		(2,146)		(2,146)		103,758			0	3,493	03/01/2036.	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03		09/01/2018.	Paydown		89,035	89,035	92,040	91,141		(2,106)		(2,106)		89,035			0	2,993	03/01/2036.	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04		09/01/2018.	Paydown		261,217	261,217	252,727	254,706		6,511		6,511		261,217			0	5,422	04/01/2035.	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06		08/27/2018.	Various		8,814,782	8,937,325	8,779,924	8,809,377		15,922		15,922		8,825,299		(10,516)	(10,516)	198,507	06/01/2035.	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 3.000% 09		09/01/2018.	Paydown		151,353	151,353	144,542	145,632		5,721		5,721		151,353			0	3,265	09/01/2036.	1FM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 2.966% 07/		09/25/2018.	Paydown		287,882	287,882	281,584	286,533		1,348		1,348		287,882			0	4,814	07/25/2036.	1FE
46645L AY 3	JPMBB COMMERCIAL MORTGAGE SECU 3.576%		09/05/2018.	JP MORGAN SECURITIES LTD LDN		9,990,625	10,000,000	10,308,370	10,255,158		(20,632)		(20,632)		10,234,525		(243,900)	(243,900)	274,168	03/01/2049.	1FM
46650J AD 6	JP MORGAN MORTGAGE TRUST JPMMT 3.500%		09/01/2018.	Paydown		341,056	341,056	338,736			2,320		2,320		341,056			0	2,152	12/01/2048.	1FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%		09/15/2018.	Redemption 100.0000		15,243	15,243	16,197	15,968		(725)		(725)		15,243			0	601	10/15/2031.	2

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1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
48274@	AA	4	KWIK TRIP INC 3.900% 02/24/35	..	08/24/2018.	Redemption 100.0000		47,137	47,137	47,137	47,137				0		47,137			0	1,379	02/24/2035.	3
48836D	AB	6	KEMET CORP TL L+600 04/26/24	..	09/28/2018.	Redemption 0.0000			25,000	24,250	24,339		(24,339)		(24,339)					0	1,491	04/26/2024.	4FE
496676	AC	1	KINGSTON SOLAR LP 3.571% 07/31/35.	..	07/31/2018.	Redemption 100.0000		193,717	193,717	190,584	201,300				0	(10,716)	193,717	3,132		3,132	7,131	07/31/2035.	2FE
49917#	AB	1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%	..	09/15/2018.	Redemption 100.0000		48,971	48,971	56,861	53,102		(4,132)		(4,132)		48,971			0	2,442	06/15/2026.	2
50075N	AV	6	MONDELEZ INTERNATIONAL INC 08/23/2018	..	08/23/2018.	Maturity		10,060,000	10,060,000	9,972,076	10,053,007		6,993		6,993		10,060,000			0	616,175	08/23/2018.	2FE
50152#	AC	1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/	..	08/24/2018.	Redemption 100.0000		120,701	120,701	120,701	120,701				0		120,701			0	3,241	05/24/2035.	3
50152#	AF	4	KWIK TRIP INC 3.320% 11/24/36	..	08/24/2018.	Redemption 100.0000		54,458	54,458	54,458	54,458				0		54,458			0	1,356	11/24/2036.	3
50152#	AL	1	KWIK TRIP INC 4.080% 05/24/37	..	08/24/2018.	Redemption 100.0000		55,597	55,597	55,597	55,597				0		55,597			0	1,701	05/24/2037.	3
50820T	AE	9	LAKE COUNTRY MORTGAGE LOAN TRU 2.866%	..	09/25/2018.	Paydown		1,302,237	1,302,237	1,277,411	1,300,385		1,851		1,851		1,302,237			0	21,528	07/25/2034.	1FM
513076	AZ	2	[illegible] 03/1	..	09/28/2018.	Redemption 100.0000		20,000	20,000	20,012			(12)		(12)		20,000			0	328	03/14/2025.	2FE
518889	AD	2	DRB PRIME STUDENT LOAN TRUST D 2.950%	..	09/25/2018.	Paydown		111,162	111,162	111,119	111,119		44		44		111,162			0	2,709	11/25/2042.	1FE
521615	AA	2	LEA POWER PARTNERS LLC 6.595% 06/15/33	..	09/15/2018.	Redemption 100.0000		87,130	87,130	87,130	87,130				0		87,130			0	4,310	06/15/2033.	3FE
52467@	AU	9	TRINITY NEPONSET LLC 6.380% 03/01/29	..	09/01/2018.	Redemption 100.0000		40,443	40,443	40,762	40,625		(182)		(182)		40,443			0	1,721	03/01/2029.	3
525170	BD	7	LEHMAN MANUFACTURED HOUSING AS 6.545%	..	09/15/2018.	Paydown		70,814	71,035	71,227	70,828	269	(283)		(14)		70,814			0	3,081	07/15/2028.	5AM
525170	BE	5	LEHMAN MANUFACTURED HOUSING AS 7.033%	..	09/15/2018.	Paydown			15,166	14,501	14,488		(14,488)		(14,488)					0	708	07/15/2028.	5AM
52518R	CC	8	LSSC_05-1 2.558% 09/26/45	..	09/26/2018.	Paydown		275,305	275,305	249,590	253,162		22,143		22,143		275,305			0	3,625	09/26/2045.	1FM
525221	HD	2	LEHMAN XS TRUST LXS_06-2N 2.956% 02/01	..	09/01/2018.	Paydown		288,831	521,734	381,844	416,937		(128,106)		(128,106)		288,831			0	8,707	02/01/2036.	1FM
525226	AN	6	LEHMAN XS TRUST LXS_06-12N 2.391% 08/2	..	09/25/2018.	Paydown		769,575	839,633	663,211	688,848		80,728		80,728		769,575			0	11,543	08/25/2046.	1FM
525227	AE	4	LEHMAN XS TRUST LXS_06-GP2 2.426% 06/2	..	09/25/2018.	Paydown		307,191	361,169	281,486	298,848		8,343		8,343		307,191			0	5,209	06/25/2046.	1FM
52522D	AQ	4	LEHMAN XS TRUST 2.416% 11/25/46	..	09/25/2018.	Paydown		756,047	873,280	695,349	719,792		36,256		36,256		756,047			0	12,120	11/25/2046.	1FM
52523K	BH	6	LEHMAN XS TRUST LXS_06-17 2.386% 08/25	..	09/25/2018.	Paydown		1,556,944	412,643	303,838	324,459		1,232,485		1,232,485		1,556,944			0	36,029	08/25/2046.	1FM
52523L	AD	4	LEHMAN XS TRUST LXS_06-13 2.406% 09/25	..	09/25/2018.	Paydown		1,115,498	329,902	241,301	255,753		859,745		859,745		1,115,498			0	25,864	09/25/2036.	1FM
525248	AE	0	LXS_07-5H 4.443% 05/01/37	..	09/01/2018.	Paydown		742,200	243,306	148,612	153,578		588,622		588,622		742,200			0	32,856	05/01/2037.	1FM
52524G	AA	0	LEHMAN XS TRUST LXS_07-7N 2.436% 06/25	..	09/25/2018.	Paydown		445,192	440,593	348,277	361,602		83,590		83,590		445,192			0	7,966	06/25/2047.	1FM
52524V	AD	1	LEHMAN XS TRUST LXS_07-15N 2.516% 08/2	..	09/25/2018.	Paydown		1,081,091	1,081,091	901,360	907,914		173,177		173,177		1,081,091			0	16,144	08/25/2037.	1FM
52524V	AQ	2	LEHMAN XS TRUST LXS_07-15N 3.116% 08/2	..	09/25/2018.	Paydown		1,985,760	2,448,400	1,740,629	1,794,783		190,978		190,978		1,985,760			0	45,471	08/26/2047.	1FM

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 3.066% 09/2		09/25/2018	Paydown		2,246,812	2,246,812	1,943,492	2,037,167		209,645		209,645		2,246,812			0	41,768	09/25/2047	1FM
53271H AA 1	LIMETREE BAY TERMINALS LLC 02/1		09/12/2018	Various		1,966,375	1,975,003	1,989,815	1,990,323		(18,126)		(18,126)		1,972,196		(5,822)	(5,822)	80,131	02/15/2024	3FE
53803H AL 4	LIVE NATION ENTERTAINMENT INC		06/30/2018	Various									0					0	1,905	10/27/2023	3FE
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT 3.958%		08/15/2018	Paydown		1,162,106	1,162,106	1,174,835	1,168,186		(6,080)		(6,080)		1,162,106			0	26,944	09/15/2028	1FM
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST 3.116%		09/25/2018	Paydown		589,094	589,094	543,325	552,869		36,225		36,225		589,094			0	10,717	10/25/2034	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 2.356%		09/25/2018	Paydown		1,133,029	1,133,029	853,069	859,188		273,841		273,841		1,133,029			0	15,050	06/25/2036	1FM
54948F AB 4	LUCID ENERGY GROUP II BORROWER TL +L300		09/28/2018	Redemption 100.0000		5,000	5,000	4,975			25		25		5,000			0	144	02/17/2025	4FE
552690 A# 6	MDU RESOURCES GROUP INC. 6.040% 09/16/		09/16/2018	Maturity		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	666,246	09/16/2018	2
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%		09/01/2018	Paydown		61,123	61,231	55,944	55,095		6,028		6,028		61,123			0	2,620	06/01/2036	1FM
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41		09/25/2018	Redemption 100.0000		208,333	208,333	229,392	228,280		(19,947)		(19,947)		208,333			0	6,583	02/25/2041	1
559665 AA 2	MAGNOLIA OIL & GAS OPERATING L 6.000%		07/17/2018	CITIGROUP GLOBAL MARKETS INC/		447,675	445,000	445,000					0		445,000		2,675	2,675		08/01/2026	4FE
561233 AA 5	MALLINCKRODT INTERNATIONAL FIN 5.750%	C	07/26/2018	Various		1,420,550	1,580,000	1,580,000	1,580,000				0		1,580,000		(159,450)	(159,450)	89,139	08/01/2022	4FE
561233 AC 1	MALLINCKRODT INTERNATIONAL FIN 5.500%	D	08/08/2018	DEUTSCHE BANK SECURITIES INC		863,350	1,000,000	990,000	989,594		309		309		989,903		(126,553)	(126,553)	44,967	04/01/2025	4FE
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%		09/15/2018	Redemption 100.0000		501,687	501,687	549,795	510,970		(9,284)		(9,284)		501,687			0	23,926	01/15/2020	2
57643L CJ 3	MAST_04-OPT1 3.866% 02/25/34		09/25/2018	Paydown		15,029	15,029	12,002	13,139		1,891		1,891		15,029			0	384	02/25/2034	1FM
57643L EW 2	MAST_04-OPT2 3.116% 09/25/34		08/27/2018	Paydown		18,816	18,816	18,816	18,816				0		18,816			0	322	09/25/2034	1FM
57643L EZ 5	MAST_04-OPT2 3.716% 09/25/34		08/27/2018	Paydown		10,732	10,732	5,971	6,394		4,338		4,338		10,732			0	191	09/25/2034	1FM
57643L LA 2	MASTR ASSET BACKED SECURITIES		06/30/2018	Various									0					0	4,091	11/01/2035	1FM
57776J A* 1	MAXLINEAR INC TLB L+250 05/12/2		08/20/2018	Redemption 100.0000		82,353	82,353	81,941	82,057		296		296		82,353			0	2,185	05/12/2024	3FE
58515U AP 4	MEG ENERGY CORP TL L+350 12/31/	A	09/28/2018	Redemption 0.0000			10,000	10,016	10,034		(10,034)		(10,034)					0	418	12/31/2023	3FE
58943P AN 2	MEREDITH CORPORATION TL +L300 0		09/28/2018	Redemption 50.0000		405,348	810,697	811,473			(406,125)		(406,125)		405,348			0	12,850	01/31/2025	3FE
59018S Q2 3	MERRILL LYNCH & CO 0.000% 09/25/18		09/25/2018	Maturity		6,991,000	6,991,000	2,078,005	6,647,019		343,981		343,981		6,991,000			0		09/25/2018	1FE
59020U AB 1	MERRILL LYNCH MORTGAGE INVESTO 3.908%		09/21/2018	Paydown		40,678	40,678	41,085	41,109		(431)		(431)		40,678			0	918	02/01/2034	2FM
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39		09/30/2018	Redemption 100.0000		191	191	191	190		2		2		191			0	7	12/31/2039	2FE
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C 5.240%		08/01/2018	Redemption 100.0000		74,269	74,269	74,269	74,269				0		74,269			0	3,892	08/01/2050	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST 3.250% 0		09/21/2018.	Paydown		732	732	717			14		14		732			0	11	01/01/2061.	1FM
605024 AM 0	NEXSTAR BROADCASTING INC/MISSI...		07/02/2018.	Redemption 100.0000		3,361	3,361	3,371	3,374		(13)		(13)		3,361			0	75	01/17/2024.	3FE
608330 AP 1	MOHEGAN TRIBAL GAMING AUTHORIT TL-A L+42		06/30/2018.	Various									0					0	4,086	10/13/2021.	4FE
608330 AQ 9	MOHEGAN TRIBAL GAMING AUTHORIT TL-B L+45		09/28/2018.	Redemption 0.0000			10,131	9,910	4,971		(9,718)		(9,718)					0	474	10/13/2023.	4FE
61166W AP 6	MONSANTO COMPANY		06/30/2018.	Various									0					0	110,000	07/15/2044.	2FE
61166W AP 6	MONSANTO COMPANY 4.400% 07/15/44		07/12/2018.	Various		3,449,584	5,000,000	3,416,535	3,438,644		10,940		10,940		3,449,584			0	218,167	07/15/2044.	2FE
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST 1.779%		09/01/2018.	Paydown		67,306	67,306	66,738	66,751		555		555		67,306			0	796	12/01/2049.	1FM
61691N AA 3	MORGAN STANLEY CAPITAL I TRUST 2.330%		09/01/2018.	Paydown		69,551	69,551	69,551					0		69,551			0	1,076	12/01/2050.	1FM
617458 AG 9	MORGAN STANLEY CAPITAL I MSCI_ MSC 2011-		09/01/2018.	Paydown		27,490	27,490	28,039	27,592		(102)		(102)		27,490			0	919	09/01/2047.	1FM
61745M P6 4	MORGAN STANLEY CAPITAL I MSC_0 5.919%		09/01/2018.	Paydown		889,734	889,734				889,733		889,733		889,734			0	45,045	06/01/2040.	1FM
61745M QD 8	MSC_03-IQ4 5.500% 05/01/40		09/01/2018.	Paydown		455,785	455,785	314,758	450,951		4,833		4,833		455,785			0	19,171	05/01/2040.	1FM
61745M QE 6	MSC_03-IQ4 5.500% 05/01/40		08/06/2018.	Paydown					(9,253)		9,253		9,253					0	2,614	05/01/2040.	1FM
61745M QF 3	MSC_03-IQ4		06/30/2018.	Various									0					0	58,532	05/01/2040.	3FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 2.386%		09/25/2018.	Paydown		78,860	78,860	37,503	36,015		42,845		42,845		78,860			0	944	08/25/2036.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 3.114%		09/26/2018.	Paydown		71,456	71,456	54,265	54,139		17,317		17,317		71,456			0	1,587	10/26/2034.	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 2.456%		09/25/2018.	Paydown		522,902	522,902	499,534	498,069		24,833		24,833		522,902			0	8,473	11/25/2046.	1FM
61765N AA 4	MSRR 201-R5 1A 2.416% 10/26/46		09/25/2018.	Paydown		1,928,485	1,928,485	1,827,579	1,877,148		51,337		51,337		1,928,485			0	28,151	10/26/2046.	1FM
61766L BR 9	MORGAN STANLEY BAML TRUST MSBA 3.272%		09/05/2018.	Various		43,265,313	44,000,000	44,437,804	44,291,436		(50,354)		(50,354)		44,241,082		(975,770)	(975,770)	1,086,304	01/01/2049.	1FM
61910L AD 6	BAYVIEW OPPORTUNITY MASTER FUN 4.125%		09/28/2018.	Paydown		1,241,604	1,241,604	1,241,604					0		1,241,604			0	4,268	08/28/2032.	4Z
63860H AD 1	NATIONSTAR HOME EQUITY LOAN TR 2.446%		09/25/2018.	Paydown		341,249	341,249	283,877	304,205		37,045		37,045		341,249			0	4,627	03/25/2037.	1FM
63861H AL 2	NSMLT_13-A 5.712% 12/01/52		09/21/2018.	Paydown		256,601	256,601	274,076	273,657		(17,055)		(17,055)		256,601			0	10,073	12/01/2052.	1FM
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%		09/21/2018.	Paydown		135,444	135,444	84,562	79,755		55,689		55,689		135,444			0	2,407	07/01/2036.	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 3.191%		09/25/2018.	Paydown		67,556	67,556	63,064	63,609		3,947		3,947		67,556			0	1,267	10/25/2033.	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 2.616%		09/25/2018.	Paydown		494,963	494,963	443,474	472,222		22,741		22,741		494,963			0	7,439	10/25/2035.	1FM
65336R AR 9	NEXSTAR BROADCASTING INC 01/17/		09/04/2018.	Redemption 100.0000		809,348	809,348	811,586	787,316		(3,021)		(3,021)		809,348			0	20,773	01/17/2024.	3FE

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65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 2.376%		09/25/2018.	Paydown		219,153	268,322	188,244	195,050		24,103		24,103		219,153			0	3,409	02/25/2037.	1FM
65540X AY 3	NOMURA RESECURITIZATION TRUST 2.356% 0		09/25/2018.	Paydown		113,400	113,400	105,958	106,706		6,695		6,695		113,400			0	1,245	07/26/2037.	1FM
66987X GH 2	NOVAHE_05-1-M2 NHEL_05-1 3.236% 06/25/		08/27/2018.	Various		7,466,759	7,443,489	6,843,357	7,355,326		29,438		29,438		7,384,764		81,994	81,994	143,433	06/25/2035.	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 2.356%		09/25/2018.	Paydown		230,268	230,268	175,989	179,778		50,490		50,490		230,268			0	2,880	06/25/2036.	1FM
67590B AA 8	OCT16_13-1A 3.456% 07/17/25	C	07/17/2018.	Paydown		472,304	472,304	458,135	465,417		6,887		6,887		472,304			0	10,498	07/17/2025.	1FE
67773# AD 2	OHIO VALLEY ELECTRIC CORP 5.800% 02/15		08/15/2018.	Redemption 100.0000		719,327	719,327	719,327	719,327				0		719,327			0	41,721	02/15/2026.	2
68162R AA 9	OLYMPUS MERGER SUB INC TL +L400.		09/28/2018.	Redemption 0.0000			6,620	6,554	6,555		(6,555)		(6,555)					0	323	10/10/2024.	3FE
68214F AF 2	OMNOVA SOLUTIONS INC. TL-B L+425.		06/30/2018.	Various									0					0	847	08/25/2023.	4FE
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR 3.190%		09/18/2018.	Various		16,621,165	16,605,274	16,599,997	16,600,832		2,722		2,722		16,603,555		17,610	17,610	357,002	03/18/2026.	1FE
684181 AA 8	Orange Cogen Co 8.175% 03/15/22		09/15/2018.	Redemption 100.0000		250,000	250,000	254,993	251,096		(1,096)		(1,096)		250,000			0	15,328	03/15/2022.	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%		08/10/2018.	Paydown		174,783	174,783	174,772	174,783		(1)		(1)		174,783			0	3,989	03/10/2027.	1FE
68557N AA 1	ORBITAL ATK INC 5.250% 10/01/21		07/19/2018.	Call 102.6250		1,026,250	1,000,000	1,000,000	1,000,000				0		1,000,000			0	68,250	10/01/2021.	3FE
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1 1.860%		09/15/2018.	Paydown		1,998,500	1,998,500	1,998,113	1,998,254		246		246		1,998,500			0	24,489	12/15/2019.	1FE
69138V AB 7	OXBOW RESOURCES LLC OXBOW_11-1 4.969%		08/01/2018.	Paydown		24,000,000	24,000,000	24,855,672	24,764,326		(764,326)		(764,326)		24,000,000			0	894,420	05/01/2036.	1FE
69322H AE 8	PAE HOLDING CORP TL L+550 10/20		09/28/2018.	Redemption 0.0000			57,719	56,564	56,985		(56,985)		(56,985)					0	3,262	10/20/2022.	4FE
69327R AH 4	PDC ENERGY INC 5.750% 05/15/26		07/25/2018.	Tax Free Exchange		2,320,000	2,320,000	2,320,000	2,320,000				0		2,320,000			0	87,451	05/15/2026.	4FE
693522 A@ 3	PQ CORP 02/08/25		08/24/2018.	DIRECT		1,954,077	1,955,299	1,965,076			110,694		110,694		2,075,770		(121,693)	(121,693)	41,327	02/08/2025.	4FE
69367P AA 4	PERUSAHAAN GAS NEGARA TBK PT 5.125% 05	D	07/20/2018.	Various		4,020,300	4,000,000	4,050,000	4,038,196		(2,855)		(2,855)		4,035,340		(15,040)	(15,040)	139,273	05/16/2024.	2FE
694669 AA 0	PACIFIC NORTHWEST COMMUNITIES 5.912% 0		07/10/2018.	Redemption 100.0000		(7,527)	(7,527)	(7,527)	(7,527)				0		(7,527)			0	148	06/15/2050.	1FE
70069F DM 6	PPSI_04-WWF1 3.866% 12/25/34		09/25/2018.	Paydown		477,134	477,134	429,271	463,927		13,207		13,207		477,134			0	9,765	12/25/2034.	1FM
702150 AD 5	PARTY CITY HOLDINGS INC 6.625% 08/01/2		07/26/2018.	GOLDMAN SACHS & COMPANY		449,450	445,000	445,000					0		445,000		4,450	4,450		08/01/2026.	4FE
70454B AR 0	PEABODY ENERGY CORP TL L+350		06/30/2018.	Various									0					0	6,841	03/31/2022.	3FE
70583G AW 2	PELICAN PRODUCTS INC TL +L350 0		09/28/2018.	Redemption 100.0000		2,500	2,500	2,494			6		6		2,500			0	42	05/01/2025.	4FE
70757D AU 3	PENN NTL GAMING INC TL-B L+250		09/28/2018.	Redemption 92.3077		60,000	65,000	64,675	64,912		(4,912)		(4,912)		60,000			0	1,728	01/19/2024.	3FE
709599 AL 8	PENSKE TRUCK LEASING COMPANY L 2.875%		07/17/2018.	Maturity		3,500,000	3,500,000	3,492,405	3,499,195		805		805		3,500,000			0	100,625	07/17/2018.	2FE
709629 AF 6	PENTAIR FINANCE SA 2.650% 12/01/19	C	07/26/2018.	US BANCORP INVESTMENTS INC.		990,270	1,000,000	983,040	993,994		1,773		1,773		995,767		(5,497)	(5,497)	17,593	12/01/2019.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
71336W AA 3	PEPPER RESIDENTIAL SECURITIES 3.038% 0	..	09/17/2018.	Paydown		132,807	132,807	132,807					0		132,807			0	533	01/16/2060.	1FE
71337H AB 3	PEPPER RESIDENTIAL SECURITIES 3.633% 0	C	09/10/2018.	Paydown		274,395	274,395	274,395	274,395				0		274,395			0	6,039	03/10/2058.	1FE
71647N AW 9	PETROBRAS GLOBAL FINANCE BV 5.999% 01/	C	09/20/2018.	Various		199,610	200,000	199,600	199,600		10		10		199,610			0	11,765	01/27/2028.	3FE
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	..	07/10/2018.	Redemption 100.0000		46,439	46,439	46,439	46,439				0		46,439			0	2,163	07/10/2030.	2AM
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	..	09/07/2018.	Redemption 100.0000		134,919	134,919	149,512	141,906		11,120		11,120	10,516	134,919	(28,622)		(28,622)	4,763	02/07/2040.	1AM
72908R AA 0	PLENARY HEALTH NORTH BAY FINCO 5.306%	..	09/13/2018.	Redemption 100.0000		45,892	45,892	51,398	51,661		(3,664)		(3,664)	(488)	45,892	(1,617)		(1,617)	1,658	03/13/2040.	2FE
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO 3.851%	..	09/01/2018.	Paydown		389,786	389,786	324,392	367,750		22,036		22,036		389,786			0	10,091	01/01/2036.	1FM
74338U AC 5	PROJECT LEOPARD HOLDINGS INC TL L+550	..	06/30/2018.	Various									0					0	5,211	07/07/2023.	4FE
744499 AN 4	PUBLIC SERVICE COMPANY OF NEW 7.500% 0	..	08/01/2018.	Maturity		1,000,000	1,000,000	1,187,370	1,011,317		(11,317)		(11,317)		1,000,000			0	75,000	08/01/2018.	2FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 2.486% 05/25/3	..	09/25/2018.	Paydown		125,200	125,200	111,975	119,935		5,265		5,265		125,200			0	2,179	05/25/2036.	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 2.406%	..	09/25/2018.	Paydown		600,533	600,533	494,689	520,070		80,464		80,464		600,533			0	8,071	07/25/2037.	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%	..	09/01/2018.	Paydown		178,107	369,818	253,039	248,304		(70,197)		(70,197)		178,107			0	14,938	12/01/2036.	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 2.666%	..	09/25/2018.	Paydown		115,761	172,485	98,904	102,145		13,616		13,616		115,761			0	2,462	12/25/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%	..	09/21/2018.	Various		2,758	3,006	3,002	2,999		(241)		(241)		2,758			0	111	10/01/2021.	2FM
74966U AP 5	RPI FINANCE TRUST TL L+200 03/2	..	09/28/2018.	Redemption -0.0000			136,114	135,326	135,210		(135,210)		(135,210)					0	6,998	03/27/2023.	2FE
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 2.645%	..	09/01/2018.	Paydown		290,488	329,892	241,072	245,509		44,978		44,978		290,488			0	4,644	09/01/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 2.695%	..	09/01/2018.	Paydown		760,745	1,049,725	760,984	788,818		(28,073)		(28,073)		760,745			0	15,122	09/01/2046.	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 2.416%	..	09/25/2018.	Paydown		429,632	416,718	306,808	325,039		104,593		104,593		429,632			0	5,864	12/26/2036.	1FM
76110W QA 7	RASC_02-KS8	..	06/30/2018.	Various									0					0	47,919	12/01/2032.	1FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%	..	09/21/2018.	Paydown		9,425	9,425	9,423	9,421		4		4		9,425			0	271	03/01/2034.	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 2.996%	..	09/25/2018.	Paydown		157,103	157,103	129,038	133,361		23,741		23,741		157,103			0	2,858	06/25/2034.	1FM
76110W ZX 7	RASC_04-KS6 3.041% 07/25/34	..	09/25/2018.	Paydown		53,902	53,902	46,692	48,476		5,426		5,426		53,902			0	957	07/25/2034.	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 3.116%	..	09/25/2018.	Paydown		228,725	228,725	228,725	228,725				0		228,725			0	4,005	08/25/2034.	1FM
76112B Z2 9	RESIDENTIAL ASSET MORTGAGE PRO 2.616%	..	09/25/2018.	Paydown		766,278	766,278	658,999	755,135		11,143		11,143		766,278			0	11,514	03/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%	..	09/01/2018.	Paydown		401,967	382,195	294,264	288,702		113,265		113,265		401,967			0	17,065	02/01/2037.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 2.616% 02/2	..	09/25/2018.	Paydown		352,155	352,155	167,104	167,001		185,154		185,154		352,155			0	5,115	02/25/2036.	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 3.034% 12	D	09/12/2018.	Paydown		321,849	321,849	321,849	321,849				0		321,849			0	6,587	12/12/2045.	1FE
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A 2.933% 11	C	09/10/2018.	Paydown		347,637	347,637	347,637					0		347,637			0	1,839	11/10/2049.	1FE
76126C GC 0	RACERS SER 1999-24-S-CCE 7.000% 05/15/	..	07/30/2018.	Tax Free Exchange		17,381,119	23,725,000	15,779,350	16,792,235		588,883		588,883		17,381,119			0	345,990	05/15/2098.	2
76169# AG 8	REYES HOLDINGS LLC Reyes Holdings 5.130%	..	07/31/2018.	Redemption 100.0000		3,400,000	3,400,000	3,400,000	3,400,000				0		3,400,000			0	174,420	07/31/2022.	2FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/	..	09/28/2018.	Various			4,702	4,688	4,692		(4,692)		(4,692)					0	163	02/05/2023.	4FE
77340R AC 1	ROCKIES EXPRESS PIPELINE LLC 6.850% 07	..	07/15/2018.	Maturity		4,950,000	4,950,000	5,073,750	4,970,657		(20,657)		(20,657)		4,950,000			0	339,075	07/15/2018.	3FE
781467 AA 3	RUMO LUXEMBOURG SARL 7.375% 02/09/24	D	08/16/2018.	CITIGROUP GLOBAL MARKETS INC/		204,250	200,000	200,000	200,000				0		200,000		4,250	4,250	15,201	02/09/2024.	3FE
781467 AB 1	RUMO LUXEMBOURG SARL 5.875% 01/18/25	D	08/20/2018.	Various		2,564,375	2,750,000	2,730,585			1,359		1,359		2,731,944		(167,569)	(167,569)	96,040	01/18/2025.	4FE
78249L AA 8	RUSSELL INVESTMENTS COMPANY PL TL-B	D	06/30/2018.	Various									0					0	5,830	06/01/2023.	3FE
78454L AD 2	SM ENERGY CO 6.500% 11/15/21	..	07/16/2018.	Call 102.1670		408,668	400,000	400,000	400,000				0		400,000			0	26,074	11/15/2021.	4FE
78466D BD 5	SS&C TECH INC TL +L250 04/16/25	..	09/28/2018.	Redemption 82.6485		249,233	301,558	301,095			(51,632)		(51,632)		249,233			0	5,675	04/16/2025.	3FE
78466D BE 3	SS&C TECH INC TL +L250 04/16/25	..	08/31/2018.	Redemption 100.0000		23,956	23,956	23,917			39		39		23,956			0	371	04/16/2025.	3FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU 3.260%	..	08/27/2018.	Various		6,801,973	6,800,257	6,799,517	6,799,677		91		91		6,799,768		2,204	2,204	149,337	08/25/2025.	1FE
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU 3.050%	..	09/25/2018.	Various		342,994	342,994	342,987	342,992		2		2		342,994			0	6,961	12/26/2025.	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 2.696%	..	08/27/2018.	Paydown		41,265	41,265	40,027	40,911		354		354		41,265			0	563	09/25/2035.	1FM
78616# AB 4	SACRAMENTO KINGS 4.586% 07/01/25	..	07/02/2018.	Redemption 100.0000		1,322,714	1,322,714	1,322,714	1,322,714				0		1,322,714			0	37,265	07/01/2025.	2FE
805564 EL 1	SAST_99-3 9.450% 12/01/32	..	09/01/2018.	Paydown		31,076	31,076	31,001	31,076				0		31,076			0	1,405	12/01/2032.	1FM
805564 JM 4	SAST_01-2 4.625% 08/01/31	..	09/01/2018.	Paydown		586	586	633	586				0		586			0	18	08/01/2031.	1FM
80875A AG 6	Scintfic Gms Int TL +L325	..	06/30/2018.	Various									0					0	2,987	08/14/2024.	4FE
80875A AP 6	Scintfic Gms Int TL +L325 08/14	..	08/23/2018.	DEUTSCHE BANK		2,490,625	2,487,516	2,500,991			1,755		1,755		2,502,745		(12,120)	(12,120)	45,319	08/14/2024.	4FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT 2.629% 0	..	08/31/2018.	Redemption 100.0000		1,754,737	1,754,737	1,803,419	1,809,000		158		158	(5,667)	1,754,737	(48,754)		(48,754)	46,539	08/31/2030.	1FE
81375W AB 2	SABR_04-O1 2.981% 02/25/34	..	09/25/2018.	Paydown		26,821	26,821	21,323	27,283		(462)		(462)		26,821			0	474	02/25/2034.	1FM
816196 B# 5	SELECT MEDICAL CORP TL B L+350	..	06/30/2018.	Various									0					0	4	03/09/2024.	3FE
81683U AM 9	SEMINOLE TRIBE OF FLORIDA TL L+200	..	06/30/2018.	Various									0					0	29,792	07/08/2024.	2FE
81747W AG 2	SEQUOIA MORTGAGE TRUST SEMT_18 4.000%	..	09/01/2018.	Paydown		39,849	39,849	40,049			(199)		(199)		39,849			0	133	09/01/2048.	1FE

