



QUARTERLY STATEMENT

As of March 31, 2018
of the Condition and Affairs of the

Great-West Life & Annuity Insurance Company

NAIC Group Code.....769, 769 (Current Period) (Prior Period)	NAIC Company Code..... 68322	Employer's ID Number.... 84-0467907
Organized under the Laws of Colorado	State of Domicile or Port of Entry Colorado	Country of Domicile United States
Incorporated/Organized..... March 28, 1907	Commenced Business..... April 24, 1907	
Statutory Home Office	8515 East Orchard Road .. Greenwood Village .. CO .. US .. 80111 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	8515 East Orchard Road .. Greenwood Village .. CO .. US .. 80111 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	303-737-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	8515 East Orchard Road .. Greenwood Village .. CO .. US .. 80111 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	8515 East Orchard Road .. Greenwood Village .. CO .. US .. 80111 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	303-737-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.greatwest.com	
Statutory Statement Contact	Robert Leif Onstad <i>(Name)</i> gwlcomments@gwl.com <i>(E-Mail Address)</i>	303-737-3000 <i>(Area Code) (Telephone Number) (Extension)</i> 303-737-3827 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Ryan Lynn Logsdon	Associate General Counsel, Products and Corporate	2. Kara Susan Roe	Controller
3. Terry Glenn Homenuik	Vice President and Corporate Actuary		

VICE PRESIDENT

Ronald John Laeyendecker

DIRECTORS

John Lincoln Bernbach	Marcel Rosaire Coutu	Claude Généreux	Alain Louvel
Paul Guy Desmarais, Jr.	Gary Albert Doer	Robert Jeffrey Orr	Brian Edward Walsh
Paul Anthony Mahon	Jerry Edgar Alan Nickerson	Raymond Royer	Thomas Timothy Ryan, Jr.
Robert Lloyd Reynolds	Gregory Dennis Tretiak	Gregory James Fleming	
Jerome John Selitto	André Roger Desmarais		

State of..... Colorado
County of..... Arapahoe

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

(Signature)	(Signature)	(Signature)
Ryan Lynn Logsdon	Kara Susan Roe	Terry Glenn Homenuik
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Associate General Counsel, Products and Corporate	Controller	Vice President and Corporate Actuary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of May 2018

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

NOTARY NOTARY PUBLIC (Seal)

KARA P KERR
NOTARY PUBLIC
STATE OF COLORADO
NOTARY ID 19954015305
MY COMMISSION EXPIRES OCT. 3, 2019

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	20,823,252,592		20,823,252,592	19,944,862,356
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	111,314,505	1,803,970	109,510,535	107,977,068
3. Mortgage loans on real estate:				
3.1 First liens.....	4,021,920,712		4,021,920,712	3,871,337,734
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	35,635,151		35,635,151	36,302,417
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1,451,133		1,451,133	1,466,114
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(16,878,379)), cash equivalents (\$.....204,334,279) and short-term investments (\$.....3,618,573).....	191,074,473		191,074,473	242,084,231
6. Contract loans (including \$.....0 premium notes).....	4,046,957,378		4,046,957,378	4,078,668,343
7. Derivatives.....	48,520,136		48,520,136	68,438,521
8. Other invested assets.....	474,445,927	1,664,507	472,781,420	474,613,763
9. Receivables for securities.....	9,018,897		9,018,897	23,134,839
10. Securities lending reinvested collateral assets.....	92,739,915		92,739,915	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	29,856,330,819	3,468,477	29,852,862,342	28,848,885,386
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	312,301,230		312,301,230	279,822,131
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,362,599	67,772	2,294,827	4,591,301
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	10,451,093		10,451,093	11,327,579
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,076,946		2,076,946	1,607,985
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	5,910,327		5,910,327	5,481,956
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	8,098,637		8,098,637	16,534,708
18.2 Net deferred tax asset.....	361,254,603	188,526,515	172,728,088	149,314,991
19. Guaranty funds receivable or on deposit.....	1,002,883		1,002,883	1,062,576
20. Electronic data processing equipment and software.....	8,301,673		8,301,673	10,986,062
21. Furniture and equipment, including health care delivery assets (\$.....0).....	5,687,023	5,687,023	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	95,911,561	44,548,901	51,362,660	67,355,271
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	654,066,124	74,986,798	579,079,326	416,137,135
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	31,323,755,518	317,285,486	31,006,470,032	29,813,107,081
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	27,409,307,587		27,409,307,587	28,197,122,160
28. Total (Lines 26 and 27).....	58,733,063,105	317,285,486	58,415,777,619	58,010,229,241

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Cash value of company owned life insurance.....	267,695,986		267,695,986	264,797,672
2502. Other receivables.....	304,495,652	559,882	303,935,770	150,120,629
2503. Capitalized costs.....	54,415,018	54,415,018	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	27,459,468	20,011,898	7,447,570	1,218,834
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	654,066,124	74,986,798	579,079,326	416,137,135

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....27,181,185,976 less \$.....0 included in Line 6.3 (including \$.....6,249,726,303 Modco Reserve).....	27,181,185,976	26,587,834,194
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	263,053,870	272,538,813
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	203,352,254	206,134,127
4. Contract claims:		
4.1 Life.....	108,813,206	98,143,428
4.2 Accident and health.....	22,238,497	22,393,887
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	37,303,400	38,872,400
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 \$.....0 accident and health premiums.....	1,470,888	12,767,740
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....31,900,449 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	56,074,163	135,296,141
9.3 Other amounts payable on reinsurance, including \$.....776,247 assumed and \$.....3,200,275 ceded.....	3,976,521	9,450,150
9.4 Interest Maintenance Reserve.....	71,783,167	82,237,568
10. Commissions to agents due or accrued - life and annuity contracts \$.....29,148,577, accident and health \$.....0 and deposit-type contract funds \$.....0.....	29,148,577	29,615,037
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	169,577,726	176,160,747
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(38,936,170) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(44,281,673)	(40,063,149)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,829,945	8,980,034
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.....	2,000,038	4,482,863
17. Amounts withheld or retained by company as agent or trustee