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81760H AE 2	SERVICEMASTER CO LLC TL-C L+250		08/17/2018	Redemption 100.0000		4,785,342	4,785,342	4,777,903	2,984,032		(8,274)		(8,274)		4,785,342			0	80,501	11/08/2023	3FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%		09/21/2018	Paydown		75,990	75,990	79,475	79,968		(3,978)		(3,978)		75,990			0	1,894	07/01/2043	1FM
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST 3.500%		09/01/2018	Paydown		445,919	445,919	441,739			4,181		4,181		445,919			0	3,274	08/01/2045	1FM
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.180%		09/25/2018	Paydown		1,237,311	1,237,311	1,230,869	1,232,527		4,785		4,785		1,237,311			0	26,195	11/25/2025	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU 2.770%		09/25/2018	Various		358,239	358,239	358,603	358,603		(364)		(364)		358,239			0	6,605	05/25/2026	1FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.280%		09/25/2018	Paydown		343,600	343,600	343,027	343,084		516		516		343,600			0	7,524	02/25/2026	1FE
843646 AJ 9	SOUTHERN POWER COMPANY 5.250% 07/15/43		07/20/2018	BARINGS		3,111,480	3,000,000	2,762,147	2,773,012		2,235		2,235		2,775,247		336,233	336,233	161,438	07/15/2043	2FE
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL 3.850%		09/30/2018	Various		19,863	19,863	19,863	19,863				0		19,863			0	952	06/30/2036	2FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%		09/30/2018	Redemption 100.0000		59,242	59,242	59,242	59,242				0		59,242			0	2,355	09/30/2021	2FE
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_ 3.160%		09/15/2018	Various		3,097,840	3,097,840	3,097,221	3,097,705		134		134		3,097,840			0	64,829	03/01/2023	1FE
85208E AB 6	SPRINT COMMUNICATIONS INC TL L+250		06/30/2018	Various									0					0	462	02/02/2024	3FE
85234# AC 9	STADIUM FUNDING TRUST Floater 4/1/2023		07/02/2018	Tax Free Exchange		15,500,000	15,500,000	15,500,000	15,500,000				0		15,500,000			0	459,367	04/01/2023	2AM
85769E AR 2	STATION CASINOS INC 06/08/23		09/28/2018	Redemption 0.0000			11,264	11,208	11,266		(11,266)		(11,266)					0	372	06/08/2023	3FE
859152 B@ 8	STERIS CORPORATION 6.830% 08/15/18		08/15/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	330,111	08/15/2018	2
86213B AA 5	STR_14-1A 4.210% 04/20/44		09/20/2018	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	53	04/20/2044	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44		09/20/2018	Paydown		1,875	1,875	1,874	1,874		1		1		1,875			0	62	04/20/2044	1FE
86333D AA 6	STRIKE LLC TL +L800		06/30/2018	Various									0					0	907	05/30/2019	4FE
86333D AA 6	STRIKE LLC TL +L800 05/30/19		08/31/2018	Various		196,364	196,364	197,345	197,323		(959)		(959)		196,364			0	13,707	05/30/2019	4FE
86333D AB 4	STRIKE LLC TL L+800 11/02/22		09/28/2018	Redemption 0.0000			65,754	65,536	61,704		(65,632)		(65,632)					0	4,927	11/02/2022	4
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR 2.936%		09/25/2018	Paydown		1,054,009	1,054,009	914,353	1,006,508		47,502		47,502		1,054,009			0	20,137	03/25/2035	1FM
86358E WX 0	STRUCTURED ASSET INVESTMENT LO 2.936%		09/25/2018	Paydown		548,870	548,870	489,867	518,136		30,734		30,734		548,870			0	9,902	09/25/2035	1FM
86359D FM 4	SASC_05-10 5.750% 06/01/35		09/01/2018	Paydown		425,481	461,298	398,667	395,283		30,198		30,198		425,481			0	18,231	06/01/2035	1FM
86359D QP 5	SASC_05-16 5.500% 09/01/35		09/21/2018	Paydown		121,244	121,244	119,648	120,337		907		907		121,244			0	4,485	09/01/2035	3FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 2.576% 11/25		09/25/2018	Paydown		96,081	96,081	70,283	73,175		22,905		22,905		96,081			0	1,369	11/25/2035	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 4.096%		09/01/2018	Paydown		32,343	42,782	35,328	37,989		(5,646)		(5,646)		32,343			0	903	03/01/2046	1FM
863613 AC 9	STRUCTURED ASSET SECURITIES CO 2.396%		09/25/2018	Paydown		3,729,623	3,729,623	3,431,253	3,570,856		158,767		158,767		3,729,623			0	42,144	01/25/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 2.426%		09/25/2018.	Paydown		773,870	773,870	605,415	613,300		160,569		160,569		773,870			0	9,050	08/25/2036.	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 2.416%		09/25/2018.	Paydown		26,237	26,237	20,497	21,176		5,060		5,060		26,237			0	357	10/25/2036.	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 2.346%		09/25/2018.	Paydown		1,544,499	1,544,499	1,352,547	1,414,477		130,022		130,022		1,544,499			0	27,073	02/25/2037.	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 2.396%		09/25/2018.	Paydown		217,562	217,562	175,648	182,712		34,850		34,850		217,562			0	2,833	01/25/2037.	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 2.366%		09/25/2018.	Paydown		111,498	111,498	88,083	93,467		18,031		18,031		111,498			0	1,565	02/25/2037.	1FM
86363W AG 4	STRUCTURED ASSET SECURITIES CO 2.396%		09/25/2018.	Paydown		984,149	984,149	757,794	836,367		147,782		147,782		984,149			0	14,476	05/25/2037.	1FM
86614H AJ 8	SUMMIT MIDSTREAM PARTNERS HOLD TL L+600		08/03/2018.	Various		847,969	837,500	829,125	831,753		5,183		5,183		836,936		11,032	11,032	38,875	05/13/2022.	4FE
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 2.396%		09/25/2018.	Paydown		122,313	122,313	61,725	59,477		62,836		62,836		122,313			0	1,107	07/25/2037.	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%		09/21/2018.	Paydown		180,564	180,564	94,647	90,197		90,367		90,367		180,564			0	3,903	03/01/2037.	1FM
87248N AC 2	TENET HLTHCR CORP 5.125% 05/01/25		07/30/2018.	Tax Free Exchange		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	172,328	05/01/2025.	4FE
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%		09/05/2018.	Redemption 100.0000		193,804	193,804	193,804	193,804				0		193,804			0	7,574	12/05/2022.	1
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23		09/05/2018.	Redemption 100.0000		402,519	402,519	403,801	403,801		(1,282)		(1,282)		402,519			0	14,362	04/05/2023.	1
87305N AV 0	TTX COMPANY RR 5.453% 01/02/22		07/02/2018.	Various		2,142	2,142	2,201	2,155		1		1		2,155		(13)	(13)	117	01/02/2022.	1
87422L AD 2	TALEN ENERGY SUPPLY LLC TL L+500		09/28/2018.	Redemption 0.0000			23,691	23,335	23,393		(23,393)		(23,393)					0	1,047	07/15/2023.	3FE
878048 AE 7	TBW_06-2 6.000% 07/01/36		09/01/2018.	Paydown		112,756	112,756	75,870	72,604		40,152		40,152		112,756			0	4,587	07/01/2036.	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%		09/01/2018.	Paydown		166,715	217,753	126,645	123,513		43,202		43,202		166,715			0	9,454	07/01/2036.	1FM
87876T AE 4	TECPETROL SOCIEDAD ANONIMA 4.875% 12/1	C	07/19/2018.	Various		2,864,810	3,100,000	3,100,000	3,100,000				0		3,100,000		(235,190)	(235,190)	90,296	12/12/2022.	3FE
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04- 3.491%		09/25/2018.	Paydown		466,787	466,787	434,914	458,637		8,150		8,150		466,787			0	9,248	12/25/2034.	1FM
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- 2.726%		09/25/2018.	Paydown		508,610	508,610	465,516	505,015		3,595		3,595		508,610			0	9,443	07/25/2035.	1FM
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06- 2.376%		09/25/2018.	Paydown		213,636	213,636	207,761	208,619		5,017		5,017		213,636			0	2,815	07/25/2037.	1FM
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- 2.416%		09/25/2018.	Paydown		403,087	403,087	358,747	374,317		28,770		28,770		403,087			0	5,391	10/25/2037.	1FM
88166U AB 4	TESSERA INC TL-B L+325		06/30/2018.	Various									0					0	2,611	11/07/2023.	3FE
88233F AJ 9	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM		06/30/2018.	Various									0					0	4,655	08/04/2023.	2FE
88732J AL 2	TIME WARNER CABLE INC 6.750% 07/01/18		07/01/2018.	Maturity		5,000,000	5,000,000	4,367,600	4,953,519		46,481		46,481		5,000,000			0	168,750	07/01/2018.	2FE
89054X AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039		09/30/2018.	Redemption 100.0000		1,349,245	1,349,245	1,349,245	1,325,226		24,018		24,018		1,349,245			0	77,582	09/30/2039.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89169D AL 5	TOWD POINT MORTGAGE TRUST TPMT 2.841%		09/21/2018.	Paydown		372,676	372,676	367,086			5,590		5,590		372,676			0	4,408	07/01/2057.	1FM
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.750%		09/01/2018.	Paydown		723,986	723,986	724,249			(263)		(263)		723,986			0	4,335	05/01/2058.	1FE
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.250%		09/01/2018.	Paydown		452,286	452,286	450,816			1,470		1,470		452,286			0	3,850	03/01/2058.	1FE
89376V AA 8	TRANSMONTAIGNE PARTNERS LP 6.125% 02/1		07/26/2018.	Rabobank - London		1,133,550	1,145,000	1,145,000					0		1,145,000		(11,450)	(11,450)	32,728	02/15/2026.	3FE
89469A AC 8	TREEHOUSE FOODS INC 6.000% 02/15/24		08/07/2018.	Various		3,012,500	3,000,000	3,000,000	3,000,000				0		3,000,000		12,500	12,500	175,854	02/15/2024.	4FE
896818 AP 6	TRIUMPH GROUP INC 7.750% 08/15/25		08/15/2018.	UBS SECURITIES LLC		1,003,705	1,051,000	1,057,108			(473)		(473)		1,056,635		(52,930)	(52,930)	81,452	08/15/2025.	5FE
900111 AB 1	TURKCELL ILETISIM HIZMETLERI A 5.800%	C	08/14/2018.	Various		1,449,750	1,850,000	1,808,912			1,048		1,048		1,809,959		(360,209)	(360,209)	36,975	04/11/2028.	3FE
90014Q AB 3	TURKIYE GARANTI BANKASI AS 5.875% 03/1	D	07/31/2018.	BANCO BILBAO VIZCAYA ARGENTARI		693,750	740,000	773,300	770,658		(3,053)		(3,053)		767,605		(73,855)	(73,855)	38,161	03/16/2023.	3FE
90015L AD 9	TURKIYE IHRACAT KREDI BANKASI 6.125% 0	D	08/14/2018.	Various		2,061,313	2,500,000	2,483,575			623		623		2,484,198		(422,885)	(422,885)	41,565	05/03/2024.	3FE
90276U AS 0	UBS COMMERCIAL MORTGAGE TRUST 2.344% 1		09/01/2018.	Paydown		382,612	382,612	382,611	382,611		1		1		382,612			0	5,955	12/01/2050.	1FM
90276V AE 9	UBS COMMERCIAL MORTGAGE TRUST 3.983% 0		09/06/2018.	JP MORGAN SECURITIES LTD LDN		8,145,313	8,000,000	8,239,460			(11,720)		(11,720)		8,227,740		(82,427)	(82,427)	193,839	02/01/2051.	1FE
903293 BE 7	USG CORP 4.875% 06/01/27		07/12/2018.	BARCLAYS CAPITAL INC		2,042,500	2,000,000	2,000,000	2,000,000				0		2,000,000		42,500	42,500	60,938	06/01/2027.	3FE
90350H AF 6	US ANESTHESIA PARTNERS INC TL L+325		06/30/2018.	Various									0					0	1,598	06/16/2024.	4FE
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN 3.110%		07/08/2018.	Redemption 100.0000		47,184	47,184	47,184	47,184				0		47,184			0	1,467	09/08/2024.	1FE
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN 4.080%		07/08/2018.	Redemption 100.0000		137,253	137,253	137,253	137,253				0		137,253			0	5,600	09/08/2039.	1FE
90366* AA 7	USGBF NOTE NIAID LLC 4.458% 04/15/29		09/15/2018.	Redemption 100.0000		317,484	317,484	317,484	317,484				0		317,484			0	9,438	04/15/2029.	1
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		07/02/2018.	Redemption 100.0000		47,264	47,264	41,120	43,640		3,624		3,624		47,264			0	2,953	01/02/2024.	2FE
91375@ AB 0	UNITED TELEPHONE COMPANY OF TH.		06/30/2018.	Various									0					0	28,869	08/01/2019.	2
914908 AX 6	UNIVISION COMMUNICATIONS INC 03		09/24/2018.	Various		14,032	14,032	13,954	13,985		47		47		14,032			0	485	03/15/2024.	4FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 3.590%		09/21/2018.	Paydown		220,589	220,589	220,514			75		75		220,589			0	3,185	04/01/2048.	1FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%		09/21/2018.	Various		271,816	271,816	271,816	271,816				0		271,816			0	6,561	04/01/2046.	1FE
92343V BM 5	VERIZON COMMUNICATIONS INC 4.082% 09/1		09/14/2018.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,606	09/14/2018.	2FE
92857W AS 9	VODAFONE GROUP PLC	D	06/30/2018.	Various									0					0	1,411	06/10/2019.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92914X AE 9	VOYA CLO LTD VOYA_15-2A 4.327% 07/23/2	C	07/23/2018.	Paydown		16,500,000	16,500,000	16,500,000	16,500,000				0		16,500,000			0	475,656	07/23/2027.	1FE
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 4.226%	..	09/01/2018.	Paydown		7,681	7,681	7,722	7,734		(53)		(53)		7,681			0	170	06/01/2033.	1FM
92977B A* 2	Home Depot Inc 6.000% 01/15/25	..	09/15/2018.	Redemption 100.0000		123,529	123,529	123,316	123,437		92		92		123,529			0	4,943	01/15/2025.	1
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 2.576%	..	09/25/2018.	Paydown		359,332	359,332	351,697	358,388		945		945		359,332			0	5,243	05/25/2035.	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 4.226%	..	09/01/2018.	Paydown		609,781	609,781	544,357	574,367		35,414		35,414		609,781			0	15,907	10/01/2035.	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 2.266%	..	09/25/2018.	Paydown		193,272	193,272	107,147	104,589		88,683		88,683		193,272			0	2,429	08/25/2036.	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1	..	09/15/2018.	Redemption 100.0000		10,457	10,457	10,457	10,457				0		10,457			0	371	02/15/2034.	2
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 2.926%	..	09/01/2018.	Paydown		591,008	590,953	487,373	494,226		96,782		96,782		591,008			0	10,034	07/01/2046.	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 2.506%	..	09/25/2018.	Paydown		213,655	213,655	129,378	133,179		80,476		80,476		213,655			0	3,184	05/25/2037.	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 2.466%	..	09/25/2018.	Paydown		405,331	405,331	247,661	251,801		153,530		153,530		405,331			0	5,928	05/25/2047.	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 2.384%	..	09/01/2018.	Paydown		83,449	83,449	37,373	35,426		48,023		48,023		83,449			0	1,469	10/01/2036.	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%	..	09/01/2018.	Paydown		96,345	115,778	95,041	92,595		3,750		3,750		96,345			0	4,452	06/01/2037.	1FM
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40	..	09/29/2018.	Redemption 100.0000		88,182	88,182	88,182	88,182				0		88,182			0	2,588	12/29/2040.	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC	..	06/30/2018.	Various									0					0	7,360	09/10/2019.	3FE
94403* AZ 9	WAWA INC 6.040% 09/09/18	..	09/09/2018.	Redemption 100.0000		7,333,333	7,333,333	7,333,333	7,333,333				0		7,333,333			0	442,933	09/09/2018.	2
947075 AN 7	WEATHERFORD INTERNATIONAL LTD 9.875% 0	..	08/09/2018.	PUBLIC JOINT STOCK COMPANY CRE		2,020,000	2,000,000	1,987,295	1,987,775		1,047		1,047		1,988,822		31,178	31,178	196,403	02/15/2024.	5FE
94978# BV 8	Home Depot Inc 5.370% 01/15/20	..	09/15/2018.	Redemption 100.0000		220,205	220,205	220,711	220,276		(70)		(70)		220,205			0	7,886	01/15/2020.	1
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27	..	09/10/2018.	Redemption 100.0000		77,878	77,878	75,291	76,540		1,338		1,338		77,878			0	2,914	08/10/2027.	2
94980G BF 7	WFHN_04-2 3.216% 10/25/34	..	09/25/2018.	Paydown		449,591	449,591	434,979	441,510		8,081		8,081		449,591			0	8,696	10/25/2034.	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35	..	09/01/2018.	Paydown		1,642,705	1,642,705	1,476,381	1,603,757		38,948		38,948		1,642,705			0	59,555	12/01/2035.	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22	..	09/01/2018.	Paydown		21,763	21,763	21,501	21,518		246		246		21,763			0	759	10/01/2022.	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36	..	09/21/2018.	Paydown		176,557	178,806	161,457	176,021		536		536		176,557			0	6,494	03/01/2036.	3FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36	..	09/21/2018.	Paydown		98,625	124,896	115,329	123,697		(25,073)		(25,073)		98,625			0	4,829	10/01/2036.	3FM
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37	..	09/01/2018.	Paydown		83,794	87,350	74,192	74,865		8,929		8,929		83,794			0	3,644	04/01/2037.	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011	..	09/01/2018.	Paydown		670,644	670,644	699,539	705,069		(34,425)		(34,425)		670,644			0	21,518	09/01/2047.	1FE
95001A AZ 9	WELLS FARGO COMMERCIAL MORTGAG 2.279%	..	09/01/2018.	Paydown		540,799	540,799	540,788	540,778		20		20		540,799			0	8,184	11/01/2050.	1FM
95001G AA 1	WELLS FARGO COMMERCIAL MORTGAG 2.338%	..	09/01/2018.	Paydown		69,117	69,117	69,115	69,115		1		1		69,117			0	1,073	12/01/2050.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
95001N AY 4	WELLS FARGO COMMERCIAL MORTGAG 4.184%	..	08/27/2018.	WELLS FARGO & CO.		20,761,719	20,000,000	20,598,400					0		20,598,400		163,319	163,319	134,818	06/01/2051.	1FE.
955385 AA 7	WEST POINT MILITARY HOUSING 3.654% 07/	..	07/01/2018.	Redemption 100.0000.		670,000	670,000	552,275	556,505		113,495		113,495		670,000			0	21,488	07/01/2042.	1FE.
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24	..	09/30/2018.	Redemption 100.0000.		31,111	31,111	31,111	31,111				0		31,111			0	1,006	12/18/2024.	2FE.
966387 BE 1	WHITING PETROLEUM CORP 6.625% 01/15/26	..	07/16/2018.	Tax Free Exchange.		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	146,486	01/15/2026.	4FE.
96926D AS 9	WILLIAM LYON HOMES INC 6.000% 09/01/23	..	09/05/2018.	Tax Free Exchange.		3,000,000	3,000,000	3,000,000					0		3,000,000			0	88,000	09/01/2023.	4FE.
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%	..	09/15/2018.	Redemption 100.0000.		15,756	15,756	16,541	16,370		(613)		(613)		15,756			0	606	10/15/2032.	2.
97181# CY 7	SOLVAY POLYMERS EQUIPMENT 8.010% 07/01	..	07/01/2018.	Redemption 100.0000.		78,248	78,248	78,248	78,248				0		78,248			0	6,268	07/01/2018.	1.
97181# EU 3	SOLVAY POLYMERS EQUIPMENT 6.630% 01/02	..	07/02/2018.	Redemption 100.0000.		53,015	53,015	52,923	53,005		10		10		53,015			0	3,515	01/02/2020.	1.
973147 AD 3	WIND TRE SPA 5.000% 01/20/26.	C	07/10/2018.	GOLDMAN SACHS & COMPANY..		845,480	919,000	919,000	919,000				0		919,000		(73,520)	(73,520)	31,782	01/20/2026.	3FE.
97806* AG 7	WOLVERINE POWER SUPPLY COOP IN 3.830%	..	09/10/2018.	Redemption 100.0000.		50,000	50,000	50,000	50,000				0		50,000			0	1,915	09/10/2045.	1.
98411K AA 0	CONDUENT FIN / XEROX BUS Term B.	..	06/30/2018.	Various.									0					0	15,301	12/07/2023.	3FE.
999999 99 9	SUMMARY ADJUSTMENT.	..	09/30/2018.	VARIOUS.		2,400,259							0		2,423,986	(1)	4	3		10/01/2019.	2Z.
B0408# AF 9	FAGRON NV 5.780% 04/15/21.	D	07/09/2018.	Call 100.0000.		17,811	17,811	17,811	17,811				0		17,811			0	726	04/15/2021.	3.
C0102M AH 8	AIR CANADA 10/06/23.	A	09/28/2018.	Redemption 100.0000.		15,000	15,000	15,056			(56)		(56)		15,000			0	355	10/06/2023.	2FE.
C2918P AA 6	DHX MEDIA LTD TL L+375 12/29/23	A	07/23/2018.	Redemption 100.0000.		325,916	325,916	324,286	324,764		1,152		1,152		325,916			0	7,572	12/29/2023.	4FE.
C3301D AA 6	ATLANTIC POWER CORP TL L+350.	..	06/30/2018.	Various.									0					0	16,068	04/13/2023.	3FE.
C3602D AP 9	GARDA WORLD SECURITY CORP.	A	06/30/2018.	Various.									0					0	8,680	05/03/2024.	4FE.
C3933J AF 8	GIVE AND GO PREPARED FOODS COR TL L+425	..	09/28/2018.	Redemption 0.0000.			2,550	2,560			(2,560)		(2,560)					0	93	07/29/2023.	4FE.
C7052B AD 6	GFL ENVIRONMENTAL INC.	A	06/30/2018.	Various.									0					0	2,925	09/29/2023.	3FE.
C9413P AA 1	VALEANT PHARMACEUTICALS INTERN.	A	06/30/2018.	Various.									0					0	4,279	04/01/2022.	3FE.
C9579B AA 2	VERESEN MIDSTREAM LP.	A	06/30/2018.	Various.									0					0	8,114	03/21/2022.	3FE.
D8545J AE 9	UNITYMEDIA FINANCE LLC TL L+225.	..	06/30/2018.	Various.									0					0	1,599	09/30/2025.	3FE.
F5837P AE 6	LOXAM SAS 4.875% 07/23/21.	B	07/17/2018.	UBS AG LONDON BRANCH.		8,205,463	8,102,161	9,368,838	8,546,767				0	822,071	8,102,161	(1,266,678)	103,303	(1,163,375)	233,678	07/23/2021.	3FE.
G1846@ AG 2	CAPITA HOLDINGS LTD 4.800% 06/30/20	D	08/15/2018.	Call 103.0770.		306,462	297,314	297,314	297,314				0		297,314			0	18,068	06/30/2020.	2.
G1846@ AP 2	CAPITA HOLDINGS LTD 4.750% 07/26/21	D	08/15/2018.	Call 104.3855.		1,055,199	1,010,868	1,010,868	1,010,868				0		1,010,868			0	94,882	07/26/2021.	2.
G5351# AB 9	LAIRD PLC 4.020% 09/25/21.	C	09/04/2018.	Call 102.3709.		4,606,692	4,500,000	4,500,457	4,500,342		(58)		(58)		4,500,284		(284)	(284)	277,040	09/25/2021.	2FE.
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4.	C	09/30/2018.	Redemption 100.0000.		41,765	41,765	41,765	41,765				0		41,765			0	1,287	08/01/2030.	2FE.
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN.	D	09/28/2018.	Various.			12,048	12,040	12,049		(12,049)		(12,049)					0	609	09/24/2024.	3FE.
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	D	09/15/2018.	Redemption 100.0000.		48,600	48,600	48,600	48,600				0		48,600			0	2,005	09/15/2027.	3.
L9632# AA 8	VENATOR MATERIALS PLC TL L+300.	C	09/28/2018.	Redemption 0.0000.			3,750	3,741	3,741		(3,741)		(3,741)					0	165	08/08/2024.	3FE.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
N0805E AA 9	AVAST SOFTWARE BV	D	06/30/2018.	Various									0					0	2,464	09/30/2023.	3FE
N1632Q AA 9	BRENNTAG FINANCE BV 5.500% 07/19/18	B	07/19/2018.	Maturity		1,625,750	1,625,750	1,963,864	1,680,079		1,225		1,225	295,986	1,625,750	(351,539)		(351,539)	89,416	07/19/2018.	2FE
N3070* AA 2	ESSENTIAL CAPITAL CONSORTIUM B...	D	07/13/2018.	Redemption 100.0000		2,424,242	2,424,242	2,424,242					0		2,424,242			0	48,754	12/08/2019.	5*
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	D	09/30/2018.	Redemption 100.0000		285,000	285,000	285,000	285,000				0		285,000			0	14,963	11/30/2033.	3FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	D	09/30/2018.	Redemption 100.0000		63,750	63,750	63,750	63,750				0		63,750			0	3,031	03/30/2035.	3FE
P7077@ AK 0	Nassau Air Dev 6.440% 06/30/35	D	09/30/2018.	Redemption 100.0000		71,250	71,250	71,250	71,250				0		71,250			0	3,441	06/30/2035.	3FE
X0837* AB 9	CTL Logistics	B	06/30/2018.	Various									0					0	1,792,776	06/30/2021.	6*
3899999.	Total - Bonds - Industrial and Miscellaneous					1,085,117,115	1,095,411,927	1,061,715,898	964,126,665	269	12,436,126	0	12,436,395	1,108,655	1,081,789,968	(1,692,660)	818,272	(874,388)	40,309,279	XXX	XXX
Bonds - SVO Identified Funds																					
464287 22 6	iShares Core Total U.S. Bond m ISHARES L	..	08/23/2018.	US PHASE 1 GENERAL					279	(279)			(279)					0	1,359		1
464288 51 3	ISHARES IBOXX $ HIGH YIELD COR	..	08/23/2018.	ISSUING COMPANY						409			409					0	3,193		4
8199999.	Total - Bonds - SVO Identified Funds					0	0	0	279	130	0	0	130	0	0	0	0	0	4,552	XXX	XXX
8399997.	Total - Bonds - Part 4					3,423,214,850	3,963,753,246	3,309,779,102	2,421,965,191	1,177,705	19,444,081	0	20,621,786	1,213,576	3,390,833,332	(2,402,756)	29,872,642	27,469,886	77,081,684	XXX	XXX
8399999.	Total - Bonds					3,423,214,850	3,963,753,246	3,309,779,102	2,421,965,191	1,177,705	19,444,081	0	20,621,786	1,213,576	3,390,833,332	(2,402,756)	29,872,642	27,469,886	77,081,684	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
000000 00 0	VENINFOTEL LLC	D	09/30/2018.	Redemption 1.0000	40,265.490	40,265					40,265		40,265		40,265			0		XXX	RP6*A
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					40,265	XXX	0	0	0	40,265	0	40,265	0	40,265	0	0	0	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					40,265	XXX	0	0	0	40,265	0	40,265	0	40,265	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks					40,265	XXX	0	0	0	40,265	0	40,265	0	40,265	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
18914U 10 0	CLOUDERA INC	..	09/21/2018.	MERRILL LYNCH PIERCE FENNER &	8,135.000	131,214	XXX	137,036					0		137,036		(5,821)	(5,821)		XXX	L
22266L 10 6	COUPA SOFTWARE INC COUPA SOFTWARE INC	..	09/10/2018.	MERRILL LYNCH PIERCE FENNER &	4,411.000	340,965	XXX	314,504					0		314,504		26,460	26,460		XXX	L
31338@ 10 6	FEDERAL HOME LOAN BANK OF PITT	..	07/25/2018.	ISSUING COMPANY	227,159.000	22,715,900	XXX	22,715,900	22,715,900				0		22,715,900			0	1,018,973	XXX	V
464287 64 8	ISHARES RUSSELL 2000 GROWTH FU	..	08/02/2018.	ISSUING COMPANY	410.000	84,675	XXX	23,268	76,547	(53,280)			(53,280)		23,268		61,407	61,407	254	XXX	L
60937P 10 6	MONGODB INC	..	07/27/2018.	MERRILL LYNCH PIERCE FENNER &	9,514.000	533,740	XXX	556,950					0		556,950		(23,210)	(23,210)		XXX	L
679295 10 5	OKTA INC	..	09/21/2018.	MERRILL LYNCH PIERCE FENNER &	665.000	47,184	XXX	48,479					0		48,479		(1,294)	(1,294)		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					23,853,678	XXX	23,796,137	22,792,447	(53,280)	0	0	(53,280)	0	23,796,137	0	57,542	57,542	1,019,227	XXX	XXX
Common Stocks - Mutual Funds																					
413838 72 3	OAKMARK INTERNATIONAL FUND	..	08/23/2018.	ISSUING COMPANY	1,264.710	34,400	XXX	16,541					0		16,541		17,859	17,859		XXX	L
413838 78 0	OAKMARK FUND	..	08/23/2018.	ISSUING COMPANY	11,897.440	1,044,000	XXX	296,246					0		296,246		747,754	747,754		XXX	L
45826J 10 5	INTELLIA THERAPEUTICS INC	..	07/23/2018.	MERRILL LYNCH PIERCE FENNER &	6,267.000	190,627	XXX	204,304					0		204,304		(13,677)	(13,677)		XXX	L
464287 23 4	ISHARES MSCI EMERGING MARKETS	..	08/02/2018.	ISSUING COMPANY	2,410.000	107,536	XXX	63,576	113,559	(49,983)			(49,983)		63,576		43,961	43,961	699	XXX	L
464287 46 5	ISHARES MSCI EAFE INDEX FUND	..	08/23/2018.	ISSUING COMPANY	360.000	24,837	XXX	16,578	25,100	(8,734)			(8,734)		16,578		8,259	8,259	487	XXX	L
464287 65 5	ISHARES RUSSELL 2000 INDEX FUN	..	08/23/2018.	Various	380.000	62,791	XXX	19,400	61,357	(39,028)			(39,028)		19,400		43,391	43,391	857	XXX	L
78462F 10 3	SPDR S&P 500 ETF TRUST	..	08/02/2018.	ISSUING COMPANY	1,400.000	393,325	XXX	127,019	373,604	(246,585)			(246,585)		127,019		266,305	266,305	5,171	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9299999.	Total - Common Stocks - Mutual Funds					1,857,516	XXX	743,664	573,620	.....(344,330)	0	0	.........(344,330)	0	743,664	0	..1,113,852	1,113,852	7,214	XXX	XXX
9799997.	Total - Common Stocks - Part 4					25,711,194	XXX	24,539,801	23,366,067	.....(397,610)	0	0	.........(397,610)	0	24,539,801	0	..1,171,394	1,171,394	..1,026,441	XXX	XXX
9799999.	Total - Common Stocks					25,711,194	XXX	24,539,801	23,366,067	.....(397,610)	0	0	.........(397,610)	0	24,539,801	0	..1,171,394	1,171,394	..1,026,441	XXX	XXX
9899999.	Total - Preferred and Common Stocks					25,751,459	XXX	24,539,801	23,366,067	.....(397,610)	40,265	0	.........(357,345)	0	24,580,066	0	..1,171,394	1,171,394	..1,026,441	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					.3,448,966,309	XXX	.3,334,318,903	2,445,331,258	780,095	...19,484,346	0	20,264,441	...1,213,576	3,415,413,398	.(2,402,756)	31,044,036	...28,641,280	78,108,125	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: ....0.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-416630	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/11/2018	09/20/2019	419,353	920,000,000	2,193.8600	-	5,512,020	-	10,643,980		10,643,980	5,131,960	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	18,821,689		18,821,689	4,862,522	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	7,932,585		7,932,585	2,193,591	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	12,113,199		12,113,199	3,329,570	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	8,897,198		8,897,198	2,829,260	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118817	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	11,466,000	-	-	63,618,685		63,618,685	10,197,011	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-120091	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	12,005,000	-	-	61,409,773		61,409,773	9,990,453	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189602	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,313	1,508.4600	8,562,643	-	-	37,450,154		37,450,154	6,403,881	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189603	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,934	1,508.4600	15,901,911	-	-	69,549,675		69,549,675	11,892,817	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190437	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1,520.2700	5,227,383	-	-	23,336,631		23,336,631	4,006,600	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,299,998	-	-	40,490,527		40,490,527	9,420,631	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	16,740,000	-	-	41,240,524		41,240,524	9,502,965	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	32,086,106		32,086,106	10,220,988	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	4,650,000	-	-	14,088,590		14,088,590	3,037,827	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	11,988,049		11,988,049	4,390,126	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416491	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2018	09/20/2019	69,509	230,000,018	3,308.9300	-	1,200,000	-	1,619,369		1,619,369	419,369	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-418148	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/20/2018	09/20/2019	34,186	99,999,988	2,925.1600	-	6,050,000	-	5,751,316		5,751,316	(298,684)	-	-		-		0001
Swaption - 2 year; Underlying Swap Terms - 8/09/2019 - 8/09/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371353	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2017	08/07/2019	-	205,000,000	0.0209	8,384,500	-	-	457,078		457,078	(4,693,796)	-	-		-		0002
Swaption - 5 year; Underlying Swap Terms - 8/10/2022 - 8/10/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371438	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2017	08/08/2022	-	445,000,000	0.0219	35,555,500	-	-	13,664,416		13,664,416	(16,537,300)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 8/12/2020 - 8/12/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371656	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2017	08/10/2020	-	400,000,000	0.0210	23,580,000	-	-	4,202,766		4,202,766	(12,025,990)	-	-		-		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 4 year; Underlying Swap Terms - 8/12/2021 - 8/12/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371751	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/10/2017	08/10/2021	-	200,000,000	0.0212	14,400,000	-	-	4,047,161		4,047,161	(6,718,199)	-	-		-		0002
Swaption - 4 year; Underlying Swap Terms - 8/18/2021 - 8/18/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372124	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2017	08/16/2021	-	150,000,000	0.0214	-	-	-	(7,401,596)		(7,401,596)	(5,062,370)	-	-		-		0002
Swaption - 2 year; Underlying Swap Terms - 8/20/2019 - 8/20/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372269	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/16/2017	08/16/2019	-	150,000,000	0.0209	-	-	-	(5,913,596)		(5,913,596)	(3,489,678)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 8/26/2020 - 8/26/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372697	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/22/2017	08/24/2020	-	200,000,000	0.0205	-	-	-	(9,779,158)		(9,779,158)	(5,631,736)	-	-		-		0002
Swaption - 5 year; Underlying Swap Terms - 8/25/2022 - 8/25/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372813	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/23/2017	08/23/2022	-	155,000,000	0.0205	-	-	-	(8,356,778)		(8,356,778)	(4,841,657)	-	-		-		0002
Swaption - 4 year; Underlying Swap Terms - 8/25/2021 - 8/25/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372814	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/23/2017	08/23/2021	-	250,000,000	0.0204	-	-	-	(13,271,432)		(13,271,432)	(7,498,725)	-	-		-		0002
Swaption - 2 year; Underlying Swap Terms - 8/29/2019 - 8/29/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372943	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	08/24/2017	08/27/2019	-	245,000,000	0.0199	-	-	-	(10,109,557)		(10,109,557)	(4,802,869)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/19/2018 - 10/19/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379082	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	10/17/2017	10/17/2018	-	500,000,000	0.0175	-	-	-	(2,746,330)		(2,746,330)	(1,092,458)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 10/19/2018 - 10/19/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379104	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/17/2017	10/17/2018	-	500,000,000	0.0175	-	-	-	(2,746,330)		(2,746,330)	(1,092,458)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379504	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/20/2017	10/22/2018	-	250,000,000	0.0175	-	-	-	(1,198,025)		(1,198,025)	(499,437)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379517	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/20/2017	10/22/2018	-	250,000,000	0.0175	-	-	-	(1,216,744)		(1,216,744)	(499,685)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379518	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/20/2017	10/22/2018	-	500,000,000	0.0175	-	-	-	(2,433,488)		(2,433,488)	(999,370)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 10/25/2018 - 10/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379634	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/23/2017	10/23/2018	-	250,000,000	0.0175	-	-	-	(1,285,301)		(1,285,301)	(563,630)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 10/25/2018 - 10/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379635	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/23/2017	10/23/2018	-	400,000,000	0.0175	-	-	-	(2,026,533)		(2,026,533)	(901,412)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 3/28/2019 - 3/28/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-397472	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/26/2018	03/26/2019	-	1,250,000,000	0.0251	-	17,708,054	-	1,955,492		1,955,492	(15,752,562)	-	-		-		0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 1 year; Underlying Swap Terms - 3/28/2019 - 3/28/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-397474	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	03/26/2018	03/26/2019	-	1,250,000,000	0.0251	-	18,056,116	-	1,955,492	...	1,955,492	(16,100,624)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 5/22/2019 - 5/22/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-402813	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	05/18/2018	05/20/2019	-	1,000,000,000	0.0257	-	8,475,000	-	3,499,263	...	3,499,263	(4,975,737)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 5/22/2019 - 5/22/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-402815	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	05/18/2018	05/20/2019	-	1,000,000,000	0.0257	-	8,350,000	-	3,499,263	...	3,499,263	(4,850,737)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/09/2019 - 8/09/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-412894-1	Statutory Capital	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	08/07/2018	08/07/2019	-	500,000,000	0.0258	-	7,600,000	-	4,330,196	...	4,330,196	(3,269,804)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/12/2019 - 8/12/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-413080-1	Statutory Capital	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	08/08/2018	08/08/2019	-	175,000,000	0.0306	-	8,500,000	-	5,735,967	...	5,735,967	(2,764,033)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/15/2019 - 8/15/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-413557-1	Statutory Capital	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/13/2018	08/13/2019	-	587,000,000	0.0249	-	-	-	4,155,752	...	4,155,752	4,155,752	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/15/2019 - 8/15/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-413605-1	Statutory Capital	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/13/2018	08/13/2019	-	1,000,000,000	0.0223	-	-	-	3,381,928	...	3,381,928	3,381,928	-	-		-		0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										173,772,936	81,451,190	0	443,437,953	XX	443,437,953	(19,595,701)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	17,896,503	-	-	318,680	...	318,680	(1,719,107)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2009	12/20/2019	34,083	149,429,211	2,934.0000	35,928,000	-	-	541,933	...	541,933	(3,413,855)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0006	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	01/25/2010	01/27/2020	35,619	141,561,335	2,807.5000	25,501,510	3,126,216	-	(1,919,627)	...	(1,919,627)	(3,031,100)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0039	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	12,465,430	1,528,846	-	(316,979)	...	(316,979)	(1,627,833)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0067	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	23,128,419	3,123,881	-	(1,299,104)	...	(1,299,104)	(1,744,297)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2013-EOPT-203455	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41....	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000	-	-	-	(44,029,719)	...	(44,029,719)	(5,050,967)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2014-EOPT-257306	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41....	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000	-	-	-	(23,740,003)	...	(23,740,003)	(6,187,105)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000	-	-	-	(6,562,879)	...	(6,562,879)	(1,082,929)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316502	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653...	04/12/2016	12/17/2021	40,000	110,164,892	2,421.1000	-	-	-	(15,589,988)	...	(15,589,988)	(2,793,936)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319582	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653...	05/13/2016	05/13/2021	21,999	73,440,248	2,954.6300	-	-	-	(12,380,223)	...	(12,380,223)	(1,917,142)	-	-		-		0001

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319840	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/17/2016	05/17/2021	10,215	34,009,649	2,937.0000	-	-	-	(5,746,741)		(5,746,741)	(884,335)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303391-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	03/29/2019	152,421	21,099,706	138.4300	1,000,000	-	-	-		-	(28,900)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303418-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683	-	-	-		-	(16,493)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303419-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796	-	-	516		516	(45,012)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303420-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458	-	-	4,010		4,010	(85,909)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303421-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961	-	-	31,553		31,553	(85,022)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0091	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	35,136,000	-	-	(2,886,125)		(2,886,125)	(1,910,074)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0098	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812	-	-	449,619		449,619	(908,676)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0099	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	16,394,680	-	-	(3,118,974)		(3,118,974)	(947,228)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-0086	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	37,664,640	4,704,741	-	(6,540,322)		(6,540,322)	(2,367,706)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-117421	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	28,674,783	-	-	(5,955,401)		(5,955,401)	(2,371,950)	-	-		-		0001
Equity Option - FTSE-UKX ; 2011-EHYB-134815	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853	-	-	5,484,855		5,484,855	(3,657,299)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-336880	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	29,833	50,000,000	1,676.0000	-	-	-	(5,950,766)		(5,950,766)	(686,084)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-339589	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/06/2020	30,321	50,000,000	1,649.0000	-	-	-	(6,323,886)		(6,323,886)	(806,320)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-341316	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2019	61,501	100,000,000	1,626.0000	-	-	-	(12,142,137)		(12,142,137)	(1,518,742)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-347104	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/18/2019	58,258	100,000,000	1,716.5000	-	-	-	(10,153,674)		(10,153,674)	(1,752,697)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	225,000,000	1,678.4600	12,874,999	-	-	567,855		567,855	(3,385,127)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	200,000,052	1,514.7400	7,250,000	-	-	142,444		142,444	(1,700,425)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-397487	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2018	06/21/2019	176,283	349,999,995	1,985.4400	-	25,585,006	-	16,884,106		16,884,106	(8,700,900)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2009-EOPT-0100	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	443,000	49,809,495	10,338.0000	13,341,942	-	-	64,808		64,808	(185,537)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2010-EOPT-0054	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	10,133,180	1,304,893	-	(2,350,239)		(2,350,239)	(291,424)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - NIKKEI 225 JPY INDEX ; 2012-EOPT-181071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000	-	-	-	(15,281,739)		(15,281,739)	(393,872)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268347	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	(12,708,866)		(12,708,866)	(1,238,013)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	(6,126,749)		(6,126,749)	(658,520)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	(10,496,713)		(10,496,713)	(1,378,751)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-192830	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,196	930.0700	30,824,622	-	-	3,463,396		3,463,396	(3,179,554)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-204579	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/03/2013	07/06/2020	126,074	124,999,850	991.4800	32,593,722	-	-	1,698,811		1,698,811	(2,452,532)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-219643	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,562	1,108.2200	-	-	-	(11,649,337)		(11,649,337)	(1,436,481)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-226279	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/10/2014	02/10/2021	44,788	50,000,427	1,116.3800	-	-	-	(11,222,279)		(11,222,279)	(1,493,363)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230106	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000	-	-	-	(5,682,132)		(5,682,132)	(1,304,292)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230138	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100	-	-	-	(3,794,836)		(3,794,836)	(869,898)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277858	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1,272.5000	10,415,003	-	-	1,237,875		1,237,875	(1,830,746)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277901	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1,278.0000	6,248,779	-	-	754,732		754,732	(1,109,842)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287621	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/16/2015	07/16/2020	117,776	149,999,514	1,273.6000	-	-	-	(26,364,979)		(26,364,979)	(5,713,281)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287624	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000	-	-	-	(8,780,675)		(8,780,675)	(1,910,524)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288462	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,770	49,999,997	1,226.4000	-	-	-	(9,192,758)		(9,192,758)	(1,761,999)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288483	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,682	50,000,212	1,229.0500	-	-	-	(9,182,863)		(9,182,863)	(1,770,505)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288625	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/31/2015	07/31/2020	40,185	50,000,186	1,244.2500	-	-	-	(9,082,201)		(9,082,201)	(1,818,465)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-290993	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/01/2015	09/01/2020	131,996	150,000,254	1,136.4000	-	-	-	(29,447,645)		(29,447,645)	(4,437,303)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-295775	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000	-	-	-	(4,542,262)		(4,542,262)	(661,480)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-299267	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,000	1,170.1200	18,687,998	-	-	4,154,554		4,154,554	(3,285,990)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-305120	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500	-	-	-	(8,596,874)		(8,596,874)	(609,321)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	(3,336,565)		(3,336,565)	(318,153)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316189	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700	-	-	-	(13,246,990)		(13,246,990)	(1,469,415)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316664	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/13/2016	04/13/2023	88,841	99,999,430	1,125.6000	-	-	-	(20,394,217)		(20,394,217)	(3,661,605)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-320559	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9600	7,915,000	-	-	214,622		214,622	(941,543)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-324104	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2016	06/20/2019	134,580	157,000,002	1,166.5900	-	-	-	(25,296,615)		(25,296,615)	(3,916,445)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-336902	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	24,486	30,000,000	1,225.2000	-	-	-	(4,867,177)		(4,867,177)	(1,148,089)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355228	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2017	03/21/2022	72,012	100,000,000	1,388.6500	-	-	-	(11,056,413)		(11,056,413)	(4,698,053)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355229	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2017	03/20/2020	72,012	100,000,000	1,388.6500	-	-	-	(10,641,607)		(10,641,607)	(4,524,311)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356823	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	36,258	49,999,782	1,379.0000	-	-	-	(5,289,608)		(5,289,608)	(2,228,792)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356864	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	03/30/2022	108,660	150,000,000	1,380.4500	-	-	-	(16,766,998)		(16,766,998)	(6,992,642)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356868	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	03/30/2020	108,660	150,000,000	1,380.4500	-	-	-	(15,719,733)		(15,719,733)	(6,701,752)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357019	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/31/2017	03/31/2020	71,984	100,000,006	1,389.2000	-	-	-	(10,191,482)		(10,191,482)	(4,528,962)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357027	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	36,028	49,999,658	1,387.8000	-	-	-	(5,154,810)		(5,154,810)	(2,259,755)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357240	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/03/2017	04/03/2020	36,009	50,000,000	1,388.5500	-	-	-	(5,183,518)		(5,183,518)	(2,262,542)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357246	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/03/2017	04/01/2022	36,009	50,000,000	1,388.5500	-	-	-	(5,487,236)		(5,487,236)	(2,350,279)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357709	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/06/2017	04/06/2020	36,023	49,999,924	1,388.0000	-	-	-	(5,191,778)		(5,191,778)	(2,261,170)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	225,000,000	1,225.8000	15,025,000	-	-	223,186		223,186	(4,665,759)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	212,500,000	1,157.7000	11,625,000	-	-	160,003		160,003	(3,363,968)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	05/18/2017	12/21/2018	183,571	212,500,092	1,157.5900	11,825,000	-	-	159,941		159,941	(3,362,455)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76.	05/19/2017	12/21/2018	182,874	225,015,731	1,230.4400	15,065,177	-	-	227,888		227,888	(4,749,568)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	06/01/2017	12/21/2018	363,245	400,000,001	1,101.1800	18,040,001	-	-	245,931		245,931	(4,997,050)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-397479	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/26/2018	06/21/2019	493,272	750,000,000	1,520.4600	-	60,930,000	-	18,383,279		18,383,279	(42,546,721)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573	-	-	448,924		448,924	(440,954)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-2	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	12/16/2004	12/16/2019	124,564	120,000,000	963.3600	8,205,000	-	-	131,385		131,385	(96,826)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-3	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	12/16/2004	12/16/2019	41,521	40,000,002	963.3600	2,735,000	-	-	43,795		43,795	(32,275)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2006-EOPT-4	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	01/27/2006	01/27/2020	40,000	46,252,800	1,156.3200	5,447,552	-	-	110,552		110,552	(109,659)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0052	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009	-	-	28,778		28,778	(41,321)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	10/16/2009	10/16/2019	45,884	50,000,000	1,089.7000	10,948,500	-	-	(2,337,908)		(2,337,908)	(109,472)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	11,819,700	-	-	(1,252,953)		(1,252,953)	(101,910)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	10,783,699	-	-	(2,298,913)		(2,298,913)	(106,178)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	17,112,000	2,139,000	-	(3,964,678)		(3,964,678)	(249,551)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0010	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	10,536,000	1,317,000	-	(2,451,746)		(2,451,746)	(133,479)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0033	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	17,400,432	2,175,054	-	(3,995,571)		(3,995,571)	(266,483)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0035	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	4,164,454	594,922	-	(1,093,716)		(1,093,716)	(73,559)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0036	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	8,376,527	1,196,647	-	(2,200,370)		(2,200,370)	(147,514)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0037	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	17,149,320	2,143,665	-	(3,911,718)		(3,911,718)	(294,201)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	8,592,000	1,074,000	-	(1,955,383)		(1,955,383)	(152,200)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0062	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	11,222,771	1,603,253	-	(2,965,915)		(2,965,915)	(165,491)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0063	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	11,419,947	1,427,493	-	(2,585,060)		(2,585,060)	(222,510)	-	-		-		0001

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

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Equity Option - S&P 500 USD OTC ; 2010-EOPT-0066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	21,980,000	3,140,000	-	(5,805,837)		(5,805,837)	(323,436)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0068	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	16,200,772	2,314,396	-	(4,252,019)		(4,252,019)	(272,350)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0089	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2010	07/22/2020	228,519	250,000,005	1,094.0000	57,750,000	8,250,000	-	(15,153,802)		(15,153,802)	(984,460)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2010	07/22/2020	27,495	29,999,795	1,091.1000	6,929,953	989,993	-	(1,819,175)		(1,819,175)	(117,083)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2010	07/24/2020	31,425	34,999,594	1,113.7500	7,908,508	1,129,787	-	(2,066,361)		(2,066,361)	(146,743)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0093	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	11,375,000	1,625,000	-	(2,973,926)		(2,973,926)	(209,051)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2010	07/28/2020	36,175	39,999,998	1,105.7500	8,839,600	1,262,800	-	(2,308,378)		(2,308,378)	(165,090)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2010	07/29/2020	90,326	99,999,915	1,107.1000	21,700,000	3,100,000	-	(5,659,488)		(5,659,488)	(413,918)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0096	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/29/2010	07/29/2020	45,368	50,000,073	1,102.1000	10,857,000	1,551,000	-	(2,833,825)		(2,833,825)	(204,080)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/04/2010	08/04/2020	44,326	49,999,728	1,128.0000	10,815,000	1,545,000	-	(2,808,409)		(2,808,409)	(224,520)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0105	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	09/17/2020	88,861	99,999,996	1,125.3500	3,156,551	-	-	336,173		336,173	(441,354)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-117865	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	18,978,505	-	-	(7,394,914)		(7,394,914)	(644,388)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118816	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	9,467,500	-	-	(3,661,397)		(3,661,397)	(343,655)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129327	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	7,200,000	1,200,000	-	(2,994,618)		(2,994,618)	(521,772)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129340	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/21/2011	04/21/2021	37,435	50,000,005	1,335.6600	10,375,022	-	-	446,300		446,300	(504,333)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-131814	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	06/03/2021	76,702	99,999,998	1,303.7500	5,853,853	-	-	901,625		901,625	(989,828)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132542	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2011	06/14/2021	39,334	49,999,999	1,271.1500	11,535,000	-	-	431,079		431,079	(465,452)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132543	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2011	06/14/2021	39,270	50,000,005	1,273.2500	11,550,003	-	-	432,847		432,847	(467,750)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132544	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	06/14/2021	78,511	99,999,996	1,273.7000	5,679,527	-	-	866,453		866,453	(936,487)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132749	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2011	06/14/2021	77,537	100,000,000	1,289.7000	-	-	-	(27,177,281)		(27,177,281)	(799,134)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132945	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2011	06/15/2021	78,518	100,000,003	1,273.6000	-	-	-	(27,217,337)		(27,217,337)	(763,976)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-133982	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2011	06/25/2021	19,487	25,000,001	1,282.9000	5,825,000	-	-	224,164		224,164	(242,568)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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Equity Option - S&P 500 USD OTC ; 2011-EOPT-134091	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/28/2011	06/28/2021	38,627	50,000,720	1,294.4500	11,375,164	-	-	460,619		460,619	(500,016)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134231	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	499,708		499,708	(551,092)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134239	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	499,708		499,708	(551,092)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137154	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/12/2011	08/12/2021	42,213	50,000,004	1,184.4800	13,500,018	-	-	395,313		395,313	(408,367)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137157	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/12/2011	08/12/2021	42,141	50,000,297	1,186.5000	13,500,080	-	-	396,997		396,997	(410,437)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137162	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2011	08/12/2021	42,310	49,999,843	1,181.7500	13,499,957	-	-	393,044		393,044	(405,580)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144121	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/12/2011	10/12/2021	82,548	100,000,006	1,211.4100	26,900,060	-	-	914,776		914,776	(939,283)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144949	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	478,969		478,969	(489,958)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144950	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	478,969		478,969	(489,958)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145052	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2011	10/25/2021	39,922	49,999,999	1,252.4300	13,300,144	-	-	506,770		506,770	(520,379)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145354	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000	-	-	-	(29,755,179)		(29,755,179)	(839,123)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146981	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/17/2011	11/17/2021	81,553	100,000,289	1,226.2000	30,250,087	-	-	1,003,435		1,003,435	(997,423)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-148151	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/30/2011	11/30/2021	80,286	100,000,003	1,245.5500	30,450,003	-	-	1,063,990		1,063,990	(1,050,507)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153525	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2012	01/23/2019	38,161	50,000,000	1,310.2500	-	-	-	(14,961,309)		(14,961,309)	(263,111)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153531	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2012	01/24/2022	76,000	100,000,040	1,315.7900	30,000,240	-	-	1,313,968		1,313,968	(1,257,233)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153617	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/24/2022	38,100	50,000,535	1,312.3500	3,590,228	-	-	653,157		653,157	(624,385)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153618	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/24/2012	01/24/2022	38,100	50,000,535	1,312.3500	15,025,116	-	-	653,157		653,157	(624,385)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153937	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/27/2022	75,812	100,000,003	1,319.0500	7,251,061	-	-	1,326,381		1,326,381	(1,267,491)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159342	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2012	03/22/2022	14,354	20,000,000	1,393.3000	5,730,000	-	-	322,497		322,497	(298,955)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159619	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2012	03/28/2022	14,132	20,000,000	1,415.2500	5,606,000	-	-	336,087		336,087	(311,376)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-160745	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744	-	-	1,569,400		1,569,400	(1,420,584)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161458	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	04/13/2022	28,822	40,000,002	1,387.8500	3,312,952	-	-	658,127		658,127	(598,212)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161459	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2012	04/13/2022	43,232	60,000,003	1,387.8500	17,309,797	-	-	987,191		987,191	(897,319)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163175	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	1,644,291		1,644,291	(1,464,609)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163176	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	1,644,291		1,644,291	(1,464,609)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166925	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/08/2012	06/08/2020	19,008	24,998,751	1,315.1700	7,812,500	-	-	120,647		120,647	(150,350)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166926	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	24,999,999	1,316.3000	7,812,501	-	-	120,946		120,946	(150,867)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178756	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,005	1,431.8000	29,850,001	-	-	2,150,019		2,150,019	(1,724,865)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-181769	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,999	1,380.3500	43,087,496	-	-	3,116,848		3,116,848	(2,429,215)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183172	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/03/2012	12/03/2019	70,659	99,999,994	1,415.2500	-	-	-	(27,021,507)		(27,021,507)	(747,283)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183181	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000	-	-	-	(41,045,727)		(41,045,727)	(1,453,760)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183182	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000	-	-	-	(26,685,557)		(26,685,557)	(739,138)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183191	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000	-	-	-	(27,322,740)		(27,322,740)	(975,519)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183685	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500	-	-	-	(26,621,250)		(26,621,250)	(736,059)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185038	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000	-	-	-	(13,981,659)		(13,981,659)	(606,426)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000	-	-	-	(26,985,076)		(26,985,076)	(1,033,316)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185375	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/18/2012	12/19/2022	138,923	199,999,993	1,439.6500	56,599,866	-	-	4,650,657		4,650,657	(3,567,055)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185606	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	12/19/2022	69,604	99,999,995	1,436.7000	10,158,811	-	-	2,315,663		2,315,663	(1,776,094)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187041	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/10/2013	01/10/2020	34,166	49,999,999	1,463.4500	-	-	-	(13,463,428)		(13,463,428)	(420,097)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187042	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000	-	-	-	(26,636,910)		(26,636,910)	(840,796)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187061	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100	-	-	-	(26,683,524)		(26,683,524)	(844,613)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187986	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2013	01/23/2023	67,216	99,999,994	1,487.7500	28,499,410	-	-	2,563,726		2,563,726	(1,959,605)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188003	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/01/2017	01/22/2020	67,213	99,999,501	1,487.8000	(22,204,997)	-	-	(26,477,025)		(26,477,025)	(898,917)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188091	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500	-	-	-	(26,272,728)		(26,272,728)	(906,158)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188221	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/01/2017	01/24/2020	66,589	100,000,001	1,501.7500	(21,704,719)	-	-	(26,067,138)		(26,067,138)	(927,933)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188824	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500	-	-	-	(13,136,137)		(13,136,137)	(617,992)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189108	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1,504.5000	11,018,337	-	-	2,637,658		2,637,658	(2,016,101)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189226	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2020	33,324	50,000,005	1,500.4000	-	-	-	(12,828,015)		(12,828,015)	(463,962)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189403	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500	-	-	-	(26,160,029)		(26,160,029)	(1,251,886)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190822	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	02/19/2013	02/19/2020	32,780	50,000,005	1,525.3000	-	-	-	(12,660,955)		(12,660,955)	(500,280)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-198030-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,280	1,595.0300	27,524,986	-	-	3,188,135		3,188,135	(2,425,256)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-202134	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,884	1,628.4500	38,361,723	-	-	5,094,222		5,094,222	(3,852,704)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-205581	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1,692.6000	11,549,981	-	-	1,893,689		1,893,689	(1,410,064)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-219633	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,130	1,774.4500	-	-	-	(19,875,311)		(19,875,311)	(1,983,020)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-229379	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700	-	-	-	(8,777,060)		(8,777,060)	(563,862)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244364	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	07/11/2014	07/11/2019	25,492	50,000,009	1,961.4000	7,869,890	-	-	280,638		280,638	(784,061)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244365	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500	-	-	-	(11,950,896)		(11,950,896)	(1,290,601)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,519,998	-	-	2,060,706		2,060,706	(2,673,722)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	17,030,000	-	-	2,094,663		2,094,663	(2,673,338)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285957	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,217	2,104.7000	-	-	-	(11,893,393)		(11,893,393)	(2,114,301)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285960	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500	-	-	-	(4,225,652)		(4,225,652)	(754,965)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-304724	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/14/2019	52,118	99,999,999	1,918.7400	5,703,341	-	-	124,450		124,450	(882,719)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-306218	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	65,000,000	1,898.6200	(5,975,376)	-	-	(12,758,836)		(12,758,836)	(1,635,206)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	(15,389,363)	...	(15,389,363)	(2,294,811)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-316515	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900	-	-	-	(9,827,930)	...	(9,827,930)	(1,668,948)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317147	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2016	04/19/2021	23,845	49,999,891	2,096.8500	-	-	-	(7,963,530)	...	(7,963,530)	(1,441,641)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317454	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000	-	-	-	(7,989,781)	...	(7,989,781)	(1,444,569)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	5,973,750	-	-	926,217	...	926,217	(913,050)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326375	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/08/2016	07/08/2021	23,541	49,999,907	2,123.9500	-	-	-	(8,363,093)	...	(8,363,093)	(1,513,068)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326919	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/14/2016	07/14/2021	46,205	99,999,994	2,164.2500	-	-	-	(15,969,869)	...	(15,969,869)	(3,130,532)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	(7,032,495)	...	(7,032,495)	(1,489,385)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330759	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2021	45,619	100,000,000	2,192.0500	-	-	-	(15,291,886)	...	(15,291,886)	(3,238,594)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-336568	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/07/2016	10/07/2021	23,284	49,999,997	2,147.4000	-	-	-	(7,364,308)	...	(7,364,308)	(1,591,308)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338090	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2016	10/21/2020	46,830	100,000,000	2,135.4000	-	-	-	(13,598,928)	...	(13,598,928)	(2,873,056)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338301	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2016	10/26/2020	46,620	100,000,001	2,145.0000	-	-	-	(13,438,962)	...	(13,438,962)	(2,898,662)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339269	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/03/2016	11/03/2021	14,340	29,999,997	2,092.0500	-	-	-	(4,539,399)	...	(4,539,399)	(916,535)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342689-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2021	27,159	60,003,737	2,209.3500	-	-	-	(7,852,655)	...	(7,852,655)	(1,995,308)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347496	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2021	21,814	49,998,779	2,292.0500	-	-	-	(5,507,984)	...	(5,507,984)	(1,651,746)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347500	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/25/2017	01/25/2021	21,816	49,999,000	2,291.8500	-	-	-	(5,508,524)	...	(5,508,524)	(1,651,501)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348013	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2017	12/05/2019	70,809	100,000,000	1,412.2500	-	-	-	(3,428,639)	...	(3,428,639)	(592,259)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348016	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	09/14/2020	89,270	99,999,996	1,120.2000	3,252,579	-	-	331,134	...	331,134	(429,985)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348019	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/01/2017	09/22/2021	27,593	59,998,219	2,174.4000	(2,600,000)	-	-	(9,020,660)	...	(9,020,660)	(1,940,191)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348131	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMYYYJLN8C3868	02/02/2017	02/02/2022	27,196	61,999,995	2,279.7200	-	-	-	(7,283,851)	...	(7,283,851)	(2,158,391)	-	-		-		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355269	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2017	03/21/2022	21,020	50,001,325	2,378.7500	7,692,204	-	-	2,890,738		2,890,738	(1,945,616)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355819	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/23/2017	03/23/2020	42,583	99,999,999	2,348.3500	-	-	-	(9,274,038)		(9,274,038)	(3,284,471)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356039	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/24/2017	03/24/2020	42,436	100,000,010	2,356.5000	-	-	-	(9,162,056)		(9,162,056)	(3,312,321)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356416	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2017	03/27/2020	42,486	100,000,004	2,353.7000	-	-	-	(8,888,446)		(8,888,446)	(3,302,693)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356429	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/30/2020	42,486	100,000,000	2,353.7000	-	-	-	(8,876,343)		(8,876,343)	(3,304,993)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356822	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2017	03/30/2020	42,214	100,000,000	2,368.9000	-	-	-	(8,743,511)		(8,743,511)	(3,356,150)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356837	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	42,246	100,070,213	2,368.7500	-	-	-	(8,745,518)		(8,745,518)	(3,357,979)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356841	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2017	03/30/2020	42,212	100,000,001	2,369.0000	-	-	-	(8,743,074)		(8,743,074)	(3,356,490)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356867	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/30/2017	03/30/2022	42,214	100,000,010	2,368.9000	-	-	-	(9,972,159)		(9,972,159)	(3,679,796)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356942	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2017	03/31/2020	42,214	100,000,001	2,368.9000	-	-	-	(8,689,930)		(8,689,930)	(3,356,459)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357015	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2017	03/31/2020	42,215	100,000,000	2,368.8000	-	-	-	(8,680,794)		(8,680,794)	(3,356,085)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357031	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	42,233	99,999,297	2,367.8000	-	-	-	(8,685,110)		(8,685,110)	(3,352,669)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357249	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2017	04/03/2020	42,210	99,999,711	2,369.1000	-	-	-	(8,671,807)		(8,671,807)	(3,357,926)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357250	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2017	04/01/2022	21,105	49,999,856	2,369.1000	-	-	-	(5,007,172)		(5,007,172)	(1,839,717)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357347	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2017	04/03/2020	42,215	99,998,892	2,368.8000	-	-	-	(8,668,451)		(8,668,451)	(3,356,867)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357358	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	21,106	50,000,114	2,369.0000	-	-	-	(4,322,907)		(4,322,907)	(1,679,866)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357359	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	42,212	100,000,228	2,369.0000	-	-	-	(8,645,813)		(8,645,813)	(3,359,732)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	211,113	425,000,005	2,013.1400	17,800,000	-	-	384,652		384,652	(4,626,381)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	207,012	399,999,999	1,932.2600	12,254,999	-	-	315,898		315,898	(3,440,990)	-	-		-		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	06/01/2017	12/21/2018	103,287	200,000,002	1,936.3600	14,934,909	-	-	159,068		159,068	(1,741,595)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397477	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2018	06/21/2019	189,985	499,999,992	2,631.7900	-	36,800,000	-	11,116,433		11,116,433	(25,683,567)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397478	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/21/2019	190,416	499,997,894	2,625.8200	-	36,874,839	-	10,987,787		10,987,787	(25,887,052)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397495	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	06/21/2019	189,161	500,000,001	2,643.2500	-	36,750,000	-	11,368,711		11,368,711	(25,381,289)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397496	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	06/21/2019	94,645	250,000,000	2,641.4500	-	18,375,000	-	5,664,301		5,664,301	(12,710,699)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397497	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	03/26/2018	06/21/2019	75,484	200,009,955	2,649.7000	-	14,700,735	-	4,605,809		4,605,809	(10,094,926)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416435	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2022	51,000	74,957,250	1,469.7500	-	1,892,100	-	1,658,580		1,658,580	(233,520)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416436	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2018	03/16/2021	80,000	100,864,000	1,260.8000	-	797,600	-	727,215		727,215	(70,385)	-	-		-		0001
Equity Option - USD S&P500 ; 2010-EHYB-0001	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	12,355,000	1,765,000	-	(3,160,327)		(3,160,327)	(886,876)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-129842	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2011	05/03/2021	73,835	100,000,000	1,354.3700	18,790,000	-	-	1,137,864		1,137,864	(2,272,492)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-130366	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2011	05/12/2021	74,586	100,000,000	1,340.7300	19,390,000	-	-	1,024,977		1,024,977	(2,360,253)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-131659	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	151,372	200,000,000	1,321.2500	20,250,000	-	-	858,497		858,497	(2,200,911)	-	-		-		0001
0099999. Total-Purchased Options-Hedging Other-Put Options										1,720,675,547	288,037,867	0	(1,304,093,424)	XX	(1,304,093,424)	(502,504,798)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
5y USD LIBOR 3M CAP ; 2015-CAP-290384	Liability Portfolio	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	4,150,108		4,150,108	3,144,072	-	-		-		0004
5y USD LIBOR 3M CAP ; 2015-CAP-293219	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/18/2015	11/15/2020	-	750,000,000	0.0260	10,650,000	-	-	6,617,461		6,617,461	4,754,006	-	-		-		0004
5y USD LIBOR 3M CAP ; 2016-CAP-306514	Liability Portfolio	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/26/2016	03/01/2021	-	800,000,000	0.0232	10,000,000	-	2,744	12,941,258		12,941,258	8,503,525	-	-		-		0004
0109999. Total-Purchased Options-Hedging Other-Caps										32,550,000	0	2,744	23,708,826	XX	23,708,826	16,401,602	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Collars																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361569-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	134,048	187,500,000	1585.25/1212.25	-	-	-	(6,823,882)		(6,823,882)	(2,239,264)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361823-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/19/2017	12/21/2018	132,908	187,500,000	1598.85/1222.65	-	-	-	(7,043,989)		(7,043,989)	(2,344,602)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361868-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	12/21/2018	132,042	199,998,736	1325.33/1703.99	-	-	-	(8,833,058)		(8,833,058)	(3,164,531)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363512-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	132,240	175,000,000	1512.40/1134.30	-	-	-	(5,212,347)		(5,212,347)	(1,633,953)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373629-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	104,251	185,000,000	1918.45/1630.6825	-	4,026,316	-	402,654		402,654	(93,916)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373635-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	104,251	185,000,000	1918.45/1630.6825	-	4,026,316	-	437,563		437,563	(80,984)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373637-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	156,376	255,000,000	1918.45/1342.915	-	9,750,000	-	(290,500)		(290,500)	(1,474,613)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373639-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	156,376	255,000,000	1918.45/1342.915	-	9,750,000	-	(193,824)		(193,824)	(1,449,018)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-400168-1	Fixed Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2018	03/15/2019	1,615	3,562,111	2105.00/2305.00	-	111,467	-	31,409		31,409	(80,058)	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-402822-1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2018	12/20/2019	488,685	775,786,660	1740.00/1435.00	-	17,531,703	-	19,584,549		19,584,549	2,052,846	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408662-1	Fixed Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2018	03/15/2019	7,078	12,987,212	1885.00/1785.00	-	154,969	-	123,870		123,870	(31,099)	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408664-1	Fixed Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2018	03/15/2019	10,616	22,665,587	2085.00/2185.00	-	302,434	-	218,703		218,703	(83,732)	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-416457-1	Fixed Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/10/2018	03/15/2019	9,779	21,088,866	2106.00/2207.00	-	66,107	-	154,241		154,241	88,133	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-418141-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2018	09/20/2019	45,337	103,500,022	2183.64/2382.16	-	1,044,000	-	1,102,630		1,102,630	58,630	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361811-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	12/21/2018	182,854	187,500,000	1162.1285/888.6865	8,350,000	-	-	119,163		119,163	(2,556,565)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361863-1	Variable Annuities	Exh 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/19/2017	12/21/2018	182,838	200,000,000	1230.597/957.131	10,575,000	-	-	165,815		165,815	(3,492,328)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363581-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	181,742	175,000,000	1100.464/825.348	6,675,000	-	-	93,021		93,021	(1,908,287)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373605-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.00/971.600	-	8,025,000	-	2,680,013		2,680,013	(2,732,808)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373612-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.00/1179.80	-	-	-	(2,961,347)		(2,961,347)	(1,531,360)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373615-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.00/971.60	-	-	-	(5,147,350)		(5,147,350)	(2,704,909)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373618-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.00/1179.80	-	-	-	(2,812,060)		(2,812,060)	(1,491,911)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373620-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.00/971.60	-	-	-	(4,901,601)		(4,901,601)	(2,639,969)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373621-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.00/1179.80	-	4,875,000	-	1,793,593		1,793,593	(1,548,308)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373630-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	179,992	231,250,225	1388.95/1180.61	-	4,876,667	-	(3,947,708)		(3,947,708)	(4,566,757)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373633-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	287,987	340,000,720	1388.95/972.27	-	12,777,333	-	(11,576,224)		(11,576,224)	(12,920,489)	-	-		-		0001

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373645-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	72,032	85,000,000	1388.28/971.796	-	3,187,000	-	(2,884,140)		(2,884,140)	(3,228,140)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-416407-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2018	09/20/2019	484,132	665,000,000	1459.4415/1287.7425	-	9,310,001	-	9,770,583		9,770,583	460,582	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-416414-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2018	09/20/2019	483,554	665,000,015	1461.1869/1289.2826	-	9,310,000	-	9,832,432		9,832,432	522,432	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-416420-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2018	03/20/2020	473,902	650,001,422	1457.32/1285.87	-	11,968,125	-	12,398,310		12,398,310	430,185	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-416421-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/10/2018	03/20/2020	473,888	650,001,367	1457.36/1285.91	-	11,976,240	-	12,399,395		12,399,395	423,156	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-418157-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2018	09/20/2019	102,237	201,249,999	1882.881/2054.052	-	3,597,300	-	2,874,143		2,874,143	(723,157)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361556-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2017	12/21/2018	529,188	1,000,001,058	2125.90/1653.48	42,124,996	-	-	794,240		794,240	(12,348,845)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361572-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	12/21/2018	105,851	187,499,169	1535.17/2007.53	-	-	-	(6,329,966)		(6,329,966)	(1,860,501)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361604-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	210,702	375,000,000	2017.07/1542.46	-	-	-	(12,705,645)		(12,705,645)	(3,824,160)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363515-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	103,438	175,000,000	1933.52/1450.14	-	-	-	(4,545,612)		(4,545,612)	(1,437,495)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363576-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	103,437	175,000,000	1933.536/1450.15	4,600,000	-	-	114,519		114,519	(1,378,639)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373435-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2017	08/29/2022	102,082	218,750,000	2449.00/1836.75	-	-	-	(10,178,101)		(10,178,101)	(4,716,013)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373463-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/29/2017	08/31/2020	81,698	185,000,628	2080.84/2448.05	-	-	-	(6,216,569)		(6,216,569)	(2,767,141)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373473-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/29/2017	08/31/2020	81,739	169,999,137	1712.76/2446.80	-	-	-	(10,010,461)		(10,010,461)	(4,896,167)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373489-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2017	08/31/2020	81,754	185,000,102	2446.35/2079.40	-	3,578,947	-	(2,820,461)		(2,820,461)	(2,836,025)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373495-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2017	08/31/2020	81,754	170,000,204	2446.35/1712.45	-	5,657,895	-	(4,630,287)		(4,630,287)	(5,007,567)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373642-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	40,679	85,000,102	2458.25/1720.78	-	2,817,000	-	(2,233,689)		(2,233,689)	(2,516,417)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373646-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	40,679	92,499,949	2458.25/2089.51	-	1,786,000	-	(1,367,901)		(1,367,901)	(1,425,610)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373859-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	41,250,000	2352.39/1733.34	-	799,900	-	(1,065,844)		(1,065,844)	(953,720)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373862-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	46,250,000	2352.39/2228.58	-	202,600	-	(263,015)		(263,015)	(218,212)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374061-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2017	09/06/2022	61,212	127,500,306	2327.98/1837.88	-	2,086,500	-	(2,968,823)		(2,968,823)	(2,344,096)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374069-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	09/05/2017	09/06/2022	61,181	142,500,153	2451.75/2206.58	-	1,291,613	-	(1,724,783)		(1,724,783)	(1,334,705)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374074-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.75/2086.5375	-	-	-	(6,387,404)		(6,387,404)	(2,857,917)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374078-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.75/2086.5375	-	-	-	(6,058,447)		(6,058,447)	(2,770,961)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374080-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.75/2086.5375	-	10,770,000	-	4,110,284		4,110,284	(2,901,828)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374180-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.63/1724.541	-	5,706,667	-	2,139,919		2,139,919	(1,711,126)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374183-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.63/1724.541	-	-	-	(3,421,989)		(3,421,989)	(1,687,429)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374185-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.63/1724.541	-	-	-	(3,247,684)		(3,247,684)	(1,641,352)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374198-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/06/2017	09/08/2020	60,849	127,500,000	2465.10/1725.57	-	4,296,000	-	(3,391,917)		(3,391,917)	(3,778,707)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374201-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	09/06/2017	09/04/2020	121,827	254,999,998	2462.50/1723.75	-	8,637,000	-	(6,962,393)		(6,962,393)	(7,558,801)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374319-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	09/07/2017	09/08/2020	142,070	297,500,071	2463.57/1724.50	-	9,986,667	-	(7,868,989)		(7,868,989)	(8,809,052)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374345-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	09/07/2017	09/04/2020	60,872	127,499,995	2464.20/1724.94	-	4,312,500	-	(3,456,233)		(3,456,233)	(3,781,911)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-400167-1	Fixed Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	04/23/2018	03/15/2019	1,403	4,079,222	2775.00/3040.00	-	121,851	-	227,118		227,118	105,268	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-402814-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/18/2018	12/20/2019	368,556	773,968,125	2300.00/1900.00	-	18,129,282	-	10,863,115		10,863,115	(7,266,167)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-408701-1	Fixed Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/22/2018	03/15/2019	15,568	36,858,258	2435.00/2300.00	-	249,095	-	101,323		101,323	(147,772)	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-408704-1	Fixed Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/22/2018	03/15/2019	2,172	6,169,446	2705.00/2975.00	-	259,812	-	419,646		419,646	159,834	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416412-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/10/2018	09/20/2019	577,313	1,329,999,423	2447.76/2159.79	-	17,306,625	-	13,759,236		13,759,236	(3,547,389)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416416-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	09/10/2018	09/20/2019	576,768	1,329,998,838	2450.07/2161.83	-	17,274,210	-	13,815,187		13,815,187	(3,459,023)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416418-1	Variable Annuities	Exh 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/10/2018	03/20/2020	564,942	1,300,000,000	2444.94/2157.30	-	21,612,489	-	17,596,930		17,596,930	(4,015,559)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416429-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	09/10/2018	03/20/2020	564,779	1,300,000,565	2445.65/2157.92	-	21,612,523	-	17,615,984		17,615,984	(3,996,539)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416434-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	09/10/2018	09/20/2019	576,962	1,329,999,423	2449.25/2161.10	-	17,290,001	-	13,795,554		13,795,554	(3,494,447)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416472-1	Fixed Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2018	03/15/2019	4,340	12,528,218	2816.00/2957.00	-	385,981	-	406,951		406,951	20,970	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416481-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2018	03/20/2020	564,785	1,300,000,005	2445.62/2157.90	-	21,531,250	-	17,614,805		17,614,805	(3,916,446)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-418134-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/20/2018	09/20/2019	34,197	115,000,029	3216.65/3509.08	-	1,145,000	-	1,110,122		1,110,122	(34,878)	-	-		-		0001
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-400182-1	Fixed Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2018	03/15/2019	312,723	73,489,905	224.000/246.000	-	1,982,664	-	3,119,280		3,119,280	1,136,616	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-404080-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2018	03/15/2019	1,203,852	286,197,755	233.25/242.22	-	2,025,000	-	3,571,825		3,571,825	1,546,825	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408715-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	1,130,119	242,410,476	218.00/211.00	-	801,028	-	102,412		102,412	(698,616)	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408720-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	1,684,099	394,921,112	231.00/238.00	-	3,420,404	-	5,474,367		5,474,367	2,053,962	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-416488-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2018	03/15/2019	457,206	115,444,515	241.00/264.00	-	700,897	-	491,781		491,781	(209,116)	-	-		-		0005
0129999. Total-Purchased Options-Hedging Other-Collars										72,324,996	334,443,378	0	30,942,444	XX	30,942,444	(163,811,667)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Other																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2955.00/2955.00	-	-	-	(7,324,278)		(7,324,278)	(3,539,359)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17500.00/17500.00	-	-	-	1,189,094		1,189,094	1,385,699	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2069.55/2069.55	-	-	-	3,328,956		3,328,956	1,754,660	-	-		-		0001
0139999. Total-Purchased Options-Hedging Other-Other										0	0	0	(2,806,227)	XX	(2,806,227)	(399,000)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										1,999,323,479	703,932,435	2,744	(808,810,427)	XX	(808,810,427)	(669,909,563)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										173,772,936	81,451,190	0	443,437,953	XX	443,437,953	(19,595,701)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										1,720,675,547	288,037,867	0	(1,304,093,424)	XX	(1,304,093,424)	(502,504,798)	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps										32,550,000	0	2,744	23,708,826	XX	23,708,826	16,401,602	0	0	0	0	XXX	XXX
0409999. Total-Purchased Options-Collars										72,324,996	334,443,378	0	30,942,444	XX	30,942,444	(163,811,667)	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other										0	0	0	(2,806,227)	XX	(2,806,227)	(399,000)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										1,999,323,479	703,932,435	2,744	(808,810,427)	XX	(808,810,427)	(669,909,563)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
Swaption - 1 year; Underlying Swap Terms - 8/09/2019 - 8/09/2049 - Pay Fixed [Receive USD LIBOR 3M Floating] ; 2018-ISOP-412894-2	Statutory Capital	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2018	08/07/2019	-	500,000,000	0.0358	-	(7,601,000)	-	(6,882,140)		(6,882,140)	718,860	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/12/2019 - 8/12/2049 - Pay Fixed [Receive USD LIBOR 3M Floating] ; 2018-ISOP-413080-2	Statutory Capital	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/08/2018	08/08/2019	-	238,000,000	0.0331	-	(6,640,000)	-	(6,609,814)		(6,609,814)	30,186	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/12/2019 - 8/12/2049 - Pay Fixed [Receive USD LIBOR 3M Floating] ; 2018-ISOP-413080-3	Statutory Capital	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/08/2018	08/08/2019	-	125,000,000	0.0356	-	(1,908,664)	-	(1,801,610)		(1,801,610)	107,054	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/15/2019 - 8/15/2049 - Pay Fixed [Receive USD LIBOR 3M Floating] ; 2018-ISOP-413557-2	Statutory Capital	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/13/2018	08/13/2019	-	587,000,000	0.0349	-	-	-	(10,443,582)		(10,443,582)	(10,443,582)	-	-		-		0002

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 1 year; Underlying Swap Terms - 8/15/2019 - 8/15/2049 - Pay Fixed [Receive USD LIBOR 3M Floating] ; 2018-ISOP-413605-2	Statutory Capital	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/13/2018	08/13/2019	-	556,500,000	0.0348	-	-	-	(10,249,774)		(10,249,774)	(10,249,774)	-	-		-		0002
0509999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(16,149,664)	0	(35,986,920)	XX	(35,986,920)	(19,837,256)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	175,000,000	1,305.4700	(4,000,000)	-	-	(31,695)		(31,695)	487,393	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	149,999,973	1,136.0600	(2,025,000)	-	-	(8,952)		(8,952)	119,436	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	175,000,000	953.4000	(4,625,000)	-	-	(61,304)		(61,304)	1,241,422	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	162,500,000	885.3000	(3,275,000)	-	-	(42,696)		(42,696)	854,709	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	12/21/2018	183,571	162,500,092	885.2200	(3,450,000)	-	-	(42,679)		(42,679)	854,361	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-2	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2017	12/21/2018	182,874	175,047,184	957.2000	(4,496,877)	-	-	(62,251)		(62,251)	1,260,416	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	363,245	300,000,000	825.8900	(4,865,000)	-	-	(59,402)		(59,402)	1,168,381	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	211,113	325,000,004	1,539.4600	(4,780,000)	-	-	(118,186)		(118,186)	1,008,802	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	207,012	300,000,000	1,449.1900	(3,095,000)	-	-	(87,338)		(87,338)	694,581	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/01/2017	12/21/2018	103,287	150,000,002	1,452.2700	(10,328,658)	-	-	(44,019)		(44,019)	350,904	-	-		-		0001
Equity Option - USD S&P500 ; 2012-EHYB-181066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2012	05/03/2021	73,835	100,000,000	1,354.3700	(43,500,000)	-	-	(1,137,864)		(1,137,864)	2,272,492	-	-		-		0001
0519999. Total-Written Options-Hedging Other-Put Options										(88,440,534)	0	0	(1,696,387)	XX	(1,696,387)	10,312,898	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Collars																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-400170-1	Fixed Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2018	03/15/2019	1,518	2,966,830	1905.00/2005.00	-	(40,974)	-	(53,336)		(53,336)	(12,362)	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408660-1	Fixed Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2018	03/15/2019	9,605	18,586,062	1885.00/1985.00	-	(316,395)	-	(296,760)		(296,760)	19,635	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408667-1	Fixed Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2018	03/15/2019	4,550	10,168,803	2285.00/2185.00	-	(50,521)	-	(20,189)		(20,189)	30,332	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-416446-1	Fixed Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/10/2018	03/15/2019	3,974	7,175,851	1705.00/1906.00	-	(179,843)	-	(125,206)		(125,206)	54,638	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-400173-1	Fixed Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/23/2018	03/15/2019	1,122	2,813,415	2375.00/2640.00	-	(73,098)	-	(22,920)		(22,920)	50,178	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-408697-1	Fixed Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2018	03/15/2019	18,827	47,114,417	2435.00/2570.00	-	(376,539)	-	(189,076)		(189,076)	187,463	-	-		-		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2018-EOPT-416479-1	Fixed Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2018	03/15/2019	10,833	29,742,908	2675.00/2816.00	-	(319,258)	-	(247,488)	..	(247,488)	71,770	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-404081-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2018	03/15/2019	445,871	111,998,336	242.22/260.16	-	(100,000)	-	(375,061)	..	(375,061)	(275,061)	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408710-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	1,085,800	240,504,786	218.00/225.00	-	(1,738,258)	-	(611,999)	..	(611,999)	1,126,259	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408722-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	531,821	130,296,047	252.00/238.00	-	(250,115)	-	(943,983)	..	(943,983)	(693,868)	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-416480-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2018	03/15/2019	320,472	70,023,132	207.000/230.00	-	(426,612)	-	(586,670)	..	(586,670)	(160,058)	-	-		-		0005
0549999. Total-Written Options-Hedging Other-Collars										0	(3,871,615)	0	(3,472,687)	XX	(3,472,687)	398,927	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(88,440,534)	(20,021,279)	0	(41,155,994)	XX	(41,155,994)	(9,125,431)	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										0	(16,149,664)	0	(35,986,920)	XX	(35,986,920)	(19,837,256)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(88,440,534)	0	0	(1,696,387)	XX	(1,696,387)	10,312,898	0	0	0	0	XXX	XXX
0829999. Total-Written Options-Collars										0	(3,871,615)	0	(3,472,687)	XX	(3,472,687)	398,927	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(88,440,534)	(20,021,279)	0	(41,155,994)	XX	(41,155,994)	(9,125,431)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127389	Q1629#AC1 BRISBANE AIRPORT CORP PTY LTD 8.250% 07/14/2026	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2011	07/14/2026	-	30,000,000	5.6200% [8.2500%]	-	-	(107,229)	8,540,289	..	5,751,383	-	1,738,013	-		418,706		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127926	Q9749#AK1 WesTrac PTY LTD 7/2041 6.32%.	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2011	07/07/2041	-	5,000,000	6.3100% [7.9600%]	-	-	20,423	1,467,041	..	1,364,028	-	286,133	-		119,330		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-128166	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	-	3,097,500	6.4000% [8.2600%]	-	-	10,782	926,850	..	816,951	-	175,800	-		73,947		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2014-FXS-241197	Q7794#AF0 Port of Brisbane 8/13/2029	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2014	08/14/2029	-	2,065,140	4.5550% [6.2800%]	-	-	(5,934)	473,330	..	279,612	-	128,920	-		34,058		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337888	Q9194*AJ8 TRANSURBAN QUEENSLAND FINANCE	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	-	3,392,400	3.7470% [4.9950%]	-	-	(24,977)	208,780	..	(179,537)	-	257,840	-		61,696		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337889	Q9194*AK5 TRANSURBAN QUEENSLAND FINANCE	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	-	10,023,000	3.9130% [5.1730%]	-	-	(82,160)	616,850	..	(662,799)	-	761,800	-		202,424		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362839	Q9496#AA8 WSO FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2029	-	3,951,150	3.6500% [4.4700%]	-	-	(22,827)	116,335	..	(168,047)	-	310,580	-		65,236		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362845	Q9496#AB6 WSO FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2032	-	3,951,150	3.7875% [4.6500%]	-	-	(24,026)	116,335	..	(202,943)	-	310,580	-		73,673		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-369892	Q6518@AH5 NSW ELECTRICITY NETWORKS FINAN	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2017	10/16/2034	-	9,945,000	4.0670% [5.2000%]	-	-	(58,847)	900,625	..	(125,746)	-	732,500	-		199,240		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-370991	Q0697#AF3 AUSGRID FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(25,468)	458,118	..	(3,906)	-	363,320	-		92,541		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371108	Q9326*AB6 UNIVERSITY OF NEW SOUTH WALES	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2017	11/02/2047	-	8,418,520	4.0460% [5.1700%]	-	-	(43,636)	748,890	..	(584,878)	-	621,160	-		227,103		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-379133	Q1798#AC6 BROADCAST AUSTRALIA FINANCE PT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2027	-	7,994,760	4.0880% [4.9700%]	-	-	(36,170)	614,550	..	83,955	-	597,720	-		121,319		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-379135	Q1798#AE2 BROADCAST AUSTRALIA FINANCE PT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2029	-	2,037,880	4.2020% [5.1700%]	-	-	(10,360)	156,650	..	1,422	-	152,360	-		34,121		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-380396	Q8513*AA3 SKYCITY AUCKLAND HOLDINGS LIMI 5.0500 2028-03-15	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	10/31/2017	03/15/2028	-	1,452,550	4.2750% [5.0500%]	-	-	(3,706)	77,805	...	(11,264)	-	111,340	-		22,342		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-381394	Q3189*AM1 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/09/2017	11/30/2029	-	5,748,750	3.7070% [4.5200%]	-	-	(27,902)	322,125	...	(70,404)	-	439,500	-		96,089		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-381415	Q3189*AN9 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/09/2017	11/30/2032	-	11,650,800	3.8660% [4.7600%]	-	-	(62,855)	652,840	...	(277,912)	-	890,720	-		219,348		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-382167	Q6568@AD3 NETWORK FINANCE COMPANY PTY LT 4.3600 2030-02-14	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/16/2017	02/14/2030	-	7,594,000	3.6324% [4.3600%]	-	-	(27,486)	358,500	...	(113,455)	-	586,000	-		128,109		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-382168	Q6568@AF8 NETWORK FINANCE COMPANY PTY LT 4.5400 2033-02-14	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/16/2017	02/14/2033	-	4,556,400	3.7385% [4.5400%]	-	-	(18,427)	215,100	...	(113,036)	-	351,600	-		86,410		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-383212	Q6291#AG8 MONASH UNIVERSITY	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	11/28/2017	12/13/2042	-	5,772,200	3.8900% [4.7100%]	-	-	(31,155)	273,220	...	(327,699)	-	445,360	-		142,034		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384569	Q8773@AR9 STOCKLAND TRUST MANAGEMENT LTD 4.4200 2030-01-16	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/07/2017	01/16/2030	-	13,620,250	3.8090% [4.4200%]	-	-	(49,675)	523,995	...	(182,688)	-	1,060,660	-		228,967		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384571	Q8773@AS7 STOCKLAND TRUST MANAGEMENT LTD 4.6600 2033-01-16	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/07/2017	01/16/2033	-	17,984,750	3.9685% [4.6600%]	-	-	(75,160)	691,905	...	(390,643)	-	1,400,540	-		340,131		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-386831	Q4976#AA8 INVOCARE LTD 4.8100 2028-02-16	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/20/2017	02/15/2028	-	8,349,400	4.2125% [4.8100%]	-	-	(20,219)	462,705	...	65,880	-	638,740	-		127,882		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397050	Q8806#AE7 TABCORP FINANCE PTY LTD	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	03/22/2018	06/12/2035	-	14,468,033	5.0910% [5.6200%]	-	-	(8,424)	862,177	...	393,358	-	862,177	-		295,708		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397057	Q8806#AF4 TABCORP FINANCE PTY LTD	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	03/22/2018	06/12/2036	-	14,468,033	5.1520% [5.7000%]	-	-	(9,042)	862,177	...	353,684	-	862,177	-		304,451		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-399723	Q3080#AD7 DEXUS WHOLESALE PROPERTY FUND	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	04/18/2018	05/22/2033	-	13,835,940	4.3630% [4.8700%]	-	-	(8,375)	956,750	...	513,041	-	956,750	-		264,806		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-409168	Pending Settlement - Port of Melbourne	N/A	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	06/27/2018	10/01/2033	-	11,058,000	4.4310% [4.7400%]	-	-	-	204,750	...	(193,154)	-	204,750	-		214,235		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-413030	Pending Settlement - Monash University	N/A	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/08/2018	10/25/2038	-	3,034,820	4.0850% [4.3900%]	-	-	-	68,265	...	(56,240)	-	68,265	-		68,000		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0056	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/30/2009	11/18/2019	-	23,299,161	5.6900% [5.9100%]	-	-	138,357	3,958,298	...	3,891,888	-	612,048	-		124,069		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0057	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/30/2009	11/18/2019	-	9,319,664	5.6900% [5.9100%]	-	-	55,343	1,583,319	...	1,556,755	-	244,819	-		49,628		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-294592	880789A@1 TERANET HOLDINGS LP 5.1100 2045-12-10	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	10/02/2015	12/10/2045	-	11,656,070	5.1400% [5.1100%]	-	-	(4,734)	(257,902)	...	(1,104,361)	-	377,021	-		304,030		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-296154	35952SAA0 FTG FRASER TRANSPORTATION GROUP	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	10/16/2015	12/30/2033	-	19,516,955	3.5650% [3.5770%]	-	-	8,146	(12,079)	...	(491,629)	-	139,140	-		381,209		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317947-1	72908RAA0 Plenary Health North Bay Finco	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	04/27/2016	03/13/2040	-	7,678,533	5.1050% [5.1820%]	-	-	1,452	178,211	...	(89,615)	-	237,350	-		177,878		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-322567	811427AA1 SEA TO SKY HIGHWAY INVESTMENT 2.6290 2030-08-31	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030	-	52,500,044	2.6938% [2.6290%]	-	-	57,773	779,824	...	(56,617)	-	994,044	-		906,520		100/88
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-333551	62451RAA2 MOUNTAIN VIEW PARTNERS GP.	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	-	9,043,531	3.8800% [3.9740%]	-	-	(6,680)	(165,814)	...	(816,001)	-	291,433	-		257,862		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-336443	496676AC1 KINGSTON SOLAR LP 3.5710 2035-07-31	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	-	7,105,792	3.6180% [3.5710%]	-	-	(4,067)	(159,971)	...	(312,514)	-	229,927	-		145,815		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-382194	32117PAD9 FIRST NATIONS ETF LP 4.1360 2041-12-31	D 1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/16/2017	12/31/2041	-	10,086,177	4.1375% [4.1360%]	-	-	8,144	145,136	...	(113,354)	-	314,587	-		243,266		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-389962	C5793#AJ2 MCCAIN FINANCE (CANADA LTD).	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/23/2018	04/23/2032	-	7,073,386	3.7275% [3.6800%]	-	-	5,725	265,402	...	117,409	-	265,402	-		130,295		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-393317	C0104*AB8 AIR CANADA	D 1	Currency	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	2,088,612	4.6000% [4.1900%]	-	-	4,068	35,387	...	39,215	-	35,387	-		28,686		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-393322	C0104*AB8 AIR CANADA	D 1	Currency	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	5,151,492	4.5950% [4.1900%]	-	-	8,174	87,280	...	95,552	-	87,280	-		70,752		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406047	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEM 4.1150 2042-06-30	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/05/2018	06/30/2042	-	6,608,776	4.4450% [4.1150%]	-	-	5,487	(44,481)	...	(24,982)	-	(44,481)	-		161,085		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406075	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEM 4.1140 2042-03-31	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/05/2018	03/31/2042	-	9,836,318	4.4430% [4.1140%]	-	-	9,095	(66,205)	...	(29,000)	-	(66,205)	-		238,493		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-416182	Pending Settlement - Aurora Solar	N/A	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/07/2018	01/03/2034	-	11,702,128	4.4300% [4.1130%]	-	-	-	(211,844)	...	(28,030)	-	(211,844)	-		228,650		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299804	24906PA*0 DENTSPLY INTL INC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	4,412,197	4.2100% [1.0100%]	-	-	104,885	(194,683)	...	(233,044)	-	10,873	-		61,926		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299806	24906PB@7 DENTSPLY INTL INC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2031	-	7,010,491	4.4970% [1.3300%]	-	-	164,612	(309,329)	...	(236,688)	-	17,276	-		125,809		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299809	24906PB*9 DENTSPLY INTL INC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2028	-	12,550,250	4.3875% [1.1700%]	-	-	299,703	(553,763)	...	(546,445)	-	30,928	-		197,265		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2018-FXS-392059	G3659*AE1 FRANKE FINANCE INTERNATIONAL LTD	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	02/09/2018	04/25/2033	-	10,657,572	4.3825% [1.3000%]	-	-	143,797	420,062	...	700,173	-	420,062	-		203,460		100/100
Currency swap - Rec fixed USD [Pay fixed CLP] ; 2017-FXS-378463	05965XAP4 BANCO SANTANDER CHILE	D 1	Currency	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/10/2017	09/22/2020	-	768,400	5.1510% [6.5000%]	-	-	(6,560)	36,881	...	27,294	-	55,029	-		5,407		100/100
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2015-FXS-283731	K3752#AH1 COPENHAGEN AIRPORTS AS 2.3500 2025-08-27	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	-	6,856,540	3.9375% [2.3500%]	-	-	74,012	(230,301)	...	(881,892)	-	251,395	-		90,134		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0021	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	39,617	456,000	...	(22,935)	-	117,900	-		57,428		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0022	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	39,617	456,000	...	(22,935)	-	117,900	-		57,428		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0025	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2019	-	18,389,000	5.7000% [4.8170%]	-	-	179,954	2,128,000	...	1,972,923	-	550,200	-		64,388		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0029	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/24/2010	01/31/2021	-	27,140,000	5.4700% [4.6600%]	-	-	273,547	3,910,000	...	2,703,679	-	786,000	-		207,569		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0124	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	12,981,000	5.3850% [5.0000%]	-	-	82,329	1,366,000	...	742,100	-	393,000	-		90,012		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0125	02343*AH5 AMCOR FINANCE (USA) INC	D 1	Currency	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	2,596,200	5.3850% [5.0000%]	-	-	16,466	273,200	...	148,420	-	78,600	-		18,002		99/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-128128	D8563#AC8 VTG Deutschland GmbH 5/6/2026	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2026	-	7,092,000	6.0700% [5.8340%]	-	-	66,753	1,284,500	...	353,781	-	196,500	-		97,774		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194745	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/19/2013	04/15/2023	-	4,531,800	4.5700% [3.7900%]	-	-	35,742	466,550	...	62,285	-	137,550	-		48,293		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214090	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2020	-	5,508,400	4.4520% [3.7100%]	-	-	52,157	862,400	...	628,501	-	157,200	-		39,795		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214091	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2023	-	5,508,400	5.1220% [4.2300%]	-	-	61,368	862,400	...	422,947	-	157,200	-		62,123		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227507	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG 4.3000 2024-04-02	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2014	04/02/2024	-	3,292,800	5.3160% [4.0500%]	-	-	44,180	505,200	...	285,661	-	94,320	-		38,645		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-242975	L8367#AC7 SHURGARD LUXEMBOURG SARL	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	-	8,302,497	4.7400% [3.2600%]	-	-	122,098	1,228,962	...	654,637	-	239,337	-		116,081		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243582	N7334#AG8 WERELDHAVE NV	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2014	07/23/2024	-	17,790,500	4.4375% [2.9400%]	-	-	250,112	2,691,000	...	1,608,061	-	510,900	-		214,529		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245687	X2145*AA4 ELENIA FINANCE OYJ 3.6010 2034-07-30	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	8,064,600	5.1000% [3.6010%]	-	-	114,162	1,095,600	...	493,786	-	235,800	-		160,489		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245688	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	4,032,300	5.1000% [3.6010%]	-	-	57,081	547,800	...	246,893	-	117,900	-		80,245		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245690	X2145*AA4 ELENIA FINANCE OYJ 3.6010 2034-07-30	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	12,096,900	5.1000% [3.6010%]	-	-	171,243	1,643,400	...	740,679	-	353,700	-		240,734		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-252004	Q1297#AG3 CSL FINANCE PTY LTD 2.1000 2026-11-12	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026	-	12,960,000	3.8800% [2.1000%]	-	-	194,412	1,345,000	...	603,159	-	393,000	-		184,689		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-257755	G7770#AE2 SAGE GROUP PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2014	01/26/2022	-	19,107,594	3.6020% [1.8900%]	-	-	260,727	1,680,448	...	840,096	-	589,657	-		174,236		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263694	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2024	-	7,422,600	3.8150% [1.9660%]	-	-	106,521	453,600	...	56,042	-	235,800	-		85,826		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263695	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2027	-	22,638,930	4.0200% [2.2720%]	-	-	309,687	1,383,480	...	(112,518)	-	719,190	-		327,105		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274084	592688B#1 METTLER-TOLEDO INTL INC 1.4700 2030-06-17	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	03/11/2015	06/17/2030	-	21,587,280	3.7180% [1.4700%]	-	-	339,947	(2,107,320)	...	(2,463,665)	-	801,720	-		369,523		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-276333	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC 3.3800 2025-05-11	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	03/30/2015	05/11/2025	-	11,987,934	5.6000% [3.3800%]	-	-	173,075	(858,256)	...	(1,631,025)	-	434,658	-		154,179		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-286350	B6398#AE1 Aliaxis Finance S.A. 12y	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/01/2015	07/23/2027	-	2,000,000	4.4375% [2.6400%]	-	-	23,951	(96,570)	...	(263,647)	-	70,939	-		29,692		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288024	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE 2.0400 2030-10-01	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/22/2015	10/01/2030	-	6,530,400	3.8350% [2.0400%]	-	-	78,074	(438,600)	...	(926,196)	-	235,800	-		113,161		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288452	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/29/2015	08/26/2035	-	9,358,500	4.4040% [2.6900%]	-	-	103,827	(514,250)	...	(1,318,617)	-	334,050	-		192,448		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-292767	G1696#BH8 BUNZL FINANCE PLC 1.8200 2022-11-19	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2015	11/19/2022	-	1,695,000	3.7025% [1.8200%]	-	-	23,140	(47,250)	...	(137,379)	-	58,950	-		17,244		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-294892	81725TF@4 SENSIENT TECHNOLOGIES CORPORAT	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/06/2015	11/06/2022	-	10,000,000	3.5010% [1.8480%]	-	-	117,151	(353,896)	...	(977,407)	-	350,330	-		101,293		100/100

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299257	G8654#AA9 TR PROPERTY INVESTMENT TRUST P 1.9200 2026-02-10	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/19/2015	02/10/2026	-	9,129,850	3.8100% [1.9200%]	-	-	116,886	(742,900)		(1,381,322)	-	334,050	-		123,926		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299788	24906PA@8 DENTSPLY INTL INC. 2.2500 2026-08-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026	-	3,401,600	4.2005% [2.2500%]	-	-	43,323	(315,200)		(561,851)	-	125,760	-		47,742		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305210	F1840#AA0 CHANEL SAS 1.8390 2026-03-30	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	01/15/2016	03/30/2026	-	9,849,600	3.4500% [1.8390%]	-	-	105,117	(603,900)		(1,370,269)	-	353,700	-		134,884		98/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306883	G9006@AF3 TRANSMISSION FINANCE DAC 2.9000 2038-02-08	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038	-	12,981,600	4.5430% [2.9000%]	-	-	133,798	(956,400)		(2,307,368)	-	471,600	-		285,688		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306887	G9006@AC0 TRANSMISSION FINANCE DAC 2.5630 2031-02-08	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2031	-	2,274,300	4.2225% [2.5630%]	-	-	24,294	(164,850)		(389,285)	-	82,530	-		39,990		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306890	G9006@AE6 TRANSMISSION FINANCE DAC 2.8230 2036-02-08	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/29/2016	02/08/2036	-	7,905,900	4.4510% [2.8230%]	-	-	81,213	(573,050)		(1,411,649)	-	286,890	-		164,748		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306906	G9006@AG1 TRANSMISSION FINANCE DAC 2.9700 2041-02-08	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	-	12,981,600	4.6477% [2.9700%]	-	-	136,546	(956,400)		(2,265,940)	-	471,600	-		307,032		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-311041	98419MAG5 XYLEM INC/NY 2.2500 2023-03-11	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/04/2016	03/11/2023	-	6,597,000	4.4350% [2.2500%]	-	-	96,131	(372,000)		(693,688)	-	235,800	-		69,555		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313190	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,743,872	3.9730% [1.7500%]	-	-	42,254	(136,648)		(256,312)	-	97,464	-		29,019		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313194	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,766,000	3.9730% [1.7500%]	-	-	42,595	(137,750)		(258,379)	-	98,250	-		29,253		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316385	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/11/2016	03/21/2023	-	1,396,500	3.6400% [1.7500%]	-	-	18,619	(26,338)		(103,123)	-	48,143	-		14,769		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316655	G9006@AL0 TRANSMISSION FINANCE DAC.	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/13/2016	05/04/2036	-	13,073,200	4.1350% [2.4200%]	-	-	157,613	(400,200)		(1,308,033)	-	455,880	-		274,268		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316661	G9006@AK2 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2029	-	3,268,300	3.6580% [1.9300%]	-	-	40,223	(100,050)		(343,944)	-	113,970	-		53,204		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-317602	G98523VP8 YORKSHIRE BUILDING SOCIETY 1.2500 2022-03-17	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/22/2016	03/17/2022	-	3,928,750	3.2250% [1.2500%]	-	-	54,901	(136,500)		(308,579)	-	137,550	-		36,555		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319560	G8124#AN3 SIG PLC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	-	9,057,600	4.7710% [2.8300%]	-	-	124,617	(234,400)		(870,207)	-	314,400	-		127,059		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321620	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	1,785,600	3.0420% [1.0800%]	-	-	25,615	(72,800)		(162,154)	-	62,880	-		19,443		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321624	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2026	-	1,339,200	3.2710% [1.4300%]	-	-	17,863	(54,600)		(139,485)	-	47,160	-		18,635		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321801	877409A@1 TAYLOR WIMPEY PLC 2.0200 2023-06-28	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	-	5,882,760	3.9660% [2.0200%]	-	-	83,399	(157,040)		(479,324)	-	204,360	-		64,074		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-328284	Q8562*AC9 SONIC HEALTHCARE LTD 1.7500 2026-11-17	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2016	11/17/2026	-	20,941,200	3.6970% [1.7500%]	-	-	290,101	(1,011,150)		(2,270,699)	-	742,770	-		298,678		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-333704	N9651*AB4 WOODWARD INTERNATIONAL BV	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	-	3,829,760	3.3500% [1.5700%]	-	-	47,655	(119,340)		(329,000)	-	133,620	-		69,013		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335104	92927KB#8 WABCO HLDG	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	-	3,357,300	3.2330% [1.3600%]	-	-	45,636	(127,200)		(308,746)	-	117,900	-		53,439		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336059	DENTSPLY SIRONA INC (Multiple Cusips)	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2031	-	2,573,010	3.4440% [1.6500%]	-	-	37,383	(98,440)		(240,673)	-	156,070	-		46,532		100/96
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336059-2	DENTSPLY SIRONA INC (Multiple Cusips)	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/07/2018	10/27/2031	-	894,960	3.4440% [1.6500%]	-	-	6,584	(34,240)		(83,712)	-	(34,240)	-		16,185		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-337096	G4273*AN5 HAMMERSON PLC 2.0500 2031-01-11	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/13/2016	01/11/2031	-	4,745,050	3.8400% [2.0500%]	-	-	58,915	(249,400)		(578,885)	-	168,990	-		83,175		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339164	G5265*AB8 KINGSPAN SECURITIES 2016 DESIG	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/02/2016	11/16/2024	-	19,974,600	3.3250% [1.3500%]	-	-	284,482	(932,400)		(2,017,663)	-	707,400	-		247,360		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339193	K7784*AA3 P/F EYSTUR-OG SANDOYARTUNLAR 2.7300 2040-01-31	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2016	01/31/2040	-	9,887,900	4.6140% [2.7300%]	-	-	123,401	(449,450)		(1,105,324)	-	349,770	-		228,444		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-341136	X2145*AG1 ELENIA FINANCE OYJ	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/22/2016	12/14/2033	-	7,301,580	4.5463% [2.5000%]	-	-	98,345	(712,770)		(1,080,801)	-	271,170	-		142,411		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-342640	G8472#AF8 S STERIS PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2016	02/27/2032	-	5,149,440	4.3340% [2.3000%]	-	-	68,690	(425,760)		(688,851)	-	188,640	-		94,318		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357554	B9550@AB7 UMICORE SA	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2029	-	7,561,500	4.1075% [2.0500%]	-	-	104,609	(685,150)		(1,082,738)	-	279,030	-		126,497		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364166	48021PA*9 JONES LANG LASALLE FINANCE BV	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/07/2017	06/27/2027	-	8,445,000	3.9650% [1.9600%]	-	-	121,545	(266,250)		(738,100)	-	294,750	-		124,869		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-367848	K8553*AA0 SCANDLINES APS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2017	09/30/2028	-	20,131,800	4.6930% [2.5500%]	-	-	314,469	(542,900)		(1,594,543)	-	699,540	-		318,442		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-374878	G4691#AE5 IMI GROUP LIMITED 1.5300 2028-02-21	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/12/2017	02/21/2028	-	4,242,250	3.4075% [1.5300%]	-	-	49,820	118,925		(109,054)	-	139,515	-		65,032		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-377915	Q8562*AD7 SONIC HEALTHCARE LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/04/2017	11/19/2024	-	9,997,700	3.7600% [1.5700%]	-	-	164,778	124,950		(270,636)	-	334,050	-		123,891		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379014	G4940*AA6 IRISH FERRIES FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2017	11/30/2024	-	5,897,500	3.6150% [1.4000%]	-	-	99,155	90,000		(129,388)	-	196,500	-		73,261		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379266	372460D@1 GENUINE PARTS CO	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2027	-	3,472,740	3.9000% [1.8100%]	-	-	54,167	46,315		(98,301)	-	115,935	-		52,344		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379280	372460E*2 GENUINE PARTS CO	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2032	-	3,590,460	4.1675% [2.3200%]	-	-	49,395	47,885		(143,128)	-	119,865	-		67,394		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379289	372460D#9 GENUINE PARTS CO	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2029	-	3,590,460	4.0000% [2.0200%]	-	-	53,009	47,885		(117,670)	-	119,865	-		59,785		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-380751	N9061@AK6 VTTI BV	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/02/2017	12/15/2027	-	8,941,372	4.1860% [2.0300%]	-	-	144,734	28,393		(323,871)	-	301,576	-		135,704		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-382705	25434*AG8 DIMENSIONAL FUND ADVISORS LP 1.6500 2030-02-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/21/2017	02/15/2030	-	8,097,150	3.6690% [1.6500%]	-	-	104,752	82,800		(211,416)	-	271,170	-		136,613		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-383031	F0197#AA1 ALBEA SAS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/27/2017	11/29/2052	-	14,762,200	5.4470% [3.4770%]	-	-	229,115	359,600		(317,673)	-	487,320	-		431,583		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-385635	K3444@AA2 ESVAGT A/S	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208.	12/13/2017	12/21/2025	-	3,762,240	6.4425% [3.8300%]	-	-	75,579	45,440		(52,643)	-	125,760	-		50,581		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-385637	K3444@AB0 ESVAGT A/S	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208.	12/13/2017	12/21/2027	-	3,762,240	6.8700% [4.3100%]	-	-	74,212	45,440		(64,087)	-	125,760	-		57,151		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-394675	N7591#AA9 ROTTERDAM WORLD GATEWAY BV	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208.	03/06/2018	03/31/2036	-	9,295,500	4.6938% [2.4700%]	-	-	106,921	584,250		435,888	-	584,250	-		194,498		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-396581	B9789*AA4 WAREHOUSES DE PAUW COMM VA 2.6200 2029-03-29	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208.	03/19/2018	03/29/2029	-	19,699,200	5.0763% [2.6200%]	-	-	255,983	1,115,200		957,629	-	1,115,200	-		319,184		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-401022	XS1811213195 STATE GRID OVERSEAS INVESTMENT 2.1250 2030-05-02	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208.	04/27/2018	05/02/2030	-	9,686,400	4.5900% [2.1250%]	-	-	101,096	394,400		417,184	-	394,400	-		164,914		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-405901	E0534#AB2 Applus Services SA	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	06/04/2018	07/11/2025	-	21,659,800	4.6710% [1.8600%]	-	-	134,313	172,050		101,626	-	172,050	-		282,068		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-406681	G4036#AA7 Grafton Group PLC	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	06/08/2018	09/05/2028	-	11,162,500	4.9260% [2.3800%]	-	-	19,948	128,250		59,399	-	128,250	-		175,962		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-406682	G4036#AB5 Grafton Group PLC	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	06/08/2018	09/05/2030	-	11,162,500	5.0310% [2.5900%]	-	-	19,153	128,250		66,726	-	128,250	-		192,854		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-410706	Pending Settlement - Segro	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	07/12/2018	10/12/2033	-	18,321,900	4.5540% [2.3700%]	-	-	-	86,350		(201,662)	-	86,350	-		355,320		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-418173	XS1883966076 DP WORLD LTD 2.3750 2026-09-25	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208.	09/20/2018	09/25/2026	-	5,876,000	5.2600% [2.3750%]	-	-	2,403	68,500		92,087	-	68,500	-		83,056		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-289	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	11/30/2006	01/30/2027	-	7,851,200	6.0850% [5.5000%]	-	-	134,389	2,635,000		2,764,073	-	194,800	-		113,366		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-290	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	11/30/2006	01/30/2027	-	41,218,800	6.0850% [5.5000%]	-	-	705,540	13,833,750		14,511,383	-	1,022,700	-		595,170		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0023	G0372VAB0 ANGLIAN Water Services Financing	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	02/04/2010	07/30/2022	-	2,049,710	5.9600% [5.8370%]	-	-	18,362	354,445		283,197	-	63,310	-		20,064		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0118	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	07/23/2010	09/17/2020	-	16,973,000	4.5400% [4.6800%]	-	-	53,038	2,628,450		2,127,861	-	535,700	-		119,027		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0119	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	07/23/2010	09/17/2020	-	12,344,000	4.5400% [4.6800%]	-	-	38,573	1,911,600		1,547,536	-	389,600	-		86,565		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-122178	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2011	03/29/2041	-	1,598,000	6.2400% [6.0100%]	-	-	13,728	293,950		63,278	-	48,700	-		37,908		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130350	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	50,415,300	6.4750% [6.5000%]	-	-	396,145	9,989,750		5,530,238	-	1,509,700	-		1,059,001		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130351	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	47,162,700	6.4750% [6.5000%]	-	-	370,588	9,345,250		5,173,449	-	1,412,300	-		990,678		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-176643	G4445*AF5 HIGH SPEED RAIL FINANCE PLC 4.7200 2036-03-30	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/20/2012	03/30/2036	-	15,371,000	4.7450% [4.7200%]	-	-	93,211	2,982,525		1,078,662	-	462,650	-		321,596		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-197627	F1148AAH5 BOUYGUES SA 5.5% 10/06/2026 5.5000 2026-10-06	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	-	3,857,750	5.8800% [5.5000%]	-	-	36,963	597,625		394,252	-	121,750	-		54,632		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-200614	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/30/2013	06/30/2025	-	4,550,700	4.6000% [4.1010%]	-	-	35,525	638,550		483,541	-	146,100	-		59,130		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201625	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/06/2013	07/01/2023	-	3,877,500	5.9850% [5.5300%]	-	-	37,747	617,375		494,745	-	121,750	-		42,269		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201626	G9766#AB0 WORKSPACE GROUP PLC 5.5300 2023-07-01	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/06/2013	07/01/2023	-	8,142,750	5.9850% [5.5300%]	-	-	79,268	1,296,488		1,038,964	-	255,675	-		88,766		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234093	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK 4.6100 2029-06-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	24,971	553,425		416,067	-	73,050	-		41,073		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234095	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK 4.6100 2029-06-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	24,971	553,425		416,067	-	73,050	-		41,073		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-242264	G0176@AA7 ALLIANCE TRUST PLC THE 4.2800 2029-07-31	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/18/2014	07/31/2029	-	3,558,030	4.5300% [4.2800%]	-	-	29,153	819,525		581,825	-	102,270	-		58,576		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244905	G1744#AX6 CADOGAN ESTATES LIMITED	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	-	3,428,000	4.6500% [4.3800%]	-	-	30,656	819,900		320,792	-	97,400	-		87,365		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253231	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2024	-	813,000	5.5990% [5.2600%]	-	-	8,177	160,975		131,560	-	24,350	-		9,978		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253232	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	65,415	1,287,800		1,052,481	-	194,800	-		79,821		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253234	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	65,415	1,287,800		1,052,481	-	194,800	-		79,821		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253240	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026	-	2,439,000	5.9580% [5.5500%]	-	-	26,810	482,925		395,381	-	73,050	-		34,546		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253241	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	35,747	643,900		527,174	-	97,400	-		46,061		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253244	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	35,747	643,900		527,174	-	97,400	-		46,061		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-277851	G4378*AC3 HEATHROW AIRPORT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/15/2015	10/15/2035	-	6,197,940	3.7255% [2.9700%]	-	-	44,228	720,930		233,421	-	204,540	-		127,969		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278713	G294A@AC3 Dyson James 2.8300 2027-05-27	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575% [2.8300%]	-	-	17,357	366,013		198,783	-	85,225	-		38,965		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278718	G8278*AA9 SOUTH WEST AIRPORTS LIMITED 3.6800 2030-05-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/24/2015	05/15/2030	-	7,996,439	4.2675% [3.6800%]	-	-	64,369	1,118,879		592,893	-	256,844	-		136,351		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-292761	G1696#BK1 BUNZL FINANCE PLC 3.5600 2025-03-22	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/16/2015	03/22/2025	-	11,631,000	4.0920% [3.5600%]	-	-	83,628	1,850,625		1,309,100	-	365,250	-		148,032		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-293176	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P 3.7780 2030-11-02	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	09/18/2015	11/02/2030	-	27,752,125	4.4145% [3.7780%]	-	-	248,071	4,605,238		3,026,340	-	864,425	-		482,652		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-298698	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C 3.3700 2060-12-15	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/13/2015	12/15/2060	-	6,388,200	4.1700% [3.3700%]	-	-	59,694	911,190		(11,383)	-	204,540	-		207,588		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-299259	G8654#AB7 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/19/2015	02/10/2031	-	2,296,500	4.2050% [3.5900%]	-	-	19,361	340,425		190,603	-	73,050	-		40,389		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300684	G8407*AA3 UNIVERSITY OF OXFORD ST HILDA 3.3700 2045-12-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2045	-	1,804,800	4.2475% [3.3700%]	-	-	17,465	239,940		66,920	-	58,440	-		47,087		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300686	G8407*AB1 UNIVERSITY OF OXFORD ST HILDA 3.2400 2055-12-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2055	-	1,804,200	4.1680% [3.2400%]	-	-	17,910	239,340		44,487	-	58,440	-		55,045		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301761-1	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/07/2018	03/05/2033	-	7,422,520	4.1350% [3.4900%]	-	-	59,218	1,032,675		483,363	-	238,630	-		141,020		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301761-2	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/07/2018	03/05/2033	-	1,060,360	4.1350% [3.4900%]	-	-	8,460	147,525		69,052	-	34,090	-		20,146		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301764	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/10/2015	03/05/2028	-	1,813,216	3.9275% [3.3700%]	-	-	15,083	252,268		141,816	-	25,398	-		27,849		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301764-2	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	09/07/2018	03/05/2028	-	307,504	3.9275% [3.3700%]	-	-	219	42,782		24,051	-	42,782	-		4,723		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308091	W9125AQQ9 SVENSKA HANDELSBANKEN AB 2.3750 2022-01-18	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	01/18/2022	-	4,345,500	2.7600% [2.3750%]	-	-	17,406	433,350		251,733	-	146,100	-		39,495		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308092	W6S318SX6 NORDEA BANK AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	06/02/2022	-	1,991,688	2.7650% [2.3750%]	-	-	9,268	198,619		108,532	-	66,963	-		19,088		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308145	G2624@AK9 DAIRY CREST GROUP PLC 3.3400 2026-03-23	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	02/10/2016	03/23/2026	-	1,735,800	3.8150% [3.3400%]	-	-	8,535	170,940		60,708	-	58,440	-		23,740		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-313875	G8781@AA7 THAMES WATER UTILITIES LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	03/21/2016	03/30/2026	-	19,112,100	4.4110% [3.8670%]	-	-	107,882	1,768,235		730,951	-	647,710	-		261,727		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316216	G3618#AB3 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	-	9,872,100	3.7560% [3.1600%]	-	-	59,233	743,750		(77,103)	-	340,900	-		175,745		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316318	G3618#AA5 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	-	3,525,750	3.3330% [2.8000%]	-	-	18,874	265,625		6,002	-	121,750	-		54,838		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320981	G9303#AB0 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2016	07/20/2051	-	8,510,340	3.8500% [3.0100%]	-	-	69,904	946,850		(86,400)	-	282,460	-		243,791		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320990	G9303#AA2 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2046	-	3,228,060	3.7510% [2.9700%]	-	-	25,009	359,150		(24,592)	-	107,140	-		85,134		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321628	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	3,032,400	3.0630% [2.5400%]	-	-	17,172	293,895		149,807	-	102,270	-		33,019		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321786	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/03/2016	09/01/2031	-	5,802,000	3.3425% [2.7800%]	-	-	35,733	585,800		95,909	-	194,800	-		104,310		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322133	G1144#AE4 BEDFORD ESTATES BLOOMSBURY LIM	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/07/2016	06/16/2036	-	8,736,600	4.4360% [3.6800%]	-	-	72,603	912,300		173,074	-	292,200	-		183,901		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322303	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046	-	17,896,500	3.7470% [2.8800%]	-	-	140,449	1,856,685		(4,460)	-	599,010	-		472,268		100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327632	G4622#AL3 HOWARD DE WALDEN ESTATES 2.5400 2031-09-14	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031	-	2,966,850	3.4625% [2.5400%]	-	-	18,603	32,738		(129,784)	-	109,575	-		53,412		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327646	G4622#AM1 HOWARD DE WALDEN ESTATES 2.7400 2036-09-14	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2036	-	5,604,050	3.7950% [2.7400%]	-	-	40,412	61,838		(258,721)	-	206,975	-		118,780		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329656	G2479@AD1 COVENT GARDEN GROUP HOLDINGS L	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2028	-	10,886,400	3.5155% [2.3700%]	-	-	87,730	(67,620)		(371,851)	-	409,080	-		173,257		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329669	G2479@AC3 COVENT GARDEN GROUP HOLDINGS L	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026	-	8,164,800	3.3925% [2.2800%]	-	-	63,940	(50,715)		(290,405)	-	306,810	-		116,393		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334252	G6469#AB6 NEWCASTLE INTL AIRPORT LTD 3.6700 2031-09-29	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031	-	5,615,800	4.7410% [3.6700%]	-	-	39,253	8,385		(283,031)	-	209,410	-		101,262		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334263	G6469#AC4 NEWCASTLE INTL AIRPORT LTD.	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036	-	3,395,600	5.1140% [3.9000%]	-	-	27,147	5,070		(190,148)	-	126,620	-		72,053		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336580	G3663#AB7 FORTH PORTS LTD 2.6200 2027-01-06	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2016	01/06/2027	-	5,220,600	3.5360% [2.6200%]	-	-	29,065	(256,410)		(511,357)	-	204,540	-		75,084		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337374	G4445*AG3 HIGH SPEED RAIL FINANCE PLC.	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/14/2016	03/31/2039	-	7,314,000	3.0900% [2.3000%]	-	-	29,399	(510,300)		(993,287)	-	292,200	-		165,628		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337389	G4445*AH1 HIGH SPEED RAIL FINANCE PLC 2.8100 2039-12-31	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2016	12/31/2039	-	8,780,400	3.7550% [2.8100%]	-	-	41,875	(608,760)		(1,493,583)	-	350,640	-		202,453		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337397	031100H*4 AMETEK INC	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	-	5,846,400	3.4725% [2.7000%]	-	-	24,130	(413,040)		(891,866)	-	233,760	-		106,029		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337901	G1745*AS0 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2031	-	15,500,520	3.7275% [2.9100%]	-	-	69,126	(930,510)		(2,162,294)	-	613,620	-		280,732		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338094	G3225*AG1 EVERSHOLT FUNDING PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/21/2016	04/21/2037	-	16,084,200	4.1625% [3.1900%]	-	-	74,822	(1,129,260)		(2,675,963)	-	642,840	-		346,556		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338962	G6177#AF0 INCHCAPE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029	-	5,622,120	3.8425% [3.1000%]	-	-	20,206	(376,510)		(819,830)	-	224,020	-		91,687		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-341956	G5676#AA9 LOWLAND INVESTMENT COMPANY PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/01/2016	01/05/2037	-	7,053,200	4.3550% [3.1500%]	-	-	55,608	(249,480)		(630,393)	-	272,720	-		150,778		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351149	G8256#AC7 SOHO ESTATES HOLDINGS LTD.	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2037	-	6,490,640	5.6800% [3.9700%]	-	-	66,760	(290,420)		(340,972)	-	253,240	-		139,901		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351201	G8256#AB9 SOHO ESTATES HOLDINGS LTD.	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2035	-	5,750,000	5.5450% [3.9000%]	-	-	56,864	(248,630)		(304,102)	-	224,020	-		117,069		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356441	G8408#AA8 ST JAMESS ONCOLOGY FINANCING P 2.8040 2037-03-31	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/28/2017	03/31/2037	-	9,129,071	4.1650% [2.8040%]	-	-	75,595	(394,741)		(505,860)	-	(267,171)	-		196,394		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356787	G3056@AC2 EDINBURGH AIRPORT LTD 2.9800 2028-04-10	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/30/2017	04/10/2028	-	6,500,000	4.4350% [2.9800%]	-	-	63,858	(281,060)		(351,206)	-	253,240	-		100,352		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-359336	G1313@AA9 BLACKROCK SMALLER COMPANIES TR	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2017	05/24/2037	-	4,350,640	4.1460% [2.7400%]	-	-	42,918	(83,130)		(147,159)	-	165,580	-		93,968		100/100

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362094	G0827#BK5 BARRATT DEVELOPMENTS PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/23/2017	08/22/2027	-	14,391,150	4.0750% [2.7700%]	-	-	132,164	(83,805)		(337,732)	-	540,570	-		214,648		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366109	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/19/2017	06/18/2047	-	1,550,805	5.4750% [3.9380%]	-	-	15,087	(37,826)		(480,106)	-	59,328	-		41,565		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367076	G9305@AB0 UNIVERSITY OF SUSSEX	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/27/2017	09/18/2049	-	3,829,800	4.1840% [2.7800%]	-	-	35,032	(82,350)		(213,322)	-	146,100	-		106,598		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367147	G9305@AA2 UNIVERSITY OF SUSSEX	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	06/27/2017	09/18/2044	-	3,831,000	4.1200% [2.7600%]	-	-	33,847	(81,150)		(218,181)	-	146,100	-		97,646		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367524	G0892#AA8 BAZALGETTE TUNNEL LTD	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27.	06/29/2017	09/28/2032	-	14,278,000	3.9615% [2.8600%]	-	-	103,371	(66,550)		(684,161)	-	535,700	-		267,169		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368937	G9766#AD6 WORKSPACE GROUP PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	07/13/2017	08/16/2025	-	3,230,500	4.2775% [3.0700%]	-	-	27,241	(29,625)		(115,316)	-	121,750	-		42,374		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-378148	G9307#AB6 THE UNIVERSITY OF BATH 2.7700 2048-01-12	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	10/05/2017	01/12/2048	-	18,644,600	4.0330% [2.7700%]	-	-	167,676	127,090		(858,170)	-	691,540	-		504,647		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381215	G1819@AA8 CANAL AND RIVER TRUST 2.8500 2043-01-19	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/08/2017	01/19/2043	-	3,663,800	4.2800% [2.8500%]	-	-	36,930	12,460		(57,035)	-	136,360	-		90,342		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381216	G7246*AA0 HERTFORD COLLEGE 2.5200 2048-01-31	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/08/2017	01/31/2048	-	11,244,500	3.9390% [2.5200%]	-	-	106,037	29,670		(137,376)	-	418,820	-		304,621		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381227	G1819@AB6 CANAL AND RIVER TRUST 2.8300 2048-01-19	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/08/2017	01/19/2048	-	9,286,800	4.2920% [2.8300%]	-	-	95,604	28,045		(139,502)	-	345,770	-		251,445		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381414	00183FAA3 ANNO 2017 JOINT HOLDING UK LIM 3.2630 2033-05-31	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/09/2017	05/31/2033	-	7,635,397	4.5120% [3.2630%]	-	-	60,407	28,873		(142,272)	-	202,340	-		146,257		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381574	G4990#AA1 JPMORGAN GLOBAL GROWTH & INCOM 2.9300 2048-01-09	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	11/10/2017	01/09/2048	-	12,538,100	4.3413% [2.9300%]	-	-	128,415	149,625		(214,565)	-	462,650	-		339,317		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-383904-1	G0446*AA3 ANGEL TRAINS ROLLING STOCK	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/04/2017	11/30/2027	-	8,748,480	0.0000% [0.0000%]	-	-	-	266,357		46,861	-	312,596	-		132,480		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-384732	G4160@AA7 GREENSQUARE GROUP LIMITED 3.6630 2048-01-31	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/08/2017	01/31/2048	-	13,623,273	5.1050% [3.6630%]	-	-	109,060	345,673		(36,189)	-	411,377	-		369,064		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390256	G7737#AC8 SGN MIDCO LTD 2.9000 2030-03-14	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50...	01/25/2018	03/14/2030	-	857,400	4.3125% [2.9000%]	-	-	7,747	74,970		77,554	-	74,970	-		14,513		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390257	G7737#AD6 SGN MIDCO LTD 3.0200 2033-03-14	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50...	01/25/2018	03/14/2033	-	4,144,100	4.4610% [3.0200%]	-	-	38,319	362,355		392,796	-	362,355	-		78,801		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390289	G1737@AA7 BROOKFIELD UTILITIES ISSUER UK 2.6200 2027-03-14	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	01/25/2018	03/14/2027	-	2,783,235	4.0150% [2.6200%]	-	-	24,479	240,338		231,099	-	240,338	-		40,471		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390316	G1737@AC3 BROOKFIELD UTILITIES ISSUER UK 2.9700 2038-03-14	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	01/25/2018	03/14/2038	-	4,852,820	4.4600% [2.9700%]	-	-	45,969	419,050		473,717	-	419,050	-		107,053		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392722	G2685@AJ8 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50...	02/16/2018	06/05/2033	-	5,331,780	4.3675% [2.9300%]	-	-	28,007	376,390		400,816	-	376,390	-		102,178		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392750	G2685@AH2 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2030	-	1,824,030	4.1975% [2.7900%]	-	-	9,349	128,765		130,348	-	128,765	-		31,179		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-393235	G1591#BF8 BRITVIC PLC	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2018	06/17/2033	-	3,062,400	4.3975% [2.8800%]	-	-	16,625	193,490		233,730	-	193,490	-		58,754		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-395200	G3618#AC1 FOREIGN COLONIAL INVESTMENT	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2018	05/24/2048	-	16,728,250	4.4750% [2.9200%]	-	-	100,745	949,245		1,119,513	-	949,245	-		455,584		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-399138	76289#AH1 Rich Products Corporation	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/11/2018	07/11/2033	-	8,799,040	4.0705% [2.6400%]	-	-	31,758	713,930		726,163	-	713,930	-		169,190		100/97
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-400984	G7895*AG1 SCOTTISH MORTGAGE INVESTMENT TRUST	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/27/2018	06/04/2048	-	23,810,855	4.6200% [2.9600%]	-	-	139,291	1,250,790		1,921,646	-	1,250,790	-		648,804		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-401508	G1750#AA7 CARIN HOUSING ASSOCIATION LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/02/2018	06/28/2053	-	11,272,392	5.2260% [3.4900%]	-	-	53,499	474,858		1,050,844	-	474,858	-		332,331		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-403115	G7827#AC9 SAVILLS HOLDING COMPANY LIMITED	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030	-	6,031,417	4.8240% [3.2600%]	-	-	27,799	176,233		229,988	-	176,233	-		103,280		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-405399	G1744*AA0 THE BRUNNER INVESTMENT TRUST PLC	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2018	06/28/2048	-	8,633,300	4.4800% [2.8400%]	-	-	37,322	156,975		322,018	-	156,975	-		235,502		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-407582	G5258@AA7 KINGDOM HOUSING ASSOCIATION	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/29/2048	-	6,947,720	5.1380% [3.4000%]	-	-	31,851	166,660		308,376	-	166,660	-		189,531		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-407595	Pending Settlement - Kingdom Housing Association	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/28/2049	-	12,292,120	5.2360% [3.4800%]	-	-	-	294,860		259,643	-	294,860	-		340,895		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-408557	Pending Settlement - SSP	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2018	10/15/2028	-	9,264,500	4.6050% [3.0600%]	-	-	-	136,150		37,429	-	136,150	-		146,845		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-409403	G9309#AA6 University of Durham	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2018	08/28/2048	-	6,281,760	4.1560% [2.6600%]	-	-	8,406	22,320		(11,823)	-	22,320	-		171,837		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-409803	Pending Settlement - Rhodes Trust	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/03/2018	10/03/2048	-	10,799,400	4.0750% [2.6700%]	-	-	-	106,190		(237,457)	-	106,190	-		295,902		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-410434	Pending Settlement - Heathrow	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/10/2018	03/19/2038	-	28,913,340	4.9220% [3.4600%]	-	-	-	485,050		(234,442)	-	485,050	-		638,053		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-410574	G6593#AA7 Norland Estates LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/11/2018	06/30/2028	-	27,551,680	4.3250% [2.9240%]	-	-	73,305	427,440		309,016	-	427,440	-		430,286		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-412549	G2316@AA4 Cleveland Clinic UK Financing PLC	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/02/2018	08/14/2048	-	9,121,000	4.5250% [2.9000%]	-	-	18,912	(7,350)		76,579	-	(7,350)	-		249,344		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-412828	Pending Settlement - Porterbrook	N/A	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	-	3,624,320	4.3025% [2.6900%]	-	-	-	(27,020)		(7,097)	-	(27,020)	-		56,003		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-412834	Pending Settlement - Porterbrook	N/A	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	-	4,789,280	4.3625% [2.7700%]	-	-	-	(35,705)		(10,574)	-	(35,705)	-		74,004		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-413224	G9720#AA7 Wireless Infrastructure Group LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2018	08/16/2030	-	6,823,750	5.2440% [3.7000%]	-	-	12,481	(87,715)		(116,405)	-	(87,715)	-		117,623		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-413350	Pending Settlement - Heathrow Finance PLC	N/A	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/10/2018	08/13/2030	-	2,809,400	6.4575% [4.8300%]	-	-	-	(59,510)		(95,728)	-	(59,510)	-		48,410		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-413833	G7304*AE1 Quadgas Finance PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	08/15/2018	08/30/2030	-	1,646,710	4.7950% [3.2900%]	-	-	1,932	(48,555)	..	(59,180)	-	(48,555)	-		28,431		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-413838	G7304*AF8 Quadgas Finance PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	08/15/2018	08/30/2033	-	28,247,410	4.9650% [3.4200%]	-	-	33,995	(832,905)	..	(996,955)	-	(832,905)	-		545,658		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2018-FXS-408656	G5207*AD5 Japanese Investment Trust	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/22/2018	08/02/2043	-	4,545,455	4.6010% [1.2100%]	-	-	25,113	143,465	..	306,520	-	143,465	-		113,306		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2018-FXS-408657	G5207*AE3 Japanese Investment Trust	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/22/2018	08/02/2048	-	10,000,000	4.7750% [1.3300%]	-	-	56,179	315,623	..	847,851	-	315,623	-		273,223		100/100
Currency swap - Rec fixed USD [Pay fixed NZD] ; 2018-FXS-407268	Q7702#AA2 PORTS OF AUCKLAND LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/12/2018	06/21/2028	-	6,819,100	4.1900% [4.8100%]	-	-	(6,488)	388,485	..	196,147	-	388,485	-		106,362		100/100
Currency swap - Rec fixed USD [Pay fixed NZD] ; 2018-FXS-407272	Q7702#AB0 PORTS OF AUCKLAND LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/12/2018	06/21/2030	-	6,537,900	4.2940% [5.0600%]	-	-	(8,589)	372,465	..	150,869	-	372,465	-		111,966		100/100
Currency swap - Rec fixed USD [Pay fixed NZD] ; 2018-FXS-407273	Q7702#AC8 PORTS OF AUCKLAND LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/12/2018	06/21/2033	-	6,537,900	4.3640% [5.3200%]	-	-	(11,739)	372,465	..	84,452	-	372,465	-		125,479		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158752	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	10,302,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	233,547	1,826,175	..	2,076,449	-	316,550	-		196,681		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158756	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	20,605,000	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	467,094	3,652,350	..	4,152,897	-	633,100	-		393,362		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158757	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	40,417,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	916,222	7,164,225	..	8,146,068	-	1,241,850	-		771,595		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243340	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	2,807,145	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	62,295	655,463	..	707,967	-	80,355	-		46,027		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243344	G0566*AC3 ARQIVA PP FINANCING PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	5,614,290	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	124,589	1,310,925	..	1,415,934	-	160,710	-		92,053		100/100
Currency swap - Rec fixed USD [Pay floating NZD] ; 2018-FXS-412065	Q7161#AB4 Orion New Zeland Limited	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	07/26/2018	09/20/2030	-	9,229,368	4.1640% [NZD BKBM 3M+1.6100%]	-	-	2,934	213,248	..	140,536	-	213,248	-		159,730		100/100
Currency swap - Rec fixed USD [Pay floating NZD] ; 2018-FXS-414032	Pending Settlement - Powerco	N/A	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	08/16/2018	12/13/2025	-	3,819,880	4.0830% [NZD BKBM 3M+1.5800%]	-	-	-	(25,230)	..	(45,007)	-	(25,230)	-		51,278		100/100
Currency swap - Rec fixed USD [Pay floating NZD] ; 2018-FXS-414038	Pending Settlement - Powerco	N/A	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	08/16/2018	12/13/2030	-	1,975,500	4.2730% [NZD BKBM 3M+1.8100%]	-	-	-	(13,350)	..	(40,427)	-	(13,350)	-		34,516		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	16,514,562	131,342,089	XX	41,869,547	0	73,510,295	0	0	39,530,901	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	16,514,562	131,342,089	XX	41,869,547	0	73,510,295	0	0	39,530,901	XXX	XXX

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Other - Interest Rate																						
Interest rate swaps - Rec fixed [Pay fixed] ; 2015-INF-290561	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	08/27/2015	02/15/2045	-	53,458,360	3.3100% [0.7500%]	-	-	826,394	(7,828,987)		(7,828,987)	(166,458)	-	-		1,373,299		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0181	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	10/10/2008	10/14/2018	-	50,000,000	4.4000% [USD LIBOR 3M]	-	-	854,859	42,068		42,068	(960,643)	-	-		48,962		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0185	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/24/2008	10/28/2018	-	100,000,000	3.9250% [USD LIBOR 3M]	-	-	1,388,726	125,112		125,112	(1,600,098)	-	-		138,485		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0200	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018	-	100,000,000	5.2125% [USD LIBOR 3M]	-	-	2,367,572	381,699		381,699	(2,563,254)	-	-		181,319		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0205	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/24/2008	11/26/2018	-	100,000,000	3.5275% [USD LIBOR 3M]	-	-	1,109,464	178,407		178,407	(1,323,190)	-	-		197,588		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0206	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018	-	100,000,000	3.5300% [USD LIBOR 3M]	-	-	1,111,332	178,792		178,792	(1,325,033)	-	-		197,588		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0209	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	11/28/2008	12/02/2018	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	836,610	139,698		139,698	(1,072,342)	-	-		207,727		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0210	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2008	01/12/2023	-	150,000,000	4.5775% [USD LIBOR 3M]	-	-	2,755,836	9,032,315		9,032,315	(7,568,203)	-	-		1,553,002		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0212	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	637,409	94,584		94,584	(876,294)	-	-		210,999		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0213	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	637,409	94,584		94,584	(876,294)	-	-		210,999		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/03/2008	12/05/2018	-	100,000,000	2.9400% [USD LIBOR 3M]	-	-	660,594	102,446		102,446	(896,831)	-	-		212,616		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0217	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/04/2008	12/08/2018	-	100,000,000	2.9375% [USD LIBOR 3M]	-	-	653,104	108,013		108,013	(897,604)	-	-		217,394		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0220	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/08/2008	12/10/2018	-	50,000,000	3.0050% [USD LIBOR 3M]	-	-	350,663	60,548		60,548	(473,806)	-	-		110,261		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0232	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	61,366	(12,639)		(12,639)	(213,903)	-	-		119,215		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0233	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	61,366	(12,639)		(12,639)	(213,903)	-	-		119,215		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0240	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/22/2008	12/24/2018	-	100,000,000	2.5050% [USD LIBOR 3M]	-	-	268,958	22,084		22,084	(576,923)	-	-		241,287		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0241	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/23/2008	12/29/2018	-	100,000,000	2.5400% [USD LIBOR 3M]	-	-	292,380	28,167		28,167	(610,969)	-	-		248,282		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0243	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/29/2008	12/31/2018	-	100,000,000	2.4838% [USD LIBOR 3M]	-	-	250,349	14,124		14,124	(569,535)	-	-		251,025		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0244	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018	-	50,000,000	2.4825% [USD LIBOR 3M]	-	-	124,707	6,906		6,906	(284,307)	-	-		125,513		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0245	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2008	01/05/2019	-	50,000,000	2.4550% [USD LIBOR 3M]	-	-	120,155	(1,989)		(1,989)	(282,408)	-	-		128,878		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0003	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	01/21/2009	01/23/2019	-	100,000,000	2.5925% [USD LIBOR 3M]	-	-	367,204	29,218		29,218	(697,572)	-	-		280,655		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019	-	100,000,000	3.1100% [USD LIBOR 3M]	-	-	779,784	257,373		257,373	(1,147,108)	-	-		332,075		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019	-	100,000,000	3.2060% [USD LIBOR 3M]	-	-	849,569	300,768		300,768	(1,216,965)	-	-		334,131		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0123	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019	-	50,000,000	3.6750% [USD LIBOR 3M]	-	-	608,827	407,253		407,253	(928,332)	-	-		235,177		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0124	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2019	-	50,000,000	3.6720% [USD LIBOR 3M]	-	-	607,706	405,950		405,950	(927,237)	-	-		235,177		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0127	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019	-	100,000,000	3.7935% [USD LIBOR 3M]	-	-	1,301,247	936,411		936,411	(1,956,964)	-	-		474,703		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0131	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	09/16/2009	09/18/2019	-	50,000,000	3.6950% [USD LIBOR 3M]	-	-	594,629	441,257		441,257	(956,563)	-	-		245,856		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2009	10/28/2019	-	25,000,000	3.7500% [USD LIBOR 3M]	-	-	314,369	250,030		250,030	(514,506)	-	-		129,706		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0144	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019	-	25,000,000	3.7400% [USD LIBOR 3M]	-	-	312,494	247,394		247,394	(512,677)	-	-		129,706		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0148	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/26/2009	10/28/2019	-	25,000,000	4.5820% [USD LIBOR 3M]	-	-	470,369	469,381		469,381	(666,721)	-	-		129,706		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0156	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2009	11/06/2024	-	50,000,000	5.0000% [USD LIBOR 3M]	-	-	1,095,646	5,309,707		5,309,707	(3,213,074)	-	-		617,801		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0157	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/04/2009	11/06/2024	-	25,000,000	5.0000% [USD LIBOR 3M]	-	-	547,823	2,654,854		2,654,854	(1,606,537)	-	-		308,901		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0166	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2009	12/14/2024	-	150,000,000	5.0700% [USD LIBOR 3M]	-	-	3,345,617	16,792,501		16,792,501	(9,796,155)	-	-		1,869,135		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0168	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/10/2009	12/15/2024	-	100,000,000	5.0900% [USD LIBOR 3M]	-	-	2,238,458	11,307,611		11,307,611	(6,543,640)	-	-		1,246,365		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0169	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024	-	100,000,000	5.0925% [USD LIBOR 3M]	-	-	2,240,326	11,321,661		11,321,661	(6,545,625)	-	-		1,246,365		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0170	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/10/2009	12/14/2024	-	50,000,000	5.1000% [USD LIBOR 3M]	-	-	1,126,414	5,681,796		5,681,796	(3,277,294)	-	-		623,045		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0176	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	-	50,000,000	5.1300% [USD LIBOR 3M]	-	-	1,134,173	5,766,200		5,766,200	(3,287,700)	-	-		623,182		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0177	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	-	50,000,000	5.2300% [USD LIBOR 3M]	-	-	-	8,461,575		8,461,575	(2,984,554)	-	-		837,376		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0028	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025	-	50,000,000	5.3500% [USD LIBOR 3M]	-	-	1,226,118	6,496,330		6,496,330	(3,421,651)	-	-		630,286		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0029	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	02/05/2025	-	25,000,000	5.3500% [USD LIBOR 3M]	-	-	613,059	3,248,165		3,248,165	(1,710,825)	-	-		315,143		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	50,000,000	5.4600% [USD LIBOR 3M]	-	-	1,027,565	9,492,142		9,492,142	(4,016,809)	-	-		765,927		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	25,000,000	5.5190% [USD LIBOR 3M]	-	-	522,960	4,865,427		4,865,427	(2,019,770)	-	-		382,963		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0044	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	02/11/2010	02/17/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	608,238	6,821,030		6,821,030	(2,927,299)	-	-		506,127		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0045	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/11/2010	02/16/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	608,204	6,817,241		6,817,241	(2,925,694)	-	-		506,085		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0048	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/17/2010	02/20/2028	-	25,000,000	5.5200% [USD LIBOR 3M]	-	-	512,083	4,874,823		4,874,823	(2,011,430)	-	-		383,187		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0053	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	625,435	7,142,655		7,142,655	(2,957,336)	-	-		506,381		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0054	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	625,435	7,142,655		7,142,655	(2,957,336)	-	-		506,381		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0056	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/18/2010	02/22/2028	-	25,000,000	5.5800% [USD LIBOR 3M]	-	-	515,702	4,996,622		4,996,622	(2,017,113)	-	-		383,299		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0058	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028	-	25,000,000	5.6000% [USD LIBOR 3M]	-	-	518,730	5,037,144		5,037,144	(2,020,886)	-	-		383,299		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0114	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/27/2010	04/29/2027	-	50,000,000	5.2425% [USD LIBOR 3M]	-	-	1,188,426	8,023,154		8,023,154	(3,970,202)	-	-		732,443		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0119	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027	-	50,000,000	5.0350% [USD LIBOR 3M]	-	-	1,114,411	7,263,056		7,263,056	(3,886,477)	-	-		733,961		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0121	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027	-	200,000,000	5.0100% [USD LIBOR 3M]	-	-	4,417,744	28,685,089		28,685,089	(15,506,169)	-	-		2,936,310		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0122	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.0700% [USD LIBOR 3M]	-	-	1,130,546	7,406,553		7,406,553	(3,905,859)	-	-		734,544		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0125	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027	-	100,000,000	4.6160% [USD LIBOR 3M]	-	-	1,926,342	11,430,120		11,430,120	(7,440,757)	-	-		1,472,115		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0126	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027	-	50,000,000	4.6125% [USD LIBOR 3M]	-	-	961,859	5,701,839		5,701,839	(3,718,853)	-	-		736,058		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0129	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	399,404	6,826,571		6,826,571	(3,385,229)	-	-		777,685		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0130	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	399,404	6,826,571		6,826,571	(3,385,229)	-	-		777,685		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0132	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	150,000,000	4.7938% [USD LIBOR 3M]	-	-	1,175,791	20,923,242		20,923,242	(10,149,914)	-	-		2,334,047		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0133	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028	-	150,000,000	4.7913% [USD LIBOR 3M]	-	-	1,174,568	20,891,684		20,891,684	(10,148,074)	-	-		2,334,047		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0140	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8150% [USD LIBOR 3M]	-	-	358,622	7,078,973		7,078,973	(3,351,110)	-	-		779,115		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0142	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028	-	25,000,000	4.8200% [USD LIBOR 3M]	-	-	179,679	3,549,904		3,549,904	(1,676,128)	-	-		389,558		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/10/2010	06/14/2028	-	100,000,000	4.7700% [USD LIBOR 3M]	-	-	703,995	13,782,909		13,782,909	(6,681,602)	-	-		1,558,230		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0144	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028	-	25,000,000	4.8300% [USD LIBOR 3M]	-	-	180,415	3,570,739		3,570,739	(1,677,273)	-	-		389,558		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0145	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8500% [USD LIBOR 3M]	-	-	363,775	7,224,820		7,224,820	(3,359,129)	-	-		779,115		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0146	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/10/2010	06/14/2027	-	50,000,000	4.8350% [USD LIBOR 3M]	-	-	1,027,407	6,567,767		6,567,767	(3,815,181)	-	-		737,800		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0252	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.0450% [USD LIBOR 3M]	-	-	-	12,996,845		12,996,845	(9,769,764)	-	-		2,238,211		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0253	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030	-	100,000,000	4.1525% [USD LIBOR 3M]	-	-	-	7,816,445		7,816,445	(5,453,434)	-	-		1,733,829		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0258	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	-	50,000,000	4.2100% [USD LIBOR 3M]	-	-	-	4,137,064		4,137,064	(2,731,925)	-	-		867,606		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0259	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	6,350,308		6,350,308	(4,562,730)	-	-		1,173,990		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0261	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	6,350,308		6,350,308	(4,562,730)	-	-		1,173,990		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0263	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	6,558,110		6,558,110	(4,574,799)	-	-		1,173,990		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0264	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	6,558,110		6,558,110	(4,574,799)	-	-		1,173,990		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0265	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/08/2010	10/12/2030	-	50,000,000	4.2400% [USD LIBOR 3M]	-	-	-	4,257,396		4,257,396	(2,735,963)	-	-		867,507		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0269	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	-	50,000,000	4.3000% [USD LIBOR 3M]	-	-	-	7,732,698		7,732,698	(4,640,963)	-	-		1,174,136		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8217	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	-	21,653,290	3.4975% [USD LIBOR 3M]	-	-	369,622	1,842,427		1,842,427	1,842,427	-	-		478,243		0004
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8218	Liability Portfolio	N/A	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038	-	19,200,000	4.1628% [USD LIBOR 3M]	-	-	498,385	5,784,493		5,784,493	5,784,493	-	-		429,472		0004
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8221	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040	-	19,785,000	3.2827% [USD LIBOR 3M]	-	-	289,326	636,771		636,771	636,771	-	-		458,857		0004
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8222	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040	-	17,345,000	3.2489% [USD LIBOR 3M]	-	-	246,713	408,791		408,791	408,791	-	-		406,928		0004
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125854	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	-	50,000,000	5.2275% [USD LIBOR 3M]	-	-	1,180,630	7,067,574		7,067,574	(3,662,541)	-	-		682,085		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125855	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/07/2011	03/09/2026	-	50,000,000	5.2375% [USD LIBOR 3M]	-	-	1,184,367	7,100,627		7,100,627	(3,666,683)	-	-		682,085		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125857	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026	-	50,000,000	5.2250% [USD LIBOR 3M]	-	-	1,179,696	7,059,311		7,059,311	(3,661,506)	-	-		682,085		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125901	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026	-	50,000,000	5.2450% [USD LIBOR 3M]	-	-	1,187,552	7,127,785		7,127,785	(3,671,574)	-	-		682,210		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-138441	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.4310% [USD LIBOR 3M]	-	-	894,706	(4,993,827)		(4,993,827)	(7,569,451)	-	-		2,563,442		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-139503	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026	-	100,000,000	2.6750% [USD LIBOR 3M]	-	-	433,916	(2,951,181)		(2,951,181)	(5,429,983)	-	-		1,411,062		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143332	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021	-	100,000,000	2.1200% [USD LIBOR 3M]	-	-	(4,896)	(2,621,665)		(2,621,665)	(2,333,677)	-	-		869,183		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143336	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1200% [USD LIBOR 3M]	-	-	(2,448)	(1,310,833)		(1,310,833)	(1,166,838)	-	-		434,592		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143337	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1300% [USD LIBOR 3M]	-	-	1,288	(1,296,493)		(1,296,493)	(1,170,507)	-	-		434,592		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143512	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/06/2011	10/11/2031	-	100,000,000	2.6300% [USD LIBOR 3M]	-	-	381,835	(5,495,058)		(5,495,058)	(7,361,999)	-	-		1,805,433		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143513	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	792,807	365,109		365,109	(7,938,317)	-	-		1,805,433		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143535	Variable Annuities	Exh 5	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	-	100,000,000	2.2000% [USD LIBOR 3M]	-	-	60,529	(2,402,090)		(2,402,090)	(2,402,002)	-	-		870,758		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143541	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	10/06/2011	10/11/2021	-	50,000,000	2.2013% [USD LIBOR 3M]	-	-	30,732	(1,199,245)		(1,199,245)	(1,201,460)	-	-		435,379		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143542	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	10/06/2011	10/11/2021	-	50,000,000	2.2000% [USD LIBOR 3M]	-	-	30,265	(1,201,045)		(1,201,045)	(1,201,001)	-	-		435,379		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144001	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	-	50,000,000	2.3300% [USD LIBOR 3M]	-	-	79,929	(1,015,319)		(1,015,319)	(1,251,328)	-	-		435,772		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144089	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031	-	100,000,000	3.4700% [USD LIBOR 3M]	-	-	1,014,801	3,454,033		3,454,033	(8,245,571)	-	-		1,806,002		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146436	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/10/2011	06/20/2026	-	150,000,000	3.3700% [USD LIBOR 3M]	-	-	1,409,623	2,846,742		2,846,742	(8,861,634)	-	-		2,084,680		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146983	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/17/2011	07/02/2029	-	215,000,000	2.9275% [USD LIBOR 3M]	-	-	1,269,277	(3,904,637)		(3,904,637)	(14,598,177)	-	-		3,526,532		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147213	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	-	330,000,000	3.1270% [USD LIBOR 3M]	-	-	2,472,874	772,615		772,615	(18,823,259)	-	-		4,587,109		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/21/2011	07/25/2026	-	195,000,000	3.1200% [USD LIBOR 3M]	-	-	1,499,564	348,984		348,984	(11,221,275)	-	-		2,726,850		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147377	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/22/2011	07/01/2025	-	100,000,000	3.0100% [USD LIBOR 3M]	-	-	652,007	(442,324)		(442,324)	(5,152,360)	-	-		1,299,631		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148074	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/30/2011	12/02/2026	-	100,000,000	3.3025% [USD LIBOR 3M]	-	-	928,144	1,462,005		1,462,005	(6,072,918)	-	-		1,429,867		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148082	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	11/30/2011	12/02/2026	-	100,000,000	3.3000% [USD LIBOR 3M]	-	-	926,276	1,444,055		1,444,055	(6,070,788)	-	-		1,429,867		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148097	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	-	100,000,000	3.3100% [USD LIBOR 3M]	-	-	933,749	1,515,856		1,515,856	(6,079,310)	-	-		1,429,867		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148152	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	11/30/2011	12/02/2026	-	100,000,000	3.3150% [USD LIBOR 3M]	-	-	937,485	1,551,757		1,551,757	(6,083,571)	-	-		1,429,867		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-150238	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/15/2011	07/25/2028	-	115,000,000	3.2100% [USD LIBOR 3M]	-	-	166,700	893,297		893,297	(6,750,371)	-	-		1,802,298		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158381	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	03/14/2012	06/15/2044	-	27,000,000	3.6100% [USD LIBOR 3M]	-	-	-	2,008,471		2,008,471	2,008,471	-	-		684,731		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185276	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	12/18/2012	12/20/2027	-	50,000,000	2.3575% [USD LIBOR 3M]	-	-	91,593	(3,000,553)		(3,000,553)	(2,831,833)	-	-		759,416		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185278	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/18/2012	12/20/2027	-	50,000,000	2.3570% [USD LIBOR 3M]	-	-	91,406	(3,002,547)		(3,002,547)	(2,831,611)	-	-		759,416		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-187572	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/16/2013	07/07/2026	-	118,000,000	2.9300% [USD LIBOR 3M]	-	-	708,418	(1,325,957)		(1,325,957)	(6,561,770)	-	-		1,644,884		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197327	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	04/18/2013	04/22/2033	-	10,000,000	2.6207% [USD LIBOR 3M]	-	-	38,716	(621,073)		(621,073)	(786,436)	-	-		190,852		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197374	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	04/19/2013	04/23/2033	-	25,000,000	2.6217% [USD LIBOR 3M]	-	-	97,256	(1,550,496)		(1,550,496)	(1,967,418)	-	-		477,176		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199767	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/22/2013	05/24/2028	-	50,000,000	2.7120% [USD LIBOR 3M]	-	-	246,090	(1,673,660)		(1,673,660)	(3,090,073)	-	-		776,804		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201329	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/04/2013	06/06/2028	-	50,000,000	2.8600% [USD LIBOR 3M]	-	-	300,492	(1,066,226)		(1,066,226)	(3,162,387)	-	-		778,236		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201330	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2013	06/06/2028	-	50,000,000	2.8620% [USD LIBOR 3M]	-	-	301,239	(1,057,908)		(1,057,908)	(3,163,294)	-	-		778,236		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201836	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028	-	50,000,000	2.8675% [USD LIBOR 3M]	-	-	299,181	(1,036,492)		(1,036,492)	(3,168,461)	-	-		778,786		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201837	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	06/07/2013	06/11/2028	-	50,000,000	2.8670% [USD LIBOR 3M]	-	-	298,994	(1,038,574)		(1,038,574)	(3,168,234)	-	-		778,786		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323869	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	-	500,000,000	3.6150% [USD LIBOR 3M]	-	-	5,570,001	17,847,906		17,847,906	(30,564,893)	-	-		6,950,165		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-325872	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	250,000,000	2.9300% [USD LIBOR 3M]	18,650,000	-	1,500,885	(2,809,230)		(2,809,230)	(13,902,055)	-	-		3,484,924		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327731	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	250,000,000	4.8150% [USD LIBOR 3M]	19,200,000	-	5,089,326	29,730,318		29,730,318	(17,952,961)	-	-		3,496,574		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329025	Asset Portfolio	D 1	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	08/05/2016	08/09/2046	-	250,000,000	1.7988% [USD LIBOR 3M]	-	-	(485,820)	(66,258,928)		(66,258,928)	(29,046,369)	-	-		6,599,800		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329026	Asset Portfolio	D 1	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76.	08/05/2016	08/09/2046	-	250,000,000	1.8235% [USD LIBOR 3M]	-	-	(439,585)	(65,070,665)		(65,070,665)	(29,121,507)	-	-		6,599,800		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329054	Asset Portfolio	D 1	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	08/05/2016	08/09/2046	-	150,000,000	1.8320% [USD LIBOR 3M]	-	-	(254,224)	(38,797,547)		(38,797,547)	(17,487,859)	-	-		3,959,880		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329167	Asset Portfolio	D 1	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	08/08/2016	08/10/2046	-	100,000,000	1.8300% [USD LIBOR 3M]	-	-	(165,197)	(25,901,223)		(25,901,223)	(11,654,706)	-	-		2,640,050		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329261	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/09/2016	08/11/2046	-	200,000,000	1.7950% [USD LIBOR 3M]	-	-	(381,488)	(53,220,933)		(53,220,933)	(23,318,685)	-	-		5,280,359		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329358	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/10/2016	08/12/2046	-	200,000,000	1.7688% [USD LIBOR 3M]	-	-	(411,250)	(54,230,335)		(54,230,335)	(23,256,772)	-	-		5,280,618		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329561	Asset Portfolio	D 1	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	08/11/2016	08/15/2046	-	150,000,000	1.7738% [USD LIBOR 3M]	-	-	(297,259)	(40,525,177)		(40,525,177)	(17,452,137)	-	-		3,961,048		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329564	Asset Portfolio	D 1	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	08/11/2016	08/15/2046	-	150,000,000	1.7873% [USD LIBOR 3M]	-	-	(282,127)	(40,136,129)		(40,136,129)	(17,475,907)	-	-		3,961,048		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329583	Asset Portfolio	D 1	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	08/11/2016	08/15/2046	-	200,000,000	1.7673% [USD LIBOR 3M]	-	-	(406,059)	(54,283,278)		(54,283,278)	(23,254,191)	-	-		5,281,397		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330004	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/16/2016	08/18/2046	-	250,000,000	1.7750% [USD LIBOR 3M]	-	-	(494,899)	(67,479,259)		(67,479,259)	(29,080,540)	-	-		6,602,718		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334082	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2016	09/20/2046	-	200,000,000	1.8861% [USD LIBOR 3M]	-	-	(323,779)	(49,747,657)		(49,747,657)	(23,474,496)	-	-		5,290,726		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334141	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2016	09/20/2046	-	150,000,000	1.8925% [USD LIBOR 3M]	-	-	(235,616)	(37,123,593)		(37,123,593)	(17,621,317)	-	-		3,968,044		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334305	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/19/2016	09/21/2046	-	100,000,000	1.9000% [USD LIBOR 3M]	-	-	(160,264)	(24,593,313)		(24,593,313)	(11,736,475)	-	-		2,645,492		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334586	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/21/2016	09/23/2046	-	100,000,000	1.8743% [USD LIBOR 3M]	-	-	(196,354)	(25,095,087)		(25,095,087)	(11,699,122)	-	-		2,645,751		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-335923	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/04/2016	10/06/2046	-	150,000,000	1.8640% [USD LIBOR 3M]	-	-	(299,337)	(38,320,688)		(38,320,688)	(17,813,651)	-	-		3,971,150		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2018-IRS-389423	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	905,000,000	2.3837% [USD LIBOR 3M]	-	-	2,257,514	(101,617,729)		(101,617,729)	(80,926,800)	-	-		19,544,016		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2018-IRS-409952	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/05/2011	07/09/2028	-	250,000,000	5.0400% [USD LIBOR 3M]	-	20,625,000	1,487,040	40,316,253		40,316,253	19,691,253	-	-		3,909,288		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2018-IRS-411677	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028	-	300,000,000	3.2100% [USD LIBOR 3M]	-	(6,035,000)	434,869	2,330,340		2,330,340	8,365,340	-	-		4,701,646		0007
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133171	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/16/2011	06/20/2026	-	300,000,000	USD LIBOR 3M[4.7175%]	-	-	(5,839,893)	(33,323,664)		(33,323,664)	21,110,987	-	-		4,169,360		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133514	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026	-	260,000,000	USD LIBOR 3M[4.7600%]	-	-	(5,098,338)	(29,624,242)		(29,624,242)	18,385,452	-	-		3,614,726		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133895	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/24/2011	06/27/2028	-	103,000,000	USD LIBOR 3M[4.8300%]	-	-	(649,595)	(14,753,543)		(14,753,543)	6,820,500	-	-		1,607,918		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134125	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/29/2011	07/02/2029	-	300,000,000	USD LIBOR 3M[4.5850%]	-	-	(5,486,647)	(39,761,191)		(39,761,191)	25,086,846	-	-		4,920,742		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134288	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	150,000,000	USD LIBOR 3M[4.9200%]	-	-	(3,130,989)	(18,813,695)		(18,813,695)	10,846,769	-	-		2,090,954		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135843	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028	-	160,000,000	USD LIBOR 3M[4.9700%]	-	-	(740,374)	(24,947,102)		(24,947,102)	10,377,962	-	-		2,507,545		0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135847	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2026	-	300,000,000	USD LIBOR 3M[4.8500%]	-	-	(6,185,105)	(36,404,562)	..	(36,404,562)	21,628,146	-	-		4,195,154		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180085	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3563%]	-	-	(106,082)	2,959,806	..	2,959,806	2,815,161	-	-		753,531		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2015-INF-292976	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045	-	53,458,360	USD LIBOR 3M+0.6850%[0.7500%]	-	-	599,058	(5,352,555)	..	(5,352,555)	5,010,696	-	-		1,373,299		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288523	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	USD LIBOR 3M+0.8840%[2.7000%]	-	-	40,619	416,749	..	416,749	416,749	-	-		135,788		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288958	879360B#1 TELEDYNE TECHNOLOGIES INC	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020	-	25,000,000	USD LIBOR 3M+1.0070%[2.8100%]	-	-	57,213	479,947	..	479,947	479,947	-	-		163,439		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-293520	85915#AK7 STERICYCLE INC	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021	-	19,000,000	USD LIBOR 1M+1.3235%[2.8900%]	-	-	49,911	752,192	..	752,192	752,192	-	-		164,695		0002
0919999. Total-Swaps-Hedging Other-Interest Rate										37,850,000	14,590,000	65,944,821	(514,635,570)	XX	(514,635,570)	###########	0	0	0	235,475,840	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2018-CDS-410467	Macro Credit Hedge	D 1	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2018	06/20/2023	-	2,400,000	0.0000 [1.0000]	-	210,064	(5,400)	250,760	..	250,760	40,696	-	-		-	3FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2018-CDS-410470	Macro Credit Hedge	D 1	Credit	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2018	06/20/2023	-	5,500,000	0.0000 [1.0000]	-	457,392	(12,847)	574,658	..	574,658	117,266	-	-		-	3FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2018-CDS-410616	Macro Credit Hedge	D 1	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	07/11/2018	06/20/2023	-	2,800,000	0.0000 [1.0000]	-	255,945	(6,222)	292,553	..	292,553	36,608	-	-		-	3FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2018-CDS-415992	Macro Credit Hedge	D 1	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2018	12/20/2023	-	10,000,000	0.0000 [1.0000]	-	189,141	(6,389)	66,165	..	66,165	(122,976)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2018-CDS-416022	Macro Credit Hedge	D 1	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2018	12/20/2023	-	10,000,000	0.0000 [1.0000]	-	184,475	(6,389)	66,165	..	66,165	(118,309)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2018-CDS-418186	Macro Credit Hedge	D 1	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2018	12/20/2023	-	17,500,000	0.0000 [1.0000]	-	1,428,694	(4,375)	1,289,669	..	1,289,669	(139,025)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T;2017-CDS-382704	AT&T INC (Multiple Cusips)	D 1	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	(243,969)	-	(75,833)	(239,347)	..	(239,347)	20,631	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T;2017-CDS-383584	AT&T INC (Multiple Cusips)	D 1	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	(237,939)	-	(75,833)	(239,347)	..	(239,347)	20,631	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION;COF;2016-CDS-308335	14042E3Y4 CAPITAL ONE NA 2.9500 2021-07-23	D 1	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2016	09/20/2021	-	5,000,000	0.0000 [1.0000]	(72,149)	-	(37,917)	(125,525)	..	(125,525)	30,973	-	-		-	1FE	0008
0929999. Total-Swaps-Hedging Other-Credit Default										(554,057)	2,725,711	(231,206)	1,935,750	XX	1,935,750	(113,505)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371111	Q0697#AF3 AUSGRID FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(25,468)	(3,906)	..	(3,906)	(299,816)	363,320	-		92,541		0009
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0041	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	-	27,764,161	5.6800% [5.1876%]	-	-	342,901	8,137,669	..	8,137,669	434,089	3,435,484	-		617,414		0009

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0050	667869AA9 NORTHWEST CONNECT GROUP 5.9500 2041-04-30	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	-	12,683,079	6.3000% [5.9500%]	-	-	134,517	3,001,953		3,001,953	(520,268)	330,503	-		301,455		0009
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0059	82028KAP6 SHAW COMMUNICATIONS INC 5.65% 10/1/2019	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2009	10/01/2019	-	921,234	5.4500% [5.6500%]	-	-	5,132	144,876		144,876	(2,724)	24,482	-		4,612		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-143771	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2011	11/30/2019	-	12,000,000	4.5300% [4.4950%]	-	-	58,669	1,229,161		1,229,161	111,977	351,678	-		64,820		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194884	67777LAB9 OI EUROPEAN GROUP BV	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021	-	1,294,700	5.5825% [4.8750%]	-	-	10,714	62,500		62,500	(3,287)	39,300	-		10,238		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-239861	G8249JAF2 SMURFIT KAPPA ACQUISITIONS 3.2500 2021-06-01	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2014	06/01/2021	-	1,361,000	4.4380% [3.2500%]	-	-	16,955	139,673		139,673	(12,693)	39,300	-		11,122		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243910	U6415RAD5 NEWELL BRANDS INC	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2014	10/01/2021	-	2,719,400	5.3570% [3.7500%]	-	-	42,027	300,753		300,753	(95,647)	78,600	-		23,572		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-251703	15089QAE4 CELANESE US HOLDINGS LLC 3.2500 2019-10-15	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2014	10/15/2019	-	1,165,500	5.1050% [3.2500%]	-	-	18,216	106,525		106,525	(13,625)	35,370	-		5,946		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-270917	G38343AE2 INTL GAME TECHNOLOGY PLC 4.7500 2023-02-15	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022	-	7,919,100	6.9002% [4.7500%]	-	-	115,324	(623,245)		(623,245)	(110,339)	275,100	-		77,961		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274569	59010QAA4 MERLIN ENTERTAINMENTS PLC 2.7500 2022-03-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2015	03/15/2022	-	3,673,250	4.9860% [2.7500%]	-	-	50,677	(562,999)		(562,999)	(51,855)	137,550	-		34,151		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287582	G97745AB2 Schaeffler Finance 3.25 5/2025	D 1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020	-	2,180,600	5.0330% [3.2500%]	-	-	24,732	(209,038)		(209,038)	232	78,600	-		13,897		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287690	F2R907AA4 CCK 3.375% 5/15/2025	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2015	05/15/2025	-	2,169,600	5.3113% [3.3750%]	-	-	27,027	(329,364)		(329,364)	(44,647)	78,600	-		27,927		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305126	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2016	11/15/2022	-	634,901	5.6575% [3.7500%]	-	-	7,640	(86,774)		(86,774)	(8,526)	22,991	-		6,450		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305129	U05796AF1 BALL Corporation 4.375% 12/15/2023	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2016	12/15/2023	-	949,813	6.2975% [4.3750%]	-	-	11,416	(143,428)		(143,428)	(14,230)	34,388	-		10,841		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305138	G8762ZAD8 TESCO CORPORATE TREASURY SERVI	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2016	07/01/2024	-	602,619	4.2835% [2.5000%]	-	-	7,520	(88,749)		(88,749)	(12,325)	21,812	-		7,229		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305622	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2016	11/15/2022	-	1,014,165	5.6275% [3.7500%]	-	-	12,122	(133,802)		(133,802)	(13,604)	36,549	-		10,304		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318423	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019	-	669,882	8.6250% [6.7500%]	-	-	8,789	(12,406)		(12,406)	4,237	22,873	-		2,641		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318855	F85783AF9 SPCM SA	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2016	06/15/2023	-	2,280,000	4.9050% [2.8750%]	-	-	33,755	(166,445)		(166,445)	(46,335)	78,600	-		24,740		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319480	DE000A2AA0X3 WEPA HYGIENEPRODUKTE GMBH	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	387,600	5.4988% [3.7500%]	-	-	4,767	(11,154)		(11,154)	2,076	13,362	-		1,528		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319495	DE000A2AA0X3 WEPA HYGIENEPRODUKTE GMBH	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	1,026,000	5.4988% [3.7500%]	-	-	12,617	(29,524)		(29,524)	5,495	35,370	-		4,046		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320428	L4678SAB4 HANESBRANDS FINANCE LUXEMBOURG	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	448,840	5.5975% [3.5000%]	-	-	6,646	(43,621)		(43,621)	(9,567)	15,720	-		5,364		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320436	L4678SAB4 HANESBRANDS FINANCE LUXEMBOURG	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	2,889,408	5.5975% [3.5000%]	-	-	42,781	(280,808)		(280,808)	(61,588)	101,198	-		34,529		0009

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329420	G03762HU1 ANGLO AMERICAN CAPITAL PLC 3.2500 2023-04-03	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	-	1,117,000	5.4875% [3.2500%]	-	-	16,377	(101,196)		(101,196)	(56,696)	39,300	-		11,860		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335662	P8055KTM7 ARGENTINA REPUBLIC OF GOVT 7.8200 2033-12-31	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	695,662	10.5100% [7.8200%]	-	-	33,087	(85,744)		(85,744)	(60,490)	24,336	-		13,589		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-352339	P78625DP5 PETROLEOS MEXICANOS	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/03/2017	04/21/2027	-	7,381,500	5.2150% [2.7500%]	-	-	114,016	(1,098,318)		(1,098,318)	(349,318)	275,100	-		107,992		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357550	B9550@AA9 UMICORE SA	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2027	-	2,556,000	4.0000% [1.8400%]	-	-	37,722	(352,336)		(352,336)	(85,495)	94,320	-		38,746		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357719	CTL Logistics 8.0000 2021-06-30	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/06/2017	06/30/2021	-	1,452,940	0.0000% [0.0000%]	-	-	-	(114,144)		(114,144)	(55,052)	40,612	-		12,049		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368563	X0827*AA3 BUDAPEST AIRPORT ZRT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2027	-	2,928,660	4.8830% [2.8200%]	-	-	44,294	(231,399)		(231,399)	(141,726)	100,962	-		43,453		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368569	X0827*AB1 BUDAPEST AIRPORT ZRT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2032	-	2,928,660	5.1860% [3.3100%]	-	-	39,876	(288,024)		(288,024)	(164,837)	100,962	-		54,419		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368570	X0032*AA4 AIRPORT HUNGARY KFT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2027	-	4,481,340	4.8830% [2.8200%]	-	-	67,777	(354,079)		(354,079)	(216,864)	154,488	-		66,490		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368571	X0032*AB2 AIRPORT HUNGARY KFT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2032	-	4,481,340	5.1860% [3.3100%]	-	-	61,018	(440,724)		(440,724)	(252,228)	154,488	-		83,270		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-399276	XS1807306482 EGYPT ARAB REPUBLIC OF 4.7500 2026-04-16	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/12/2018	04/16/2026	-	3,076,750	7.7975% [4.7500%]	-	-	46,185	196,838		196,838	23,838	173,000	-		42,265		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-408698	XS1846666185 ENERGIZER GAMMA ACQUISITION BV 4.6250 2026-07-15	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/22/2018	07/15/2021	-	4,660,800	8.0700% [4.6250%]	-	-	37,134	8,705		8,705	(6,095)	14,800	-		38,938		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2007-FXS-0132	U94974BW8 WELLS FARGO & COMPANY 4.625% 11/02/2035	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/09/2007	11/02/2035	-	10,075,000	5.2910% [4.6250%]	-	-	168,328	3,652,669		3,652,669	(334,264)	243,500	-		208,320		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181694	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2012	01/15/2020	-	5,547,500	4.5000% [4.4100%]	-	-	32,480	929,968		929,968	15,740	170,450	-		31,542		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181871	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	8,753,800	6.4750% [6.5500%]	-	-	62,814	560,963		560,963	5,575	267,850	-		191,827		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181872	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/102037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	45,683	407,973		407,973	4,055	194,800	-		139,511		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181873	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	45,683	407,973		407,973	4,055	194,800	-		139,511		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217690	Mortgage Loan LN_0000510064	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	73,203,200	7.0120% [6.4600%]	-	-	953,593	12,362,959		12,362,959	(638,622)	2,181,760	-		1,426,607		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217692	Mortgage Loan LN_0000510064	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	10,457,600	7.0120% [6.4600%]	-	-	136,228	1,766,137		1,766,137	(91,232)	311,680	-		203,801		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217695	Mortgage Loan LN_0000510064	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	31,372,800	7.0120% [6.4600%]	-	-	408,683	5,298,411		5,298,411	(273,695)	935,040	-		611,403		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-272001	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P 3.8750 2023-03-01	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/20/2015	03/01/2023	-	2,612,220	4.4575% [3.8750%]	-	-	22,330	306,448		306,448	(25,514)	82,790	-		27,457		0009

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319723	X3204#AE8 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2031	-	4,740,450	3.8135% [3.3100%]	-	-	24,683	14,798		14,798	(23,916)	160,710	-		83,869		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319733	X3204#AC2 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041	-	4,600,000	4.5680% [3.8130%]	-	-	33,692	(98,427)		(98,427)	11,241	155,840	-		109,168		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319754	X3204#AD0 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036	-	3,881,250	4.3095% [3.6690%]	-	-	24,860	(36,997)		(36,997)	(6,599)	131,490	-		81,243		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-324756	G9645PAD1 WILLIAM HILL PLC 4.8750 2023-09-07	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023	-	1,637,400	5.4300% [4.8750%]	-	-	8,206	(9,696)		(9,696)	(4,627)	58,440	-		18,196		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-335065	G2387#AA6 ASSURA FINANCING LTD 2.6500 2026-10-13	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	10/13/2026	-	2,727,900	3.6850% [2.6500%]	-	-	18,072	(110,623)		(110,623)	(21,554)	102,270	-		38,677		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336585	G3663#AA9 FORTH PORTS LTD 2.6200 2026-12-15	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2016	12/15/2026	-	3,729,000	3.5350% [2.6200%]	-	-	21,111	(364,935)		(364,935)	(16,680)	146,100	-		53,436		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367136	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/27/2017	12/31/2020	-	18,496,118	1.0650% [1.0500%]	-	-	(6,081)	(6,003)		(6,003)	(685,659)	705,262	-		138,869		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368944	G9766#AE4 WORKSPACE GROUP PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2027	-	2,584,400	4.3925% [3.1900%]	-	-	21,637	(97,604)		(97,604)	(17,752)	97,400	-		38,511		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-373723	G5879#AA4 CHURCHILL COLLEGE	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/31/2017	11/01/2057	-	14,789,000	3.8825% [2.4200%]	-	-	152,412	(223,983)		(223,983)	330,488	560,050	-		462,467		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184390	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	15,304,500	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	313,208	2,830,246		2,830,246	(867,900)	462,650	-		326,751		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184393	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	13,693,500	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	280,239	2,532,325		2,532,325	(776,542)	413,950	-		292,356		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184394	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	35,442,000	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	725,323	6,554,254		6,554,254	(2,009,873)	1,071,400	-		756,686		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2013-FXS-201144	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033	-	11,969,100	5.5810% [GBP LIBOR 6M+2.2000%]	-	-	280,317	2,352,977		2,352,977	(746,871)	379,860	-		233,699		0009
Currency swap - Rec fixed USD [Pay floating NZD] ; 2005-FXS-44-2	68618RC*0 Origin Energy Ltd FRN 06/28/2020	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2005	06/28/2020	-	5,776,000	5.2300% [NZD BKBM 3M+0.8540%]	-	-	108,975	566,351		566,351	(165,801)	391,862	-		38,152		0009
Currency swap - Rec floating EUR [Pay floating USD] ; 2007-FXS-0113	FA Hedge	Exh 7	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2007	06/28/2022	-	126,426,000	EUR CMS 10Y/1Y + 0.4000%[USD LIBOR 3M+0.1800%]	-	-	1,007,566	(10,955)		(10,955)	(4,550,798)	(3,733,500)	-		1,223,332		0010
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270680	Mortgage Loan LN_0000510093	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	11,879,208	USD LIBOR 3M+2.3200%[2.5700%]	-	-	150,784	(459,597)		(459,597)	233,095	412,414	-		152,179		0009

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270693	Mortgage Loan LN_0000510098	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-	17,557,320	USD LIBOR 3M+2.3200%[2.5700%]	-	-	222,857	(679,279)	...	(679,279)	344,511	609,543	-		224,919		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270702	Mortgage Loan LN_0000510095	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-	7,097,640	USD LIBOR 3M+2.3200%[2.5700%]	-	-	90,091	(274,602)	...	(274,602)	139,270	246,411	-		90,925		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-285598	Mortgage Loan LN_0000510104	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/23/2015	06/26/2025	-	25,793,600	USD LIBOR 3M+3.2525%[3.8750%]	-	-	233,930	(2,199,183)	...	(2,199,183)	706,176	905,079	-		334,882		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2018-FXS-401004	Mortgage Loan LN_0000510151	B	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	04/27/2018	04/22/2025	-	5,429,481	USD LIBOR 3M+2.4860%[2.5420%]	-	-	52,728	258,725	...	258,725	47,566	211,159	-		69,555		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2018-FXS-401015	Mortgage Loan LN_0000510155	B	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	04/27/2018	04/22/2025	-	2,393,961	USD LIBOR 3M+2.4860%[2.5420%]	-	-	23,249	114,077	...	114,077	20,973	93,104	-		30,668		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2018-FXS-401017	Mortgage Loan LN_0000510153	B	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	04/27/2018	04/22/2025	-	8,580,696	USD LIBOR 3M+2.4860%[2.5420%]	-	-	83,330	408,886	...	408,886	75,173	333,713	-		109,923		0009
Currency swap - Rec floating USD [Pay fixed GBP] ; 2015-FXS-269626	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	01/28/2015	01/27/2020	-	25,268,998	USD LIBOR 3M+1.9250%[3.0210%]	-	-	255,205	3,627,910	...	3,627,910	153,609	809,978	-		145,490		0009
Currency swap - Rec floating USD [Pay floating AUD] ; 2015-FXS-277853	Q0458*AE9 AQUASURE FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/15/2015	07/12/2027	-	24,320,000	USD LIBOR 3M+1.1775%[AUD BBSW 3M+1.5200%]	-	-	(28,832)	1,170,181	...	1,170,181	267,504	1,875,200	-		360,443		0009
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-306458	Mortgage Loan LN_0000510113	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	01/26/2016	11/26/2018	-	1,956,792	USD LIBOR 3M+3.1970%[GBP LIBOR 1M+3.2500%]	-	-	32,596	166,147	...	166,147	51,530	66,865	-		3,866		0009
0939999. Total-Swaps-Hedging Other-Foreign Exchange											0	0	7,472,943	49,255,923	XX	49,255,923	(10,975,272)	18,073,036	0	0	10,304,640	XXX	XXX
Swaps - Hedging Other - Total Return																							
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377239	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	09/28/2017	10/02/2018	-	130,875,213	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	2,717,282	(1,867,156)	...	(1,867,156)	3,448,802	-	-		49,314		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377673	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2017	10/04/2018	-	68,696,852	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	(242,223)	(5,527,791)	...	(5,527,791)	(1,441,433)	-	-		39,333		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377677	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2017	10/04/2018	-	68,745,921	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	(247,027)	(5,531,740)	...	(5,531,740)	(1,442,463)	-	-		39,361		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-378632	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/11/2017	10/16/2018	-	49,528,520	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	1,145,034	(2,487,779)	...	(2,487,779)	(31,127)	-	-		57,706		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-378753	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	10/12/2017	10/18/2018	-	49,660,500	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	1,417,735	(2,480,238)	...	(2,480,238)	(156,113)	-	-		61,213		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380647	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2017	11/06/2018	-	50,114,760	USD LIBOR 3M 0.3750%[USD LIBOR 3M]	-	-	974,353	(1,867,212)		(1,867,212)	(3,201)	-	-		88,704		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380656	Variable Annuities	Exh 5	Equity/Index	Natixis SA KX1WK48MPD4Y2NCUIZ63	11/02/2017	11/06/2018	-	75,172,140	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	1,458,515	(2,801,246)		(2,801,246)	(15,323)	-	-		133,056		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380657	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2017	11/06/2018	-	75,172,140	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	1,464,543	(2,800,392)		(2,800,392)	(7,710)	-	-		133,056		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-389412	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2018	01/24/2019	-	112,285,641	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	2,020,584	(42,034)		(42,034)	(42,034)	-	-		296,627		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-389415	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2018	01/24/2019	-	149,142,760	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	2,683,829	(55,832)		(55,832)	(55,832)	-	-		393,993		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-391400	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2018	02/07/2019	-	82,855,370	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	1,941,788	(201,946)		(201,946)	(201,946)	-	-		239,130		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392193	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/12/2018	02/15/2019	-	97,541,569	USD LIBOR 3M 0.4200%[USD LIBOR 3M]	-	-	1,613,950	(3,410,521)		(3,410,521)	(3,410,521)	-	-		320,875		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392194	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/12/2018	02/15/2019	-	159,921,900	USD LIBOR 3M 0.5450%[USD LIBOR 3M]	-	-	2,738,335	(3,596,474)		(3,596,474)	(3,596,474)	-	-		482,940		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392227	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/12/2018	02/15/2019	-	79,960,950	USD LIBOR 3M 0.5400%[USD LIBOR 3M]	-	-	1,366,613	(1,799,758)		(1,799,758)	(1,799,758)	-	-		241,470		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-400315	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2018	04/29/2019	-	60,311,177	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	712,190	380,422		380,422	380,422	-	-		227,373		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-402466	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/14/2018	05/17/2019	-	67,768,449	USD LIBOR 3M 0.4400%[USD LIBOR 3M]	-	-	692,241	(2,145,950)		(2,145,950)	(2,145,950)	-	-		252,161		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-402471	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/14/2018	05/17/2019	-	67,768,449	USD LIBOR 3M 0.4500%[USD LIBOR 3M]	-	-	694,751	(2,141,810)		(2,141,810)	(2,141,810)	-	-		252,161		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-406301	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2018	12/26/2018	-	100,000,209	USD LIBOR 3M 0.0400%[USD LIBOR 3M]	-	-	755,854	(1,328,578)		(1,328,578)	(1,328,578)	-	-		254,660		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-407175	Variable Annuities	Exh 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2018	12/14/2018	-	40,000,842	USD LIBOR 3M 0.0000%[USD LIBOR 3M]	-	-	281,932	(372,216)		(372,216)	(372,216)	-	-		94,433		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-409055	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/26/2018	07/02/2019	-	157,242,700	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	1,068,220	(3,249,127)		(3,249,127)	(3,249,127)	-	-		682,434		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-409058	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2018	07/02/2019	-	78,621,350	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	534,110	(1,624,564)	...	(1,624,564)	(1,624,564)	-	-		341,217		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-409964	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2018	07/10/2019	-	140,979,556	USD LIBOR 3M 0.1500%[USD LIBOR 3M]	-	-	796,840	(8,020,463)	...	(8,020,463)	(8,020,463)	-	-		620,687		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-410254	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/09/2018	07/12/2019	-	88,764,132	USD LIBOR 3M 0.1350%[USD LIBOR 3M]	-	-	487,698	(3,915,475)	...	(3,915,475)	(3,915,475)	-	-		392,178		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-410255	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/09/2018	07/12/2019	-	82,501,052	USD LIBOR 3M 0.1300%[USD LIBOR 3M]	-	-	452,370	(3,802,160)	...	(3,802,160)	(3,802,160)	-	-		364,507		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-416028	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2018	03/08/2019	-	52,158,422	USD LIBOR 3M 0.2900%[USD LIBOR 3M]	-	-	75,834	(575,823)	...	(575,823)	(575,823)	-	-		172,126		0001
Total rate of return swaps- Rec floating USD[Pay floating] ; 2018-TROR-416392	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2018	03/11/2019	-	99,999,428	USD LIBOR 3M 0.2900%[USD LIBOR 3M]	-	-	131,212	(1,121,731)	...	(1,121,731)	(1,121,731)	-	-		333,103		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-418200	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2018	03/25/2019	-	95,498,732	USD LIBOR 3M 0.3950%[USD LIBOR 3M]	-	-	36,709	785,319	...	785,319	785,319	-	-		331,572		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-419266	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2018	01/30/2019	-	135,127,912	USD LIBOR 3M 0.4000%[USD LIBOR 3M]	-	-	-	238,381	...	238,381	238,381	-	-		390,615		0001
0949999. Total-Swaps-Hedging Other-Total Return										0	0	27,773,273	(61,363,893)	XX	(61,363,893)	(35,648,908)	0	0	0	7,286,003	XXX	XXX
0969999. Total-Swaps-Hedging Other										37,295,943	17,315,711	100,959,830	(524,807,789)	XX	(524,807,789)	(742,270,456)	18,073,036	0	0	253,066,483	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B;2015-RCDS-298847	12521@AA1 CDT30-100_MET_2015_B	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2015	09/20/2019	-	90,000,000	0.4800 [0.0000]	-	-	327,600	-	...	394,259	-	-	-		90,000,000	1	N/A
Credit Default Swap - Rec 0.5000 [PAY 0.0000];CDT30-100_MET_2017A;2017-RCDS-361991	12521*AA3 CDT30-100_MET_2017A	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2017	12/20/2020	-	100,000,000	0.5000 [0.0000]	-	-	379,167	-	...	729,906	-	-	-		100,000,000	1	N/A
Credit Default Swap - Rec 0.5050 [PAY 0.0000];CDT30-100_MET_2015_A;2015-RCDS-288387	12518*DQ0 CDT30-100_MET_2015_A	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2015	09/20/2019	-	70,000,000	0.5050 [0.0000]	-	-	268,071	-	...	317,944	-	-	-		70,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA;2015-RCDS-287384	05946KA*2 BANCO BILBAO VIZCAYA ARGENTINARIA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	(2,709)	-	44,929	(1,024)	...	80,326	-	-	392		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L;2015-RCDS-287383	111021B@9 BRITISH TELECOM PLC	DB C	Credit	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	96,311	-	44,929	36,389	...	88,788	-	-	(13,946)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CARNIVAL CORPORATION;CCL;2014-RCDS-246662	143658A@1 CARNIVAL CORPORATION	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2014	09/20/2019	-	3,000,000	1.0000 [0.0000]	42,401	-	22,750	8,041	...	26,945	-	-	(6,183)		3,000,000	1	N/A

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y;2016-RCDS-306169	46573*BW9 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2016	12/20/2020	-	37,885,750	1.0000 [0.0000]	1,025,699	-	314,500	465,672		891,363	-	-	(155,848)		37,885,750	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y;2016-RCDS-306267	46573*BY5 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2016	12/20/2020	-	61,203,625	1.0000 [0.0000]	1,629,339	-	507,693	744,694		1,438,915	-	-	(246,941)		61,203,625	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S26_5Y;2016-RCDS-344707	46573*CY4 CDT12-100_ITRAXX_S26_5Y	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2016	12/20/2021	-	114,565,000	1.0000 [0.0000]	3,663,303	-	988,429	2,359,992		3,869,584	-	-	(538,299)		114,565,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT6-12_ITRAXX_S28_5Y;2018-RCDS-397740	12524#AA6 CDT6-12_ITRAXX_S28_5Y	DB C	Credit	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2018	12/20/2022	-	49,580,000	1.0000 [0.0000]	-	815,184	240,480	727,264		622,404	-	-	(87,921)		49,580,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT6-12_ITRAXX_S28_5Y;2018-RCDS-404517	12524#AB4 CDT6-12_ITRAXX_S28_5Y	DB C	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2018	12/20/2022	-	46,618,000	1.0000 [0.0000]	-	611,667	164,492	565,558		622,404	-	-	(46,109)		46,618,000	1Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT6-12_ITRAXX_S28_5Y;2018-RCDS-406697	12524#AC2 CDT6-12_ITRAXX_S28_5Y	DB C	Credit	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/08/2018	12/20/2022	-	23,532,000	1.0000 [0.0000]	-	79,250	72,717	73,833		311,202	-	-	(5,417)		23,532,000	1Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23;2015-RCDS-283131	12518*DP2 CDX.NA.IG.23	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2015	12/20/2019	-	50,000,000	1.0000 [0.0000]	300,000	-	379,167	80,554		569,447	-	-	(49,308)		50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31;2018-RCDS-418109	990418109 CDX.NA.IG.31	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/20/2018	12/20/2023	-	193,000,000	1.0000 [0.0000]	-	3,623,244	48,250	3,606,225		3,746,245	-	-	(17,019)		193,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31;2018-RCDS-418125	990418125 CDX.NA.IG.31	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/20/2018	12/20/2023	-	77,000,000	1.0000 [0.0000]	-	1,445,543	19,250	1,438,753		1,494,616	-	-	(6,790)		77,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31;2018-RCDS-418145	990418145 CDX.NA.IG.31	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/20/2018	12/20/2023	-	240,000,000	1.0000 [0.0000]	-	4,569,795	60,000	4,548,329		4,658,543	-	-	(21,466)		240,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31;2018-RCDS-418351	990418351 CDX.NA.IG.31	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/21/2018	12/20/2023	-	122,000,000	1.0000 [0.0000]	-	2,251,360	27,111	2,244,298		2,368,093	-	-	(7,061)		122,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31;2018-RCDS-418606	990418606 CDX.NA.IG.31	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/24/2018	12/20/2023	-	103,000,000	1.0000 [0.0000]	-	1,846,035	14,306	1,841,208		1,999,291	-	-	(4,827)		103,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31;2018-RCDS-418658	990418658 CDX.NA.IG.31	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/24/2018	12/20/2023	-	103,000,000	1.0000 [0.0000]	-	1,833,061	14,306	1,828,267		1,999,291	-	-	(4,794)		103,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31;2018-RCDS-418775	990418775 CDX.NA.IG.31	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/25/2018	12/20/2023	-	123,000,000	1.0000 [0.0000]	-	2,174,859	13,667	2,170,307		2,387,503	-	-	(4,552)		123,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.31.10Y;2018-RCDS-418344	990418344 CDX.NA.IG.31.10Y	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	09/21/2018	12/20/2028	-	50,000,000	1.0000 [0.0000]	-	(305,743)	11,111	(305,252)		(239,975)	-	-	491		50,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA;2015-RCDS-287382	225313A@4 CREDIT AGRICOLE SA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	62,963	-	44,929	23,789		96,800	-	-	(9,117)		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO;2015-RCDS-287289	236363B@5 DANSKE BANK A/S	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2015	09/20/2020	-	5,505,274	1.0000 [0.0000]	49,410	-	44,929	18,650		75,509	-	-	(7,153)		5,505,274	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY;2015-RCDS-289754	T3627#AA0 ENEL S P A......................................	DB C.......	Credit..	Societe Generale SA	O2RNE8IBXP4R0TD8PU41....	08/19/2015	09/20/2020	-...............	2,763,866	1.0000 [0.0000]	15,007	-.......................	22,464	6,031	...	37,483	-....................	-....................	..........(2,155)	....	2,763,866	2............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.30;2018-RCDS-418175	990418175 ITRAXX.EUROPE.30........................	DB C.......	Credit..	Ice Clear US Inc...	549300HWWR1D8OTS2G29..	09/20/2018	12/20/2023	-...............	..104,588,350	1.0000 [0.0000]	-.......................	1,750,632	25,486	1,742,388	...	1,673,879	-....................	-....................	..........(8,243)	....	..104,588,350	2Z............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y;2014-RCDS-240984	58039#AD1 MCDX.NA.22.10Y............................	DB C.......	Credit..	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/10/2014	06/20/2024	-...............	3,000,000	1.0000 [0.0000]	..........(37,601)	-.......................	22,750	............(21,460)	...	79,392	-....................	-....................	2,803	....	3,000,000	1............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y;2014-RCDS-240988	58039#AG4 MCDX.NA.22.10Y............................	DB C.......	Credit..	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/10/2014	06/20/2024	-...............	6,000,000	1.0000 [0.0000]	..........(75,201)	-.......................	45,500	............(42,931)	...	158,784	-....................	-....................	5,608	....	6,000,000	1............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD;2014-RCDS-243951	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C.......	Credit..	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2014	09/20/2019	-...............	10,000,000	1.0000 [0.0000]	213,807	-.......................	75,833	39,948	...	85,802	-....................	-....................	........(30,721)	....	10,000,000	2............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI;2014-RCDS-243339	775109B#7 Rogers Communication Inc..............	DB C.......	Credit..	Credit Suisse International	E58DKGMJYYYJLN8C3868....	06/27/2014	09/20/2019	-...............	5,000,000	1.0000 [0.0000]	102,569	-.......................	37,917	19,084	...	44,312	-....................	-....................	........(14,676)	....	5,000,000	2............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];RUSSIAN FEDERATION;2017-RCDS-356905	78307AS@3 RUSSIAN FEDERATION................	DB C.......	Credit..	Goldman Sachs International	W22LROWP2IHZNBB6K528...	03/31/2017	06/20/2022	-...............	25,000,000	1.0000 [0.0000]	........(772,776)	-.......................	189,583	..........(550,998)	...	..........(137,480)	-....................	-....................	110,686	....	25,000,000	2............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY;2015-RCDS-289643	83084VA*7 SKY PLC..	DB C.......	Credit..	Goldman Sachs International	W22LROWP2IHZNBB6K528...	08/18/2015	09/20/2020	-...............	5,517,241	1.0000 [0.0000]	61,799	-.......................	44,929	24,355	...	101,262	-....................	-....................	..........(8,983)	....	5,517,241	2............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV;2015-RCDS-288498	87938WB#9 TELEFONICA, S.A...........................	DB C.......	Credit..	BNP Paribas.........	R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020	-...............	5,462,272	1.0000 [0.0000]	52,116	-.......................	44,929	19,973	...	81,275	-....................	-....................	..........(7,584)	....	5,462,272	2............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut;2014-RCDS-246219	20772@AC6 The State of Connecticut................	DB C.......	Credit..	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	07/30/2014	09/20/2019	-...............	6,000,000	1.0000 [0.0000]	55,713	-.......................	45,500	10,543	...	48,880	-....................	-....................	..........(8,107)	....	6,000,000	1............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut;2014-RCDS-246221	20772@AB8 The State of Connecticut................	DB C.......	Credit..	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	07/30/2014	09/20/2019	-...............	14,000,000	1.0000 [0.0000]	129,997	-.......................	106,167	24,600	...	114,054	-....................	-....................	........(18,917)	....	14,000,000	1............	N/A................
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO;UL.AS;2015-RCDS-287669	904587A*3 UNIBAIL-RODAMCO........................	DB C.......	Credit..	Goldman Sachs International	W22LROWP2IHZNBB6K528...	07/17/2015	09/20/2020	-...............	5,426,760	1.0000 [0.0000]	96,581	-.......................	44,929	36,594	...	94,831	-....................	-....................	........(13,997)	....	5,426,760	1............	N/A................
0989999. Total-Swaps-Replications-Credit Default											6,708,728	20,694,887	4,758,764	23,783,672	XX	30,931,877	0	0	...(1,226,157)	0	1,872,148,156	XXX	XXX
1029999. Total-Swaps-Replications											6,708,728	20,694,887	4,758,764	23,783,672	XX	30,931,877	0	0	...(1,226,157)	0	1,872,148,156	XXX	XXX
1159999. Total-Swaps-Interest Rate											37,850,000	14,590,000	65,944,821	...(514,635,570)	XX	...(514,635,570)	(695,532,771)	0	0	0	..235,475,840	XXX	XXX
1169999. Total-Swaps-Credit Default											6,154,671	23,420,598	4,527,557	25,719,423	XX	32,867,628	......(113,505)	0	...(1,226,157)	0	1,872,148,156	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	0	23,987,504	180,598,012	XX	91,125,470	(10,975,272)	..91,583,331	0	0	49,835,542	XXX	XXX
1189999. Total-Swaps-Total Return											0	0	27,773,273	.....(61,363,893)	XX	.....(61,363,893)	(35,648,908)	0	0	0	7,286,003	XXX	XXX
1209999. Total-Swaps											44,004,671	38,010,598	..122,233,155	...(369,682,028)	XX	...(452,006,365)	(742,270,456)	..91,583,331	...(1,226,157)	0	2,164,745,540	XXX	XXX
Forwards - Hedging Other																							
Currency Forward - BUY USD SELL EUR ; 2018-FOR-400589	F65585AC9 NOVALIS SAS................................	D 1..........	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2018	10/30/2018	-...............	2,456,074	..........0.8143	-.......................	-.......................	-.......................	128,053	...	128,053	..........(5,021)	133,074	-....................	....	3,521	....	0009............
Currency Forward - BUY USD SELL EUR ; 2018-FOR-418328	Joint Venture Interests Portfolio...........................	BA...........	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2018	10/26/2018	-...............	..111,713,038	..........0.8485	-.......................	-.......................	-.......................	1,415,475	...	1,415,475	......(196,279)	1,611,754	-....................	....	149,078	....	0009............
Currency Forward - BUY USD SELL GBP ; 2018-FOR-418330	Joint Venture Interests Portfolio...........................	BA...........	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/21/2018	10/26/2018	-...............	10,622,152	..........0.7630	-.......................	-.......................	-.......................	40,937	...	40,937	........(12,625)	53,562	-....................	....	14,175	....	0009............

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0021	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500	-	-	-	(12,486,327)		(12,486,327)	(772,938)	-	-		734,859		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0005	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/04/2009	12/21/2018	6,557	65,573,770	38.1300	-	-	-	(6,833,056)		(6,833,056)	(226,490)	-	-		155,403		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	6,527	65,274,151	38.3000	-	-	-	(6,944,459)		(6,944,459)	(228,830)	-	-		154,693		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/09/2009	12/21/2018	12,642	126,422,250	39.5500	-	-	-	(14,757,665)		(14,757,665)	(467,031)	-	-		299,608		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0036	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300	-	-	-	(14,621,587)		(14,621,587)	(466,985)	-	-		301,286		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000	-	-	-	(7,301,413)		(7,301,413)	(233,480)	-	-		150,757		0001
Equity Forward - S&P 500 VS STD OTC ; 2012-VAR-177385	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2012	12/16/2022	4,098	40,983,606	30.5000	-	-	-	(2,583,510)		(2,583,510)	(146,907)	-	-		420,641		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/17/2008	12/21/2018	4,664	46,641,800	26.8000	-	-	-	(1,497,535)		(1,497,535)	(46,499)	-	-		110,537		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0014	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/17/2008	12/21/2018	9,311	93,109,869	26.8500	-	-	-	(3,014,331)		(3,014,331)	(93,141)	-	-		220,661		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0018	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	12/21/2018	9,346	93,457,900	26.7500	-	-	-	(2,972,974)		(2,972,974)	(92,924)	-	-		221,486		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2008	12/21/2018	27,923	279,225,600	26.8600	-	-	-	(9,126,455)		(9,126,455)	(284,163)	-	-		661,737		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2008	12/21/2018	7,862	78,616,400	31.8000	-	-	-	(5,300,445)		(5,300,445)	(115,283)	-	-		186,313		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0029	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2008	12/21/2018	29,630	296,296,300	33.7500	-	-	-	(25,427,681)		(25,427,681)	(505,860)	-	-		702,193		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0002	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	12/21/2018	23,734	237,341,800	31.6000	-	-	-	(18,236,576)		(18,236,576)	(384,115)	-	-		562,477		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0017	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000	-	-	-	(10,507,581)		(10,507,581)	(150,298)	-	-		1,221,058		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0019	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000	-	-	-	(11,626,047)		(11,626,047)	(253,854)	-	-		387,239		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0020	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2009	12/21/2018	8,197	81,967,200	30.5000	-	-	-	(5,781,629)		(5,781,629)	(126,724)	-	-		194,254		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	8,264	82,644,628	30.2500	-	-	-	(5,704,147)		(5,704,147)	(126,201)	-	-		195,860		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(11,361,436)		(11,361,436)	(294,161)	-	-		892,895		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/12/2009	12/16/2022	16,129	161,290,300	31.0000	-	-	-	(10,153,124)		(10,153,124)	(400,240)	-	-		1,655,427		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0030	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(11,372,505)		(11,372,505)	(294,922)	-	-		892,895		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0031	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/21/2009	12/20/2019	8,258	82,579,800	31.0000	-	-	-	(5,837,980)		(5,837,980)	(150,903)	-	-		456,420		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2009	12/21/2018	15,848	158,478,600	31.5500	-	-	-	(12,269,367)		(12,269,367)	(261,652)	-	-		375,579		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0038	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000	-	-	-	(5,377,761)		(5,377,761)	(153,538)	-	-		462,125		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0001	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	9,259	92,592,590	27.0000	-	-	-	4,723,324		4,723,324	124,223	-	-		219,435		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0005	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000	-	-	-	4,257,120		4,257,120	112,033	-	-		197,492		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0008	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9000	-	-	-	3,558,272		3,558,272	130,379	-	-		410,931		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0009	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2010	12/21/2018	7,407	74,074,100	27.0000	-	-	-	3,792,712		3,792,712	100,064	-	-		175,548		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0012	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000	-	-	-	(2,224,656)		(2,224,656)	(82,154)	-	-		256,832		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/10/2010	12/20/2019	9,294	92,936,803	26.9000	-	-	-	(4,449,312)		(4,449,312)	(164,308)	-	-		513,664		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000	-	-	-	(7,592,439)		(7,592,439)	(240,392)	-	-		717,174		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0026	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000	-	-	-	(14,289,360)		(14,289,360)	(456,060)	-	-		1,362,564		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0027	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2010	12/18/2019	12,199	121,993,100	29.1000	-	-	-	(7,279,918)		(7,279,918)	(227,263)	-	-		672,745		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0030	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000	-	-	-	(7,321,583)		(7,321,583)	(226,634)	-	-		671,949		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000	-	-	-	(5,404,547)		(5,404,547)	(157,770)	-	-		460,585		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/04/2010	12/20/2019	11,794	117,940,000	30.1000	-	-	-	(7,717,419)		(7,717,419)	(223,701)	-	-		651,857		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0038	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2010	12/20/2019	11,639	116,393,400	30.5000	-	-	-	(7,888,201)		(7,888,201)	(222,476)	-	-		643,309		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0040	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	12/20/2019	4,122	41,221,400	32.7500	-	-	-	(3,365,035)		(3,365,035)	(82,279)	-	-		227,831		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/20/2010	12/20/2019	2,075	20,746,900	36.1500	-	-	-	(2,170,550)		(2,170,550)	(44,397)	-	-		114,669		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0044	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/20/2010	12/20/2019	19,231	192,307,700	36.4000	-	-	-	(20,456,249)		(20,456,249)	(413,550)	-	-		1,062,888		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0046	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/21/2010	12/20/2019	14,229	142,288,000	35.1400	-	-	-	(13,985,477)		(13,985,477)	(302,868)	-	-		786,429		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0047	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500	-	-	-	(20,986,736)		(20,986,736)	(454,259)	-	-		1,179,307		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135649	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,117	81,168,800	30.8000	(1,400,000)	-	-	(5,860,942)		(5,860,942)	(126,909)	-	-		192,362		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,997	89,972,100	33.7500	(2,741,000)	-	-	(7,721,264)		(7,721,264)	(153,607)	-	-		213,225		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137158	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/12/2011	12/18/2020	7,874	78,740,157	31.7500	-	-	-	(5,779,215)		(5,779,215)	(90,192)	-	-		586,492		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137615	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2011	12/18/2020	15,152	151,515,200	33.0000	-	-	-	(12,303,139)		(12,303,139)	(171,287)	-	-		1,128,554		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137702	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2011	12/18/2020	3,788	37,878,800	33.0000	-	-	-	(3,076,320)		(3,076,320)	(42,842)	-	-		282,138		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-138448	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2011	12/18/2020	7,812	78,125,000	32.0000	-	-	-	5,885,548		5,885,548	89,633	-	-		581,910		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144039	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	5,405	54,054,100	33.3000	-	-	-	4,543,371		4,543,371	61,899	-	-		402,619		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144042	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/11/2011	12/18/2020	3,985	39,849,624	33.2500	-	-	-	3,337,042		3,337,042	45,660	-	-		296,818		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144084	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33.0000	-	-	-	5,479,457		5,479,457	76,653	-	-		496,564		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144086	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/12/2011	12/18/2020	3,374	33,742,300	32.6000	-	-	-	2,690,471		2,690,471	38,979	-	-		251,328		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144088	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/12/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,739,727		2,739,727	38,327	-	-		248,282		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145415	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2011	12/18/2020	4,231	42,307,700	32.5000	-	-	-	3,358,606		3,358,606	49,176	-	-		315,127		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145428	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/27/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,748,350		2,748,350	38,520	-	-		248,282		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-149521	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2011	12/18/2020	6,739	67,385,400	37.1000	-	-	-	7,416,226		7,416,226	75,005	-	-		501,917		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-152427	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	7,225	72,254,300	34.6000	-	-	-	(6,270,533)		(6,270,533)	(206,171)	-	-		741,593		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161462	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2012	12/20/2019	16,000	160,000,000	31.2500	-	-	-	12,326,944		12,326,944	375,582	-	-		884,323		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161817	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2012	12/21/2018	8,013	80,128,200	31.2000	-	-	-	6,528,111		6,528,111	157,218	-	-		189,896		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165152	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2000	-	-	-	6,149,339		6,149,339	223,263	-	-		750,266		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165155	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5000	-	-	-	5,828,912		5,828,912	129,988	-	-		827,085		0001

Statement as of September 30, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-166923	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/08/2012	12/17/2021	3,666	36,656,891	34.1000	-	-	-	(3,133,849)	..	(3,133,849)	(42,072)	-	-		328,710		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-173820	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000	-	-	-	(5,746,004)	..	(5,746,004)	(101,711)	-	-		696,213		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-176030	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5000	-	-	-	2,834,951	..	2,834,951	101,546	-	-		234,196		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-181072	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.2500	-	-	-	(5,216,026)	..	(5,216,026)	(117,396)	-	-		636,620		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-183566	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/05/2012	12/20/2019	3,604	36,036,000	27.7500	-	-	-	(2,057,917)	..	(2,057,917)	(86,545)	-	-		199,172		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-186740	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/08/2013	12/20/2019	4,464	44,642,900	28.0000	-	-	-	(2,610,271)	..	(2,610,271)	(108,735)	-	-		246,742		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-189583	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2013	12/16/2022	27,778	277,777,800	27.0000	-	-	-	12,535,846	..	12,535,846	1,130,378	-	-		2,851,014		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190438	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.3500	-	-	-	5,983,348	..	5,983,348	588,310	-	-		1,460,620		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190820	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	02/19/2013	12/17/2021	9,597	95,969,290	26.0500	-	-	-	3,942,084	..	3,942,084	167,758	-	-		860,577		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-193662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	9,579	95,785,400	26.1000	-	-	-	3,912,257	..	3,912,257	401,437	-	-		983,108		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-194915	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/20/2013	12/17/2021	6,809	68,093,400	25.7000	-	-	-	2,679,494	..	2,679,494	121,602	-	-		610,608		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195854-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.1500	-	-	-	3,919,362	..	3,919,362	403,097	-	-		981,228		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-201827	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000	-	-	-	(865,246)	..	(865,246)	(75,995)	-	-		185,935		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-202136	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.5500	-	-	-	4,311,503	..	4,311,503	381,450	-	-		931,365		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203845	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/25/2013	12/16/2022	17,857	178,571,400	28.0000	-	-	-	8,887,790	..	8,887,790	747,241	-	-		1,832,794		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203963	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	06/26/2013	12/21/2018	4,771	47,709,923	26.2000	-	-	-	(2,539,078)	..	(2,539,078)	(86,083)	-	-		113,068		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203979	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	06/26/2013	12/18/2020	4,604	46,040,515	27.1500	-	-	-	(2,280,901)	..	(2,280,901)	(70,181)	-	-		342,931		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/22/2014	12/16/2022	5,061	50,607,287	24.7000	-	-	-	(1,709,507)	..	(1,709,507)	(242,725)	-	-		519,415		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223906	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	10,163	101,626,000	24.6000	-	-	-	(3,388,848)	..	(3,388,848)	(488,206)	-	-		1,043,053		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223908	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000	-	-	-	(940,711)	..	(940,711)	(107,288)	-	-		339,695		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-229424	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/04/2014	12/21/2018	5,794	57,937,400	21.5800	-	-	-	(1,779,899)	..	(1,779,899)	(97,236)	-	-		137,306		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253729	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000	-	-	-	(3,653,761)		(3,653,761)	(315,873)	-	-		585,489		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253871	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000	-	-	-	(1,842,496)		(1,842,496)	(157,522)	-	-		291,509		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253897	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2014	12/20/2019	11,677	116,772,824	23.5500	-	-	-	(3,999,363)		(3,999,363)	(348,274)	-	-		645,406		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256804	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000	-	-	-	(1,762,732)		(1,762,732)	(97,738)	-	-		381,581		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256861	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500	-	-	-	(2,456,496)		(2,456,496)	(137,150)	-	-		535,310		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277392	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500	-	-	-	(3,524,033)		(3,524,033)	(210,695)	-	-		758,498		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277612-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900	-	-	-	(5,491,920)		(5,491,920)	(807,880)	-	-		1,486,624		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-278721	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500	-	-	-	(1,904,823)		(1,904,823)	(172,291)	-	-		286,078		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2018-VAR-396446	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/16/2018	12/20/2019	57,683	576,830,000	19.5300	-	-	-	6,497,814		6,497,814	6,497,814	-	-		3,188,151		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2018-VAR-398600	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/04/2018	12/16/2022	6,826	68,259,385	21.9800	-	-	-	(1,207,217)		(1,207,217)	(1,207,217)	-	-		700,590		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2018-VAR-398602	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/04/2018	12/21/2018	6,977	69,767,400	21.5000	-	-	-	2,325,653		2,325,653	2,325,653	-	-		165,342		0001
12229999. Total-Forwards-Hedging Other											(4,141,000)	0	0	(300,571,488)	XX	(300,571,488)	(926,107)	1,798,390	0	0	55,806,117	XXX	XXX
1269999. Total-Forwards											(4,141,000)	0	0	(300,571,488)	XX	(300,571,488)	(926,107)	1,798,390	0	0	55,806,117	XXX	XXX
1399999. Total-Hedging Effective											0	0	16,514,562	131,342,089	XX	41,869,547	0	73,510,295	0	0	39,530,901	XXX	XXX
1409999. Total-Hedging Other											1,944,037,888	701,226,868	100,962,575	(1,675,345,699)	XX	(1,675,345,699)	##########	19,871,426	0	0	308,872,601	XXX	XXX
1419999. Total-Replication											6,708,728	20,694,887	4,758,764	23,783,672	XX	30,931,877	0	0	(1,226,157)	0	1,872,148,156	XXX	XXX
1449999. TOTAL											1,950,746,616	721,921,755	122,235,900	(1,520,219,938)	XX	(1,602,544,275)	##########	93,381,721	(1,226,157)	0	2,220,551,658	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.
0002	Hedges the interest rate risk of assets.
0003	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.
0004	Hedges the interest rate risk of liabilities.
0005	Hedges the equity risk of liabilities.
0006	Hedges the inflation risk generated from inflation-linked bonds.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	0007	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products; swaption exercised into a swap.																				
	0008	Hedges the credit risk of assets.																				
	0009	Hedges the currency risk of foreign currency denominated assets.																				
	0010	Hedges the currency risk of foreign currency denominated liabilities.																				

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
WNZ8....	535	#########	Long CBOT BOND ULTRA LONG WNZ8; 2018-LFUT-414308	Variable Annuities..................	Exh 5.....	Interest Rate	12/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	08/21/2018	.....160.0781	.....154.2813	.......(183,906)					....(3,101,328)	......(3,101,328)	1,765,500	1	1,000
12829999. Total-Long Futures-Hedging Other												.......(183,906)	0	0	0	0	....(3,101,328)	......(3,101,328)	1,765,500	XXX	XXX
1329999. Total-Long Futures												.......(183,906)	0	0	0	0	....(3,101,328)	......(3,101,328)	1,765,500	XXX	XXX
Short Futures																					
Hedging Other																					
ESZ8......	750	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-416855	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/12/2018	..2,894.6833	..2,919.0000	33,750					.......(911,875)	.........(911,875)	4,500,000	2	50
ESZ8......	500	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-416857	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/12/2018	..2,894.7500	..2,919.0000	22,500					.......(606,250)	.........(606,250)	3,000,000	2	50
ESZ8......	500	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-416863	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/12/2018	..2,894.8000	..2,919.0000	22,500					.......(605,000)	.........(605,000)	3,000,000	2	50
ESZ8......	1,500	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-416952	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/13/2018	..2,893.5000	..2,919.0000	67,500					....(1,912,500)	......(1,912,500)	9,000,000	2	50
ESZ8......	500	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-416954	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/13/2018	..2,893.5000	..2,919.0000	22,500					.......(637,500)	.........(637,500)	3,000,000	2	50
ESZ8......	280	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-417328	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..2,910.3500	..7,655.2500	12,600					.......(121,100)	.........(121,100)	1,680,000	2	50
ESZ8......	1,500	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-417335	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..2,910.3000	..7,655.2500	67,500					.......(652,500)	.........(652,500)	9,000,000	2	50
ESZ8......	1,000	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-417340	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..2,910.3500	..1,700.8000	45,000					.......(432,500)	.........(432,500)	6,000,000	2	50
ESZ8......	1,000	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-417448	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/17/2018	..2,911.3500	..1,700.8000	45,000					.......(382,500)	.........(382,500)	6,000,000	2	20
ESZ8......	250	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-417471	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/17/2018	..2,911.4000	..1,700.8000	11,250					........(95,000)	..........(95,000)	1,500,000	2	20
ESZ8......	1,000	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-417680	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/18/2018	..2,896.1000	..2,919.0000	45,000					....(1,145,000)	......(1,145,000)	6,000,000	2	20
ESZ8......	2,588	#########	Short CME S&P 500 MINI ESZ8; 2018-FUT-417780	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/18/2018	..2,896.1000	..2,919.0000	116,460					....(2,963,260)	......(2,963,260)	15,528,000	2	20
NQZ8.....	134	#########	Short CME NASDAQ 100 MINI NQZ8; 2018-FUT-417048	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/13/2018	..7,513.6000	..1,700.8000	5,360					.......(379,622)	.........(379,622)	824,100	2	20
NQZ8.....	450	#########	Short CME NASDAQ 100 MINI NQZ8; 2018-FUT-417130	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/13/2018	..7,513.9171	..2,919.0000	18,000					....(1,271,996)	......(1,271,996)	2,767,500	2	50
NQZ8.....	250	#########	Short CME NASDAQ 100 MINI NQZ8; 2018-FUT-417353	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..7,593.2582	..1,700.8000	10,000					.......(309,959)	.........(309,959)	1,537,500	2	50
NQZ8.....	200	#########	Short CME NASDAQ 100 MINI NQZ8; 2018-FUT-417631	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/17/2018	..7,573.3855	..7,655.2500	8,000					.......(327,458)	.........(327,458)	1,230,000	2	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTYZ8...	148	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417274	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/13/2018	..1,721.7500	..1,700.8000	.........(31,820)	....	....	....	....	155,030	155,030	510,600	2	50
RTYZ8...	102	8,772,255	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417322	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..1,720.0500	..1,700.8000	.........(21,930)	....	....	....	....	98,175	98,175	351,900	2	50
RTYZ8...	500	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417324	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..1,720.1000	..2,919.0000	.......(107,500)	....	....	....	....	482,500	482,500	1,725,000	2	50
RTYZ8...	298	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417337	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..1,720.0500	..2,919.0000	.........(64,070)	....	....	....	....	286,825	286,825	1,028,100	2	50
RTYZ8...	943	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417350	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/14/2018	..1,720.1000	..1,700.8000	.......(202,745)	....	....	....	....	909,995	909,995	3,253,350	2	50
RTYZ8...	380	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417427	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/17/2018	..1,728.8000	..1,700.8000	.........(81,700)	....	....	....	....	532,000	532,000	1,311,000	2	50
RTYZ8...	250	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417443	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/17/2018	..1,728.8500	..7,655.2500	.........(53,750)	....	....	....	....	350,625	350,625	862,500	2	50
RTYZ8...	1,680	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417502	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/17/2018	..1,728.8000	..2,919.0000	.......(361,200)	....	....	....	....	2,352,000	2,352,000	5,796,000	2	50
RTYZ8...	460	#########	Short CME RUSSEL 2000 MINI-1 RTYZ8; 2018-FUT-417551	Variable Annuities..................	Exh 5.....	Equity/Index	12/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/17/2018	..1,728.8000	..2,919.0000	.........(98,900)	....	....	....	....	644,000	644,000	1,587,000	2	50
13429999. Total-Short Futures-Hedging Other												.......(470,695)	0	0	0	0	....(6,942,870)	......(6,942,870)	90,992,550	XXX	XXX
1389999. Total-Short Futures												.......(470,695)	0	0	0	0	....(6,942,870)	......(6,942,870)	90,992,550	XXX	XXX
1409999. Total-Hedging Other												.......(654,601)	0	0	0	0	..(10,044,198)	....(10,044,198)	92,758,050	XXX	XXX
1449999. TOTAL												.......(654,601)	0	0	0	0	..(10,044,198)	....(10,044,198)	92,758,050	XXX	XXX

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.
	0002	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	-	-	0	552,920	(1,207,521)	-	92,758,050	92,758,050
NAIC 1 Designation											
Bank of America NA B4TYDEB6GKMZO031MB27	Y	Y	-	33,020,082	(63,043,835)	0	32,245,181	(64,334,476)	0	81,588,166	51,564,414
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	20,748,000	131,265,670	(128,862,312)	0	131,851,684	(136,586,005)	0	32,469,975	14,125,333
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	-	63,850,252	(320,857,867)	0	61,729,306	(326,176,500)	0	75,054,793	0
Citibank NA E57ODZWZ7FF32TWEFA76	Y	Y	-	144,626,779	(365,980,119)	0	128,360,977	(375,777,778)	0	531,335,854	309,982,514
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Y	Y	-	17,457,658	(14,419,978)	3,037,680	14,874,965	(25,157,527)	0	8,737,306	8,737,306
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	7,150,000	145,217,448	(147,315,897)	0	144,484,410	(147,315,897)	0	24,815,840	15,567,391
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Y	Y	32,270,779	157,866,719	(372,784,553)	0	155,729,679	(372,784,553)	0	57,601,496	0
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Y	Y	19,600,000	87,745,734	(98,419,286)	0	84,461,783	(98,362,582)	0	10,606,776	0
JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	Y	Y	-	192,051,055	(416,770,161)	0	176,641,826	(418,499,237)	0	118,330,567	0
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Y	Y	-	60,441,487	(395,175,237)	0	60,441,487	(395,175,237)	0	4,724,941	0
Natixis SA KX1WK48MPD4Y2NCUIZ63	Y	Y	-	-	(2,801,246)	0	-	(2,801,246)	0	133,056	0
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	17,100,000	18,236,309	(2,855,542)	0	18,131,413	(2,968,897)	0	420,024	0
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Y	Y	19,885,555	150,036,500	(443,949,409)	0	150,120,351	(443,949,409)	0	15,235,127	0
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	-	43,557,270	(145,995,755)	0	43,601,261	(145,995,755)	0	15,225,021	0
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Y	Y	-	3,031,875	(3,397,014)	0	171,817	(5,170,268)	0	1,348,899	983,760
0299999. Total NAIC 1 Designation			116,754,333	1,248,404,839	(2,922,628,210)	3,037,680	1,202,846,140	(2,961,055,366)	0	977,627,843	400,960,718
NAIC 2 Designation											
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Y	Y	8,918,847	26,594,560	(32,203,062)	0	26,722,351	(32,203,062)	0	20,684,731	6,157,382
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	129,750,417	382,947,404	(246,133,453)	7,063,534	383,082,548	(245,719,935)	7,612,197	52,251,558	52,251,558
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Y	Y	127,355,685	142,984,064	(39,331,761)	0	142,996,164	(39,331,761)	0	34,391,237	10,687,856
0399999. Total NAIC 2 Designation			266,024,948	552,526,027	(317,668,276)	7,063,534	552,801,064	(317,254,758)	7,612,197	107,327,527	69,096,796
0899999. Aggregate Sum of Central Clearinghouse XXX	XXX	XXX	21,639,232	21,068,663	(101,922,981)	0	21,976,349	(101,857,704)	0	1,135,596,288	1,033,102,739
0999999. Gross Totals			404,418,513	1,821,999,529	(3,342,219,467)	10,101,214	1,778,176,473	(3,381,375,349)	7,612,197	2,313,309,708	1,595,918,302
1. Offset per SSAP No. 64				-	-						
2. Net after right of offset per SSAP No. 64				1,821,999,529	(3,342,219,467)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	842434 CJ 9	SOUTHERN CALIFORNIA GAS COMPANY	2,813,428	2,533,000	2,527,676	11/15/2040.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RD 2	UNITED STATES TREASURY	1,221,282	1,117,000	1,092,174	11/15/2043.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	973,937	946,000	843,027	05/15/2044.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	589331 AN 7	MERCK & CO INC	2,443,214	2,399,000	2,454,976	06/30/2019.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	718172 BQ 1	PHILIP MORRIS INTERNATIONAL INC	2,409,940	2,480,000	2,497,065	08/11/2025.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	64,825	66,000	67,106	02/01/2025.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	98385X AQ 9	XTO ENERGY INC.	1,415,711	1,114,000	1,112,634	06/15/2038.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	17275R AF 9	CISCO SYSTEMS INC	2,384,300	2,000,000	1,956,102	01/15/2040.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 QY 7	UNITED STATES TREASURY	2,998,836	3,245,000	3,339,621	11/15/2042.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	931142 CB 7	WALMART INC	4,530,111	3,930,000	3,917,772	09/01/2035.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	771196 AU 6	ROCHE HOLDINGS INC	41,397	30,000	29,291	03/01/2039.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	742718 DF 3	PROCTER & GAMBLE CO	1,803,930	1,500,000	1,442,403	03/05/2037.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	931142 CV 3	WALMART INC	4,516,925	4,050,000	3,997,031	07/08/2040.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	68389X BF 1	ORACLE CORPORATION	1,151,362	1,188,000	1,183,432	05/15/2045.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	589331 AQ 0	MERCK & CO INC	2,528,240	2,045,000	2,041,586	06/30/2039.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	771196 AU 6	ROCHE HOLDINGS INC	1,497,181	1,085,000	1,059,372	03/01/2039.	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RT 7	UNITED STATES TREASURY	1,753,771	2,128,000	2,008,130	08/15/2046.	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Corporate	20030N AK 7	COMCAST CORPORATION	4,854,586	4,002,000	4,004,612	11/15/2035.	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Corporate	931142 CK 7	WALMART INC	4,240,969	3,253,000	3,337,402	08/15/2037.	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Corporate	713448 BS 6	PEPSICO INC	5,523,750	5,000,000	5,357,664	11/01/2040.	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Corporate	20030N AK 7	COMCAST CORPORATION	9,780,742	8,063,000	8,100,709	11/15/2035.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RJ 9	UNITED STATES TREASURY	3,449,945	3,580,000	3,296,461	11/15/2044.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	614,709	654,000	531,397	08/15/2045.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RH 3	UNITED STATES TREASURY	5,261,532	5,337,000	5,065,699	08/15/2044.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3132QS B6 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,066,729	5,132,041	5,296,441	08/01/2045.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3128MJ ZM 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,830,767	1,911,182	1,912,185	02/01/2047.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 QY 7	UNITED STATES TREASURY	6,674,144	7,222,000	7,432,587	11/15/2042.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 D5 6	UNITED STATES TREASURY	2,077,898	2,149,000	2,155,084	08/15/2024.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,347,638	3,493,248	3,498,461	11/01/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	14,530,162	15,052,895	15,331,731	05/01/2043.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RT 7	UNITED STATES TREASURY	524,978	637,000	601,680	08/15/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	2,685,357	2,857,000	2,857,453	08/15/2045.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 PT 9	UNITED STATES TREASURY	34,802,049	28,361,000	27,691,394	02/15/2037.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RT 7	UNITED STATES TREASURY	375,808	456,000	430,314	08/15/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7,053,373	7,144,750	7,377,754	09/01/2045.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3132WK LR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,131,604	5,354,357	5,357,886	01/01/2047.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	4,823,855	5,032,732	5,035,982	08/01/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	718172 BQ 1	PHILIP MORRIS INTERNATIONAL INC	1,584,924	1,631,000	1,642,223	08/11/2025.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	8,805,333	8,965,000	9,115,282	02/01/2025.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	742718 DB 2	PROCTER & GAMBLE CO	6,049,300	5,000,000	4,890,533	08/15/2034.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	695114 BT 4	PACIFICORP	8,101,918	6,000,000	6,768,105	11/15/2031.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	4,635,573	4,699,029	4,931,336	06/01/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	537,492	556,829	571,664	05/01/2043.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,234,195	3,350,548	3,412,613	05/01/2043.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	8,967,857	9,356,359	9,395,755	01/01/2047.	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,937	1,658,532	1,661,610	01/01/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	31396H AL 3	FREDDIE MAC FHLMC_5	21,937,677	20,261,330	19,833,904	02/15/2036.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	30251B AE 8	FMR LLC	7,816,479	7,259,000	7,248,988	02/01/2043.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3137AR M2 9	FREDDIE MAC FHLMC_4057	6,044,470	6,330,103	6,527,199	06/15/2042.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3136AD S3 4	FANNIE MAE FNMA_13-41	20,751,042	21,751,422	22,883,780	05/25/2043.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3136AQ KE 9	FANNIE MAE FNMA_15-83	17,257,857	18,307,176	19,021,569	11/25/2045.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	713448 DD 7	PEPSICO INC	7,147,894	6,784,000	6,766,904	04/14/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	375558 AX 1	GILEAD SCIENCES INC	3,103,080	3,000,000	3,383,780	04/01/2044.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	828807 CZ 8	SIMON PROPERTY GROUP LP	2,961,960	3,000,000	2,504,240	11/30/2046.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	771196 AU 6	ROCHE HOLDINGS INC	6,686,947	4,846,000	4,731,536	03/01/2039.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	30251B AB 4	FMR LLC	6,054,820	4,900,000	5,948,305	11/15/2039.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	828807 CF 2	SIMON PROPERTY GROUP LP	7,173,390	7,000,000	6,990,370	03/01/2021.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	761713 BA 3	REYNOLDS AMERICAN INC	19,152,138	17,926,000	19,362,027	08/15/2035.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	459200 BB 6	INTERNATIONAL BUSINESS MACHINES CORP	3,600,600	3,000,000	2,966,808	11/29/2032.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	491674 BG 1	KENTUCKY UTILITIES COMPANY	8,005,900	7,000,000	6,934,550	11/01/2040.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	341099 CL 1	DUKE ENERGY FLORIDA LLC	5,157,880	4,000,000	3,985,821	06/15/2038.	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RS 9	UNITED STATES TREASURY	2,536,774	2,914,000	2,066,552	05/15/2046.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,252,999	2,282,187	2,331,277	06/01/2045.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	54627R AG 5	LOUISIANA LCL GOVT ENVRNMNTL FAC & CMNTY DEV AUTH LCDA_10-EGSL	16,548,694	16,341,000	16,633,933	08/01/2024.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	29365K AC 7	ENERGY TEXAS RESTORATION FUNDING ETI_09-A	4,531,955	4,430,873	4,429,768	11/01/2023.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	084670 BR 8	BERKSHIRE HATHAWAY INC	4,191,535	4,291,000	4,283,302	03/15/2023.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	68389X AP 0	ORACLE CORPORATION	2,136,645	2,202,000	2,232,870	10/15/2022.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	09247X AE 1	BLACKROCK INC	4,880,903	4,770,000	4,856,038	12/10/2019.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912810 QY 7	UNITED STATES TREASURY	3,072,768	3,325,000	3,421,954	11/15/2042.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	31335A HP 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,054,848	1,066,830	1,111,786	10/01/2045.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	931142 CM 3	WALMART INC	3,408,692	2,657,000	2,671,990	04/15/2038.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	89233P 4C 7	TOYOTA MOTOR CREDIT CORP	6,137,640	6,000,000	5,995,206	06/17/2020.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	459200 GM 7	INTERNATIONAL BUSINESS MACHINES CORP	6,609,987	6,641,000	6,640,849	10/15/2018.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912810 RT 7	UNITED STATES TREASURY	4,761,885	5,778,000	5,452,526	08/15/2046.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3128MJ 4W 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,527,115	5,470,360	5,576,127	08/01/2048.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3140Q8 AT 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,819,903	2,859,906	2,830,057	12/01/2047.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912810 RD 2	UNITED STATES TREASURY	9,371,183	8,571,000	8,380,504	11/15/2043.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	24,874,912	24,621,563	25,114,803	06/01/2048.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	19,733,110	19,958,923	20,461,663	10/01/2032.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	17,375,249	17,618,233	18,162,548	02/01/2047.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,357,488	3,312,146	3,367,114	05/01/2048.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3132Y1 C8 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,936,550	1,875,108	1,951,281	07/01/2048.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,655,077	3,615,170	3,804,956	05/01/2047.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,930,842	1,897,351	1,979,765	06/01/2043.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,788,899	6,040,696	6,049,709	11/01/2046.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,964,783	16,745,927	17,676,189	07/01/2047.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,207,726	22,468,930	23,274,086	09/01/2045.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	21,425,312	21,670,490	22,219,720	09/01/2032.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,767,601	2,867,167	2,903,833	08/01/2043.	V
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912810 RN 0	UNITED STATES TREASURY	164,486	175,000	175,028	08/15/2045.	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,074,825	3,116,974	3,213,354	07/01/2047.	V

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Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Citibank NA	E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,281,356	8,197,011	8,263,544	06/01/2048	V
Citibank NA	E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	33,344,743	33,817,841	33,432,900	03/01/2048	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Treasury	912810 RD 2	UNITED STATES TREASURY	4,078,230	3,730,000	3,647,098	11/15/2043	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	594918 BJ 2	MICROSOFT CORPORATION	8,602,302	8,795,000	8,793,316	11/03/2025	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	594918 BT 0	MICROSOFT CORPORATION	2,945,473	3,069,000	2,906,287	08/08/2046	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	594918 BJ 2	MICROSOFT CORPORATION	4,555,943	4,658,000	4,657,108	11/03/2025	V
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EF 6	UNITED STATES TREASURY	23,423,485	52,600,000	23,237,393	02/15/2044	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JH 2	UNITED STATES TREASURY	4,721,546	9,630,000	4,495,380	11/15/2040	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EJ 8	UNITED STATES TREASURY	28,494,862	65,000,000	27,469,876	08/15/2044	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	38378P E7 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_14-12	8,151,631	9,115,477	8,414,181	01/16/2044	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335B D2 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,507,528	5,737,305	5,753,734	01/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31395U K3 4	FREDDIE MAC FHLMC_2978	10,635,572	9,930,744	10,674,750	05/15/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31395R 2E 7	FREDDIE MAC FHLMC_2949	2,842,564	2,667,187	2,630,086	03/15/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3137FA YE 2	FREDDIE MAC FHLMC_4716	4,288,289	4,765,000	4,612,188	10/15/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3136AQ 3E 8	FANNIE MAE FNMA_16-4	5,857,331	6,390,000	6,509,332	02/25/2046	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	38375J XK 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_07-21	10,711,197	10,083,068	10,066,526	04/20/2037	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31394D E4 8	FANNIE MAE FNMA_05-53	6,556,970	6,126,918	6,030,787	06/25/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912810 QY 7	UNITED STATES TREASURY	3,558,866	3,851,000	3,963,292	11/15/2042	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 D5 6	UNITED STATES TREASURY	850,884	880,000	882,491	08/15/2024	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31283H 7D 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,559,386	3,487,029	3,735,612	05/01/2034	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	38,580,618	40,251,992	40,421,476	01/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,208,433	4,264,321	4,363,537	12/01/2046	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,157,680	2,128,541	2,163,866	05/01/2048	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,554,303	17,327,843	18,290,431	07/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	28,420,163	28,755,447	29,738,975	12/01/2045	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132Y1 C8 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	4,255,705	4,120,681	4,288,076	07/01/2048	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	15,916,945	15,743,163	16,569,631	05/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335A HP 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	10,361,418	10,479,120	10,920,702	10/01/2045	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,809,586	1,830,294	1,876,397	10/01/2032	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396H AL 3	FREDDIE MAC FHLMC_5	1,253,958	1,158,138	1,133,706	02/15/2036	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	7,833,070	7,328,988	7,200,187	10/15/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,501,899	16,728,104	17,245,355	07/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140Q8 AT 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,057,528	9,186,018	9,090,143	12/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MJ 4W 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,524,946	3,488,750	3,556,203	08/01/2048	V
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912810 RD 2	UNITED STATES TREASURY	8,629,886	7,893,000	7,717,573	11/15/2043	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912834 JB 5	UNITED STATES TREASURY	15,853,253	32,092,000	15,113,849	08/15/2040	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912810 RP 5	UNITED STATES TREASURY	12,289,373	12,763,000	10,124,232	11/15/2045	I
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Corporate	20030N AK 7	COMCAST CORPORATION	12,804,850	10,556,000	10,562,890	11/15/2035	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ 3E 8	FANNIE MAE FNMA_16-4	2,887,417	3,150,000	3,208,826	02/25/2046	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	931142 CB 7	WALMART INC	4,220,035	3,661,000	3,223,839	09/01/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912810 RJ 9	UNITED STATES TREASURY	1,801,103	1,869,000	1,720,974	11/15/2044	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912810 RH 3	UNITED STATES TREASURY	4,488,618	4,553,000	4,321,553	08/15/2044	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AR PS 1	FANNIE MAE FNMA_16-11	2,097,900	2,251,000	2,314,138	03/25/2046	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AM B8 1	FANNIE MAE FNMA_15-12	2,358,662	2,502,000	2,442,355	03/25/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AT FN 9	FANNIE MAE FNMA_16-54	4,138,594	4,676,235	4,643,765	08/25/2046	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AM T8 2	FANNIE MAE FNR_15-15	2,639,429	2,731,000	2,821,423	04/25/2045.	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AQ G9 5	FANNIE MAE FNMA_15-94	715,684	763,000	785,509	01/25/2046.	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AN HN 0	FANNIE MAE FNMA_15-21	3,332,994	3,635,000	3,633,864	11/25/2035.	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,392,473	2,478,544	2,483,144	01/01/2046.	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	931142 CB 7	WALMART INC	877,205	761,000	758,632	09/01/2035.	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AQ KE 9	FANNIE MAE FNMA_15-83	2,257,832	2,395,114	2,488,578	11/25/2045.	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	68389X BF 1	ORACLE CORPORATION	1,456,647	1,503,000	1,497,221	05/15/2045.	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912810 FT 0	UNITED STATES TREASURY	2,259,503	1,906,000	1,842,989	02/15/2036.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	717081 EK 5	PFIZER INC	20,083,600	20,000,000	19,952,448	09/15/2048.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	759891 AA 2	RENRE NORTH AMERICA HOLDINGS INC	26,344,305	25,500,000	25,972,479	03/15/2020.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	209111 EL 3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	22,700,873	19,180,000	18,649,177	03/15/2036.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	641062 AL 8	NESTLE HOLDINGS INC.	11,063,582	11,254,000	11,133,750	09/24/2038.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	26442C AE 4	DUKE ENERGY CAROLINAS LLC	12,343,800	10,000,000	10,007,971	04/15/2038.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	459200 AP 6	INTERNATIONAL BUSINESS MACHINES CORP	56,175,600	40,000,000	31,389,209	12/01/2096.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	12189T AZ 7	BURLINGTON NORTHERN SANTA FE LLC	13,588,520	11,000,000	11,019,393	05/01/2037.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	585055 AQ 9	MEDTRONIC INC	12,633,300	10,000,000	9,978,681	03/15/2039.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	00037B AC 6	ABB FINANCE USA INC	15,290,550	15,000,000	13,337,730	05/08/2042.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810 RH 3	UNITED STATES TREASURY	12,879,267	13,064,000	12,399,905	08/15/2044.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3132Y1 C8 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	9,861,777	9,548,886	9,936,793	07/01/2048.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,712,166	17,313,398	17,634,107	05/01/2043.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,837,050	9,676,761	9,888,097	04/01/2048.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,885,799	3,833,322	3,896,939	05/01/2048.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	13,961,335	14,574,690	14,585,824	10/01/2046.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,412,928	4,475,539	4,424,595	03/01/2048.	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,242,865	9,872,964	10,325,680	06/01/2048.	V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash		Cash	95,204,047	95,204,047	95,204,047		V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810 RH 3	UNITED STATES TREASURY	887,273	900,000	854,249	08/15/2044.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132QS B6 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,183,490	1,198,746	1,237,147	08/01/2045.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,491,697	22,248,645	23,277,227	01/01/2048.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31392W 7B 0	FHLMC STRUCTURED PASS THROUGH SECURITIES FSPC_T-51	957,139	862,091	986,571	09/25/2043.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31396C LG 3	FREDDIE MAC FHLMC_3054	7,106,632	6,640,922	6,550,441	10/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31395P PE 6	FREDDIE MAC FHLMC_2948	9,025,297	8,423,207	8,296,602	03/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3137BK ZR 4	FREDDIE MAC FHLMC_4501	7,083,977	7,621,000	7,621,000	08/15/2045.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3137GA MD 6	FREDDIE MAC FHLMC_3736	51,883,153	51,576,407	46,779,423	10/15/2040.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31395R 2E 7	FREDDIE MAC FHLMC_2949	761,597	714,609	704,668	03/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3137BJ JA 2	FEDERAL HOME LOAN MORTGAGE CORPORATION_FHLMC_4468	4,016,324	4,281,000	4,393,059	05/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31396F GZ 0	FREDDIE MAC FHLMC_3073	3,819,851	3,557,971	3,507,696	11/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3137BG SL 4	FEDERAL HOME LOAN MORTGAGE CORPORATION FHLMC_4455	14,050,772	15,000,000	15,386,073	03/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,167,439	16,299,316	16,945,064	05/01/2044.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	254,957	258,447	271,223	06/01/2046.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335A 3F 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	13,422,479	13,601,238	14,083,993	03/01/2046.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132XT KX 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	26,203,987	26,570,458	27,416,867	10/01/2047.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	27,003,606	27,381,237	28,227,179	02/01/2047.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,524,702	1,579,882	1,602,797	10/01/2043.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132Y1 C8 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,261,343	3,157,868	3,286,151	07/01/2048.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,886,816	9,753,295	9,915,160	05/01/2048.	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	12,855,423	13,412,341	13,468,814	01/01/2047.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,029,655	1,041,802	1,077,435	12/01/2045.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,642,534	16,838,877	17,380,445	11/01/2045.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,945,369	5,591,569	5,725,658	06/01/2040.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,215,103	17,039,587	17,916,165	09/01/2047.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	9,388,064	9,285,565	9,773,029	05/01/2047.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335B J4 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	34,694,770	34,230,052	36,018,963	11/01/2047.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810 RN 0	UNITED STATES TREASURY	430,484	458,000	458,073	08/15/2045.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31395T FM 1	FREDDIE MAC FHLMC-2961	7,434,968	6,942,539	6,844,824	04/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	6,193,590	5,795,014	5,693,171	10/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31396E 6B 7	FREDDIE MAC FHLMC_3044	9,413,052	9,200,000	9,080,846	10/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31395X N4 3	FHLMC MULTI-FAMILY HSG VRDN - M005	10,198,801	9,645,158	9,442,307	08/15/2035.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31397W 7A 7	FREDDIE MAC FHLMC_3456	1,913,740	1,818,848	1,676,618	06/15/2038.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810 RT 7	UNITED STATES TREASURY	3,538,036	4,293,000	4,051,176	08/15/2046.	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	912810 RT 7	UNITED STATES TREASURY	4,121	5,000	4,723	08/15/2046.	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	589331 AQ 0	MERCK & CO INC	2,990,617	2,419,000	2,414,961	06/30/2039.	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	20030N AX 9	COMCAST CORPORATION	4,061,212	3,405,000	3,398,973	05/15/2038.	V
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	1,840,624	1,874,000	1,905,414	02/01/2025.	V
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Corporate	20030N AX 9	COMCAST CORPORATION	838,482	703,000	701,756	05/15/2038.	V
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Treasury	912810 RT 7	UNITED STATES TREASURY	98,073	119,000	112,297	08/15/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	211,171	215,000	214,195	02/01/2025.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RH 3	UNITED STATES TREASURY	2,670,693	2,709,000	2,571,291	08/15/2044.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RN 0	UNITED STATES TREASURY	1,879,844	2,000,000	1,625,068	08/15/2045.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	3,329,248	3,269,000	3,345,275	06/30/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	8,491,321	8,418,000	8,423,465	02/15/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	14,142,632	14,228,000	14,487,337	10/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	756109 AG 9	REALTY INCOME CORPORATION	760,558	660,000	630,346	03/15/2035.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	822582 AX 0	SHELL INTERNATIONAL FINANCE BV	3,259,345	3,257,000	3,353,708	08/12/2023.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	17,537,002	17,855,000	18,154,306	02/01/2025.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	19,746,679	19,298,000	19,646,083	12/10/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,539,142	16,758,780	17,148,699	12/01/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,289,788	8,588,019	8,598,262	09/01/2043.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	46,432,725	47,130,898	48,654,656	08/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7,237,200	7,140,567	7,466,125	03/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	31335A 3F 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	33,383,494	33,828,092	35,028,769	03/01/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3132WN UY 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	48,390,508	47,714,680	50,542,891	06/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	19,393,837	19,182,093	20,189,096	05/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	23,557,510	23,317,330	24,516,857	09/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA	3,881,623	3,847,000	4,017,276	01/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	931142 CB 7	WALMART INC	10,987,536	9,532,000	9,502,342	09/01/2035.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RT 7	UNITED STATES TREASURY	9,923,477	12,041,000	11,373,352	08/15/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	084664 BV 2	BERKSHIRE HATHAWAY FINANCE CORP	7,317,390	7,075,000	7,012,375	05/15/2043.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	931142 CM 3	WALMART INC	808,233	630,000	633,554	04/15/2038.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II	3,670,757	3,951,000	3,942,779	04/18/2026.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 QQ 4	UNITED STATES TREASURY	390,973	328,000	332,935	05/15/2041.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RT 7	UNITED STATES TREASURY	15,199,626	18,443,000	17,404,107	08/15/2046.	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Societe Generale SA O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,707,206	2,742,278	2,831,709	09/01/2045	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	03523T BJ 6	ANHEUSER-BUSCH INBEV WORLDWIDE INC	1,726,144	1,242,000	1,231,903	11/15/2039	V
UBS AG BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	3140J7 US 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	19,236,855	18,982,741	19,446,147	05/01/2047	V
UBS AG BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	3136AM T8 2	FANNIE MAE FNR_15-15	6,370,969	6,592,000	6,810,259	04/25/2045	V
UBS AG BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	3136AN HN 0	FANNIE MAE FNMA_15-21	5,473,996	5,970,000	5,968,134	11/25/2035	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	756109 AG 9	REALTY INCOME CORPORATION	4,402,015	3,820,000	3,648,366	03/15/2035	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	46647P AM 8	JPMORGAN CHASE & CO	18,936,200	20,000,000	20,000,000	01/23/2029	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	00038A AB 9	ABB TREASURY CENTER USA INC	18,034,833	17,725,000	18,399,464	06/15/2021	V
UBS AG BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,811,098	1,889,875	1,892,695	11/01/2046	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	638671 AE 7	NATIONWIDE MUTUAL INSURANCE COMPANY	18,432,760	13,938,000	15,167,153	04/01/2033	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	67021C AC 1	NSTAR ELECTRIC CO	19,334,875	16,500,000	16,475,295	03/15/2036	V
UBS AG BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,383,196	2,414,071	2,492,798	09/01/2045	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Corporate	931142 CB 7	WALMART INC	49,566	43,000	37,865	09/01/2035	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Corporate	594918 BJ 2	MICROSOFT CORPORATION	1,759,584	1,799,000	1,798,655	11/03/2025	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	US Agency - Loan Backed	3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	780,839	717,837	718,539	06/01/2038	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Corporate	931142 CB 7	WALMART INC	897,953	779,000	776,576	09/01/2035	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Corporate	74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II	1,821,591	1,960,660	1,956,580	04/18/2026	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Corporate	594918 AM 6	MICROSOFT CORPORATION	1,431,342	1,202,000	1,240,659	02/08/2041	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	US Agency - Loan Backed	38374C CC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	404,987	385,462	374,727	09/20/2033	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Treasury	912810 QY 7	UNITED STATES TREASURY	292,953	317,000	326,243	11/15/2042	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Treasury	912828 X8 8	UNITED STATES TREASURY	74,976	79,000	79,331	05/15/2027	V
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 RD 2	UNITED STATES TREASURY	4,739,713	4,335,000	4,238,652	11/15/2043	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912803 CX 9	UNITED STATES TREASURY	48,421,215	82,557,000	38,002,805	02/15/2036	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912803 DM 2	UNITED STATES TREASURY	15,263,192	30,174,000	11,423,908	05/15/2040	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912803 BM 4	UNITED STATES TREASURY	23,161,371	30,538,000	20,382,156	11/15/2027	I
0199999. Totals				2,278,897,256	2,369,535,924	2,218,490,732	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	20,748,000	20,748,000	XXX		V
CME (CME) Group Inc. LCZ7XYGSLJUHFXXNXD88	Cash		Cash	1,297,953	1,297,953	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	1,200,000	1,200,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	5,950,000	5,950,000	XXX		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,901,759	4,838,524	XXX	07/01/2047	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138AV P7 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,599,926	1,568,426	XXX	10/01/2041	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138AS RZ 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,200,394	1,176,776	XXX	09/01/2041	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132HQ 4Q 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	749,011	776,827	XXX	12/01/2042	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	38375J XK 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_07-21	6,312,101	5,941,945	XXX	04/20/2037	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WJ KJ 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,507,587	17,707,933	XXX	11/01/2031	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	3,752,409	3,432,000	XXX	11/15/2043	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RS 9	UNITED STATES TREASURY	1,289,280	1,481,000	XXX	05/15/2046	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RT 7	UNITED STATES TREASURY	2,269,683	2,754,000	XXX	08/15/2046	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RM 2	UNITED STATES TREASURY	388,202	403,000	XXX	05/15/2045	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RK 6	UNITED STATES TREASURY	187,100	214,000	XXX	02/15/2045	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RQ 3	UNITED STATES TREASURY	734,398	843,000	XXX	02/15/2046	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RJ 9	UNITED STATES TREASURY	297,775	309,000	XXX	11/15/2044	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ 3E 8	FANNIE MAE FNMA_16-4	2,887,417	3,150,000	XXX	02/25/2046	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	120,103,000	120,103,000	XXX		V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash	6,760,000	6,760,000	XXX		V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Cash		Cash	19,600,000	19,600,000	XXX		V
Ice Clear US Inc	549300HWWR1D8OTS2G29	Cash		Cash	20,341,279	20,341,279	XXX		V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	US Agency - Loan Backed	3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,627,237	16,823,399	XXX	11/01/2045	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	US Agency - Loan Backed	31416X E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,823,945	9,633,520	XXX	12/01/2040	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	US Agency - Loan Backed	31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,207,591	21,967,609	XXX	01/01/2048	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	US Agency - Loan Backed	3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,167,439	16,299,316	XXX	05/01/2044	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	US Agency - Loan Backed	31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,945,369	5,591,569	XXX	06/01/2040	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	US Agency - Loan Backed	31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,215,103	17,039,587	XXX	09/01/2047	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash		Cash	39,369,000	39,369,000	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash	17,100,000	17,100,000	XXX		V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912796 QD 4	UNITED STATES TREASURY	19,885,555	19,905,000	XXX	10/18/2018	V
0299999. Totals					404,418,513	404,325,664	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	49,727,372	46,878,012	02/15/2045
912828 4D 9	UNITED STATES TREASURY		1	98,144,531	98,603,577	03/31/2023
912828 4L 1	UNITED STATES TREASURY		1	19,835,156	19,849,092	04/30/2023
912828 4Y 3	UNITED STATES TREASURY		1	298,921,878	299,467,088	08/31/2020
912828 5A 4	UNITED STATES TREASURY		1	99,621,094	99,662,148	09/15/2021
912828 Y4 6	UNITED STATES TREASURY		1	14,950,781	14,985,513	07/31/2020
0199999.	U.S. Government - Issuer Obligations			581,200,812	579,445,430	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	4,927,736	4,681,695	06/20/2039
36225B ND 6	GINNIE MAE I		1	1,263,169	1,151,523	05/15/2031
36241K HR 2	GINNIE MAE I		1	73,837	73,181	06/15/2020
36241K LQ 9	GINNIE MAE I		1	499,480	462,756	01/15/2037
36292C BU 7	GINNIE MAE I		1	931,391	842,285	07/15/2035
0299999.	U.S. Government - Residential Mortgage-Backed Securities			7,695,613	7,211,440	XXX
0599999.	Total - U.S. Government			588,896,425	586,656,870	XXX
All Other Governments - Issuer Obligations						
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	4,950,000	4,994,134	05/07/2020
0699999.	All Other Governments - Issuer Obligations			4,950,000	4,994,134	XXX
1099999.	Total - All Other Governments			4,950,000	4,994,134	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations						
30711X JS 4	FANNIE MAE FNMA_17-C03		1	1,958,421	1,956,115	10/25/2029
3130AC LL 6	FEDERAL HOME LOAN BANKS		1	96,392,500	100,000,000	10/19/2022
3130AD 6W 7	FEDERAL HOME LOAN BANKS		1	38,947,120	40,000,000	12/29/2022
3134GB XV 9	FEDERAL HOME LOAN MORTGAGE COR		1	98,095,800	100,000,000	07/13/2020
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations			235,393,841	241,956,115	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	208,009	197,406	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	99,990	95,102	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	506,510	481,521	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	2,261,185	2,304,144	10/01/2040
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	1,609,638	1,689,469	10/01/2043
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR		1	39,278,078	41,054,968	10/01/2047
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	3,257,053	3,401,573	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	547,868	522,676	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	807,719	761,218	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	8,610,411	8,486,306	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	7,036,056	7,119,651	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	115,681	110,077	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	412,407	374,690	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	18,293,215	18,341,865	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	12,437,595	12,857,664	03/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	369,068	385,853	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	6,770,995	6,793,314	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	13,606,200	13,651,546	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	11,220,863	11,250,998	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	10,394,648	10,422,774	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	8,349,360	8,611,466	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		1	29,137,343	28,289,050	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		1	6,011,383	5,865,276	01/01/2041
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	4,961,042	5,118,993	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		1	9,323,861	9,673,887	10/01/2045
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		1	30,946,422	32,277,924	09/01/2045
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR		1	5,937,986	6,160,665	01/01/2044
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		1	3,283,293	3,487,870	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		1	1,109,004	1,165,920	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		1	10,618,732	11,232,615	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		1	5,502,253	5,825,509	03/01/2046
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR		1	32,948,653	34,532,754	09/01/2047
3132XU J3 0	FEDERAL HOME LOAN MORTGAGE COR		1	30,893,627	32,265,313	11/01/2047
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		1	11,903,966	12,415,011	01/01/2044
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		1	15,984,509	16,700,702	01/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR		1	5,675,081	5,842,801	10/01/2045
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR		1	55,587,984	58,329,570	09/01/2047
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		1	9,969,905	9,695,224	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		1	5,067,964	5,215,485	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		1	15,733,355	15,934,035	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		1	6,686,903	6,963,232	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	6,357,615	6,679,998	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		1	11,716,827	11,774,752	06/01/2042
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		1	1,277,748	1,278,188	09/01/2043
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO		1	52,278,164	54,143,010	11/01/2045
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	5,499,591	5,698,882	10/01/2046
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO		1	8,747,928	9,103,667	10/01/2046
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		1	4,811,193	5,054,715	06/01/2042
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		1	2,246,756	2,336,780	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,976,676	3,058,292	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO		1	8,668,012	9,108,694	01/01/2043

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,794,641	1,876,980	07/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO		1	10,939,966	11,438,331	02/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO		1	4,240,595	4,436,900	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO		1	4,438,599	4,639,091	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO		1	6,109,534	6,373,690	05/01/2030
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO		1	4,783,927	4,996,704	06/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO		1	27,994,649	29,381,164	11/01/2045
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO		1	7,638,970	7,888,541	07/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO		1	40,809,064	42,915,304	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO		1	19,711,457	21,086,016	05/01/2046
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO		1	30,647,170	32,370,534	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	18,105,728	19,289,777	06/01/2046
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO		1	13,259,085	13,739,194	06/01/2032
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO		1	20,341,333	20,535,716	04/01/2047
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO		1	2,639,135	2,705,323	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO		1	2,630,640	2,747,953	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,418,820	1,414,630	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO		1	1,738,448	1,800,208	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO		1	68,374,179	71,330,885	02/01/2042
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,558,935	1,637,281	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	7,274,230	7,565,284	06/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO		1	4,398,016	4,589,364	08/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469		1	696,984	607,403	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	98,440	95,144	02/01/2033
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO		1	94,787	90,663	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO		1	752,245	720,443	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,457,177	1,383,855	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO		1	328,785	314,565	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	822,312	779,263	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO		1	247,198	235,100	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	943,596	900,563	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO		1	490,923	467,867	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO		1	9,573,029	10,031,404	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO		1	12,987,875	13,616,591	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO		1	3,958,986	4,150,393	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO		1	15,421,110	16,248,240	02/01/2046
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	6,937,260	7,446,838	10/01/2046
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO		1	44,421,240	46,305,147	04/01/2047
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO		1	11,597,986	11,762,044	02/01/2048
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO		1	16,582,333	17,358,958	10/01/2047
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO		1	9,747,102	10,186,120	10/01/2047
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO		1	15,888,396	16,012,074	06/01/2048
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO		1	421,063	406,769	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO		1	147,539	143,764	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,569,990	1,604,142	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO		1	1,524,712	1,439,970	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	12,129,290	12,198,076	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO		1	5,720,126	5,640,356	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO		1	3,818,836	3,840,063	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO		1	6,041,532	6,307,436	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO		1	21,314,942	22,404,881	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO		1	900,016	943,600	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO		1	7,970,798	7,965,721	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO		1	10,896,388	10,743,742	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	7,394,975	7,291,189	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO		1	812,885	855,244	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO		1	390,344	409,708	08/01/2045
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO		1	7,765,554	8,038,062	01/01/2048
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO		1	9,754,759	9,751,993	06/01/2048
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO		1	563,028	539,291	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO		1	419,228	406,891	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO		1	9,805,777	9,859,106	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO		1	10,381,166	10,503,063	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO		1	35,656,635	35,862,409	09/01/2040
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO		1	368,751	372,549	09/01/2025
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,157,719,544	1,195,142,665	XXX
U.S. Spec. Rev. & Spec. Assess. Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV		1FE	12,357,236	11,492,244	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV		1FE	4,973,173	4,938,202	08/25/2050
63940H AB 9	NAVIENT STUDENT LOAN TRUST NAV		1FE	3,313,395	3,311,618	06/25/2065
63940L AC 8	NAVIENT STUDENT LOAN TRUST NAV		1FE	10,372,207	10,000,000	03/25/2066
64031M AB 6	Nelnet Student Loan Trust		1FE	6,183,925	5,659,008	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT		1FE	4,625,455	4,803,204	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT		1FE	11,604,542	12,283,506	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT		1FE	5,886,404	5,648,158	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT		1FE	10,171,927	10,143,497	05/25/2049
78447Y AD 4	SLMA_13-3		1FE	971,694	1,000,988	09/25/2043
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities			70,459,958	69,280,425	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations			1,463,573,343	1,506,379,205	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00912X B* 4	AIR LEASE CORPORATION		1FE	18,318,688	18,700,000	08/02/2020
00971Y AF 7	AKBANK TAS		4FE	343,739	394,866	03/31/2025
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP		1FE	15,221,928	15,000,000	09/14/2020
04317@ BC 1	ARTHUR J GALLAGHER&CO		2Z	14,700,000	14,700,000	06/13/2024
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	4,646,250	4,677,806	08/26/2022
05964H AD 7	BANCO SANTANDER SA		1FE	10,033,192	10,000,000	02/23/2023
06051G DZ 9	BANK OF AMERICA CORP		1FE	2,030,807	1,970,000	06/01/2019
17401Q AR 2	CITIZENS BANK NA		2FE	5,006,151	5,000,000	03/29/2023
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU		2FE	2,963,816	2,994,081	06/09/2023
23341C AB 9	DNB BANK ASA		1FE	21,328,980	21,024,356	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA		1FE	19,767,763	19,985,035	08/03/2020
251526 BT 5	DEUTSCHE BANK AG NEW YORK BRAN		2FE	5,035,655	5,000,000	08/20/2020
257469 AJ 5	DOMINION RESOURCES INC/VA		2FE	3,473,327	3,431,373	08/01/2033
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	13,999,407	15,897,233	08/15/2036
375916 B* 3	GILDAN ACTIVEWEAR INC		2	25,000,000	25,000,000	08/25/2023
404280 AZ 2	HSBC HOLDINGS PLC		1FE	10,300,636	10,000,000	05/25/2021
42241@ AG 4	HEARST CORP		1	32,000,000	30,940,645	04/30/2025
48121@ AE 1	JRD HOLDINGS LLC		2FE	4,800,000	4,800,000	04/25/2025
513076 AZ 2	LAMAR MEDIA CORP. TL +L175		2FE	1,994,975	1,994,898	03/14/2025
52729K AN 6	LEVEL 3 FINANCING INC TLB L+225		2FE	6,013,332	6,024,260	02/22/2024
62877P AA 2	NBK SPC LTD		1FE	2,887,500	2,988,605	05/30/2022
62927# AD 8	NFL VENTURES LP		1FE	4,487,968	4,582,650	03/31/2024
66765R AZ 9	NORTHWEST NATURAL GAS CO		1FE	15,142,972	13,362,972	11/10/2027
82825# AB 3	SILVER STATE SOLAR POWER SOUTH TL +L162.5		2	4,814,217	4,814,217	02/07/2036
838518 E* 5	SOUTH JERSEY INDUSTRIES INC		2	25,055,982	25,408,129	04/25/2021
857006 AE 0	STATE GRID OVERSEAS INVESTMENT		1FE	1,933,567	1,998,978	05/04/2022
85915# AK 7	STERICYCLE INC		2	18,610,481	19,000,000	10/01/2021
86960B AK 8	SVENSKA HANDELSBANKEN AB		1FE	21,031,818	20,750,000	10/01/2020
87305Q CL 3	TTX COMPANY		1FE	14,970,109	14,997,811	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC		2	24,785,875	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE		1FE	15,000,000	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	8,000,000	8,000,000	04/17/2021
89148B D@ 7	TORTOISE MLP FUND INC		1FE	17,500,000	17,500,000	09/09/2019
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		1FE	15,290,970	15,000,000	09/24/2020
92890H AB 8	WEA FINANCE LLC		1FE	1,994,943	1,999,188	09/17/2019
98956P AP 7	ZIMMER HOLDINGS INC		2FE	10,009,259	10,000,000	03/19/2021
BME221 EQ 5	SILVER STATE SOLAR POWER SOUTH		2	18,003,284	18,144,085	02/07/2035
BME2KU 2T 8	LAS VEGAS SANDS LLC TL +L175		3FE	7,472,751	7,466,213	03/27/2025
BME2KY PW 8	CHEMOURS COMPANY LLC TL +L175		2FE	9,338,391	9,338,154	04/03/2025
BME2L2 KH 5	WYNDHAM HOTELS & RESORTS INC TL +L175		2FE	3,008,250	3,000,000	03/29/2025
BME2L7 81 3	CTL Logistics		6*	1,355,583	1,355,583	06/30/2021
BME2LY PT 4	DELOS FINANCE SARL		2FE	506,558	505,508	10/06/2023
BME2MJ MM 4	CLEAN HARBORS INC		3FE	3,924,929	3,925,028	06/27/2024
BME2MJ T7 0	HILTON WORLDWIDE FINANCE LLC		2FE	4,014,220	4,005,093	10/25/2023
BME2N7 CF 5	UNITED AIRLINES INC210795		2FE	993,457	991,459	04/01/2024
BME2NG F1 3	MICROCHIP TECH INC TL +L200		2FE	10,023,084	10,019,323	05/29/2025
BME2NJ YL 2	OPEN TEXT CORP		2FE	10,020,716	9,988,637	05/23/2025
BME2P8 WS 1	STADCO LA LLC		2Z	2,564,253	2,564,253	05/01/2023
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	11,000,000	11,000,000	11/04/2018
F4733# AB 2	GROUPE AUCHAN SA		2	22,607,855	22,707,967	06/28/2022
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	23,153,600	23,153,600	07/12/2027
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY		2	5,000,000	5,397,664	11/14/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			561,481,238	561,499,670	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	2,724,196	2,706,271	10/29/2046
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST		1FM	979,570	976,997	10/25/2034
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	14,793,639	13,415,107	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	1,283,366	1,274,570	07/25/2035
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	2,016,839	2,023,348	04/25/2034
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	466,858	473,706	11/26/2035
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		1FE	71,358	71,323	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	3,524,439	3,540,464	02/25/2046
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		1FE	7,275,104	7,244,187	06/25/2036
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	15,499,208	15,337,456	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	1,739,640	1,750,529	06/02/2046
06983N AC 1	BASIC ASSET BACKED SECURITIES		1FM	3,676,237	3,681,892	04/25/2036
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	3,580,460	3,549,658	02/28/2041
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	3,961,581	3,837,215	04/28/2036
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN		1FM	6,053,502	6,103,884	06/28/2053
07332G AA 6	BAYVIEW OPPORTUNITY MASTER FUN		1FM	961,703	968,975	10/28/2057
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	853,516	853,231	09/25/2035
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	43,916	43,897	07/25/2036
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FM	4,002,141	3,997,258	11/25/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	3,964,955	4,008,656	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	4,869	6,355	05/01/2032

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	2,571,453	2,562,313	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	4,506,276	4,478,730	11/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	498,265	448,336	03/25/2033
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1FM	2,118,803	2,073,289	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	4,272,189	3,337,296	11/01/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	4,323,358	4,256,055	11/25/2035
36228F 6M 3	GSAMP_04-AR1		1FM	496,553	496,028	06/25/2034
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	4,991,970	4,941,357	06/25/2035
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	11,223,068	11,133,601	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FM	15,257,398	15,075,772	02/01/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	1,586,349	1,590,612	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	6,685,938	6,071,484	06/25/2037
43641N BM 5	HOLMES MASTER ISSUER PLC 11-3A HMI 2011-3A A6		1FE	19,182,966	19,065,641	10/15/2054
43641N CA 0	HOLMES MASTER ISSUER PLC HMI_1		1FE	1,991,913	2,000,000	10/15/2054
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	2,714,690	2,696,232	05/25/2037
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		1FE	12,402,817	12,398,965	10/17/2033
437303 AB 6	HOME PARTNERS OF AMERICA TRUST		1FE	4,001,150	4,000,000	10/17/2033
437303 AC 4	HOME PARTNERS OF AMERICA TRUST		1FE	3,001,707	3,000,000	10/17/2033
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	2,940,823	2,953,270	07/25/2036
46650J AD 6	JP MORGAN MORTGAGE TRUST JPMMT		1FE	10,465,376	10,490,304	12/01/2048
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	541,918	542,036	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	5,679,158	5,313,453	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	22,242,940	21,043,707	09/25/2047
57643L CJ 3	MAST_04-OPT1		1FM	423,945	377,300	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	449,092	330,666	09/25/2034
59023W AD 0	MERRILL LYNCH MORTGAGE INVESTO		1FM	4,466,802	4,419,665	08/25/2036
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,491,968	5,353,862	02/25/2035
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1FM	5,006,770	5,050,130	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FM	4,050,127	4,108,929	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	1,135,717	1,009,424	07/25/2035
68389F GL 2	OOMLT_05-1		1FM	1,016,775	366,257	02/25/2035
71336W AA 3	PEPPER RESIDENTIAL SECURITIES		1FE	2,867,371	2,867,193	01/16/2060
71337H AB 3	PEPPER RESIDENTIAL SECURITIES		1FE	14,577,144	14,394,665	03/10/2058
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	579,782	559,512	01/01/2036
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	2,600,240	2,246,122	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	2,152,121	2,154,715	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	4,640,226	4,678,788	12/12/2045
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A		1FE	2,645,732	2,652,363	11/10/2049
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL		1FE	8,501,121	8,550,822	11/15/2049
78469Q AL 6	SPS SERVICER ADVANCE RECEIVABL		1FE	1,371,366	1,375,000	11/15/2049
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL		1FE	1,853,115	1,875,000	11/15/2049
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL		2AM	5,766,752	5,819,000	11/15/2049
78469Q AP 7	SPS SERVICER ADVANCE RECEIVABL		1FE	8,054,860	8,049,000	11/16/2048
78469Q AQ 5	SPS SERVICER ADVANCE RECEIVABL		1FE	2,805,590	2,809,000	11/16/2048
78469Q AR 3	SPS SERVICER ADVANCE RECEIVABL		1FE	1,123,630	1,125,000	11/16/2048
78469Q AS 1	SPS SERVICER ADVANCE RECEIVABL		2AM	1,623,024	1,625,000	11/16/2048
81747W AG 2	SEQUOIA MORTGAGE TRUST SEMT_18		1FE	4,027,865	4,040,141	09/01/2048
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	5,864,822	5,483,186	07/25/2036
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	414,210	408,875	07/25/2035
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	4,372,150	4,333,117	07/25/2037
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	3,279,965	3,125,677	10/25/2037
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT		1FE	15,994,927	15,995,952	05/01/2058
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT		1FE	11,971,014	12,096,342	03/01/2058
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO		1FE	1,636,248	1,603,567	10/01/2046
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		1FM	209,200	208,835	06/01/2033
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	1,108,851	1,108,547	05/25/2035
94980G BF 7	WFHN_04-2		1FM	8,075,179	7,922,711	10/25/2034
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			361,331,876	353,957,823	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
04410R AG 1	ASHFORD HOSPITALITY TRUST INC		1FE	4,495,941	4,500,000	04/15/2035
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC		1FE	2,249,010	2,250,000	04/15/2035
05547W AA 6	BARCLAYS COMMERCIAL MORTGAGE S		1FM	11,999,995	12,000,000	11/15/2034
056057 AA 0	BX TRUST BX_18-BIOA		1FE	8,994,299	8,950,785	03/15/2037
065404 AW 5	BANK_18-BN10		1FE	4,456,179	4,527,149	02/01/2061
08162P AS 0	BENCHMARK MORTGAGE TRUST BMARK		1FE	4,511,237	4,577,348	06/01/2022
10482T AA 0	BRAEMAR HOTELS & RESORTS TRUST		1FE	8,491,744	8,500,000	06/15/2035
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST		1FE	2,997,072	3,000,000	06/15/2035
12508G AQ 9	UBS COMMERCIAL MORTGAGE TRUST		1FM	7,337,475	7,482,437	11/01/2050
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI		1FE	1,887,360	1,885,349	05/15/2035
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI		1FE	1,875,501	1,873,777	05/15/2035
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B		1FE	4,896,510	4,899,463	06/15/2033
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1		1FE	7,985,718	8,000,000	12/19/2035
432885 AA 9	HILTON USA TRUST HILT_18-ORL		1FE	5,996,267	6,000,000	12/15/2034
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU		1FM	8,120,190	8,210,959	03/01/2050
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT		1FM	803,311	802,560	09/15/2028
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST		1FM	1,014,843	1,029,598	12/01/2049
61691N AA 3	MORGAN STANLEY CAPITAL I TRUST		1FM	1,753,672	1,789,266	12/01/2050
90276U AS 0	UBS COMMERCIAL MORTGAGE TRUST		1FM	8,745,842	8,918,447	12/01/2050

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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95001A AZ 9	WELLS FARGO COMMERCIAL MORTGAG		1FM	15,767,119	16,122,565	11/01/2050
95001G AA 1	WELLS FARGO COMMERCIAL MORTGAG		1FM	1,752,995	1,790,380	12/01/2050
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			116,132,280	117,110,083	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP		1FE	5,481,394	5,500,000	05/26/2031
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP		1FE	1,999,954	2,000,000	05/26/2031
03765P AL 7	APIDOS CLO APID_15-21A		1FE	13,266,497	13,300,000	07/18/2027
04016V AA 3	ARES CLO LTD ARES_18-47A		1FE	4,963,530	5,000,000	04/15/2030
056162 AQ 3	BABSON CLO LTD BABSN_15-IA		1FE	6,954,598	7,000,000	01/20/2031
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A		1FE	7,961,512	8,000,000	10/25/2027
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A		1FE	3,984,344	4,000,000	04/19/2029
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A		1FE	3,988,096	4,000,000	04/19/2029
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	4,000,324	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	7,002,625	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	1,000,802	1,000,000	10/20/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	5,000,405	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,001,768	4,000,000	10/20/2027
15032D AA 9	CEDAR FUNDING LTD CEDF_16-6A		1FE	2,500,203	2,500,000	10/20/2028
15032D AC 5	CEDAR FUNDING LTD CEDF_16-6A		1FE	1,437,187	1,437,000	10/20/2028
15032E AA 7	CEDAR FUNDING LLC CEDF_17-8A		1FE	5,005,135	5,000,000	10/17/2030
15033E AA 6	CEDAR FUNDING LTD CEDF_18-9A		1FE	2,984,331	3,000,000	04/20/2031
17181T AG 6	CIFC FUNDING LTD CIFC_18-4A		2AM	1,499,981	1,500,000	10/17/2031
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,506,851	15,500,000	10/20/2028
20267U AB 5	COMMONBOND STUDENT LOAN TRUST		1FE	2,711,618	2,653,008	10/25/2040
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	13,998,768	14,000,000	08/15/2031
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,987,064	3,000,000	04/15/2031
26249M AQ 0	DRYDEN SENIOR LOAN FUND DRSLF		1FE	8,941,059	9,000,000	01/15/2031
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	998,720	1,000,000	04/18/2031
29372J AB 3	ENTERPRISE FLEET FINANCING LLC		1FE	2,427,948	2,428,755	01/20/2023
30023J AV 0	EVERGREEN CREDIT CARD TRUST E		1FE	1,001,788	1,000,000	07/15/2022
36320M AL 2	GALAXY CLO LTD GALXY_15-20A		1FE	1,991,676	2,000,000	04/20/2031
36320U AC 4	GALAXY CLO LTD GALXY_18-27A		1FE	995,128	1,000,000	05/16/2031
36320W AL 0	GALAXY CLO LTD GALXY_15-21A		1FE	5,977,152	6,000,000	04/20/2031
36320W AN 6	GALAXY CLO LTD GALXY_15-21A		1FE	3,945,960	4,000,000	04/20/2031
55953J AA 7	MAGNETITE CLO LTD		1FE	15,501,395	15,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	9,001,827	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	5,002,455	5,000,000	07/18/2028
57563N AB 4	MASSACHUSETTS EDL FING AUTH		1FE	4,807,272	4,804,105	05/25/2033
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX		1FE	5,925,780	6,000,000	10/20/2026
67590B AQ 3	OCTAGON INVESTMENT PARTNERS XV		1FE	999,930	1,000,000	07/17/2030
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	9,040,202	9,027,152	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	10,004,605	9,998,820	11/20/2028
78449Q AA 5	SMB PRIVATE EDUCATION LOAN TRU		1FE	4,000,000	4,000,000	09/15/2025
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU		1FE	1,998,872	2,007,584	12/26/2025
78616# AB 4	SACRAMENTO KINGS		2AM	13,729,743	13,729,743	07/01/2025
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		1FE	7,402,911	7,394,234	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU		1FE	1,334,705	1,308,332	11/25/2025
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1		1FE	1,993,184	2,000,000	01/26/2031
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1		1FE	1,986,982	2,000,000	01/26/2031
83610J AA 4	SOUND POINT CLO LTD		1FE	1,989,872	2,000,000	04/15/2031
84858@ AA 3	SPIRIT AIRLINES 2015-1		2FE	8,882,491	8,800,000	04/01/2023
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	6,337,232	6,336,747	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	29,947,251	29,992,502	05/15/2028
860444 AS 7	STEWART PARK CLO LTD STWRT_15-		1FE	11,420,190	11,500,000	01/15/2030
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	9,978,880	10,000,000	10/15/2027
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A		1FE	4,939,915	5,000,000	10/15/2027
92348M AA 7	VERIZON OWNER TRUST VZOT_16-2A		1FE	2,978,914	2,976,440	05/20/2021
92912Q AB 2	VOYA CLO LTD VOYA_14-3A		1FE	845,170	849,811	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	10,003,750	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	3,001,704	3,000,000	10/20/2027
92914X AN 9	VOYA CLO LTD VOYA_15-2A		1FE	9,999,800	10,000,000	07/23/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO		1FE	17,005,355	17,000,000	10/15/2028
92916W AA 7	VOYA CLO LTD VOYA_13-2A		1FE	16,881,340	17,000,000	04/25/2031
92916W AC 3	VOYA CLO LTD VOYA_13-2A		1FE	10,851,654	11,000,000	04/25/2031
92917A AA 4	VOYA CLO LTD VOYA_18-1A		1FE	2,979,318	3,000,000	04/19/2031
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			385,289,117	386,044,233	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,424,234,511	1,418,611,809	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA		2FE	8,726,016	10,956,549	12/31/2049
4299999.	Hybrid Securities - Issuer Obligations			8,726,016	10,956,549	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	810,950	893,680	07/31/2084
857477 AX 1	STATE STREET CAP TR I		2AM	6,580,000	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	22,269,375	24,075,000	03/15/2028
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities			29,660,325	31,968,680	XXX
4899999.	Total - Hybrid Securities			38,386,341	42,925,229	XXX
6199999.	Total - Issuer Obligations			1,391,751,907	1,398,851,898	XXX
6299999.	Total - Residential Mortgage-Backed Securities			1,526,747,033	1,556,311,928	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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6399999.	Total - Commercial Mortgage-Backed Securities			116,132,280	117,110,083	XXX
6499999.	Total - Other Loan-Backed and Structured Securities			485,409,400	487,293,338	XXX
6599999.	Subtotal - Bonds			3,520,040,620	3,559,567,247	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1UFE	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
6899999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			15,000,000	15,000,000	XXX
7099999.	Total - Preferred Stocks			15,000,000	15,000,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC		A	2,642	2,642	
15850@ 11 5	CHAMPION HOLDCO LLC		A	1	1	
74939# 13 1	TRUSTED MEDIA BRANDS INC		U	2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD MZ		V	73	73	
7199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			2,718	2,718	XXX
7599999.	Total - Common Stock			2,718	2,718	XXX
7699999.	Total - Preferred and Common Stock			15,002,718	15,002,718	XXX
Cash (Schedule E Part 1 Type)						
	Cash			60,798,152	60,798,152	
9099999.	Total - Cash (Schedule E Part 1 Type)			60,798,152	60,798,152	XXX
Cash Equivalents (Schedule E Part 2 Type)						
912796 NZ 8	UNITED STATES TREASURY	@		13,992,028	13,992,057	10/11/2018
313385 J4 9	FEDERAL HOME LOAN BANKS	@		1,899,550	1,899,577	10/05/2018
313385 N7 7	FEDERAL HOME LOAN BANKS	@		1,097,477	1,097,528	11/09/2018
313385 Q3 3	FEDERAL HOME LOAN BANKS	@		83,148,466	83,154,226	11/21/2018
313397 K9 1	FEDERAL HOME LOAN MORTGAGE COR	@		24,975,225	24,976,155	10/18/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			125,112,745	125,119,543	XXX
Other Assets						
	Derivatives			21,085,436	21,085,436	
9299999.	Total - Other Assets			21,085,436	21,085,436	XXX
9999999.	Totals			3,742,039,671	3,781,573,096	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(73,332,863) Book/Adjusted Carrying Value $.....(10,629,943)
2. Average balance for the year: Fair Value $.....3,790,205,664 Book/Adjusted Carrying Value $.....3,815,477,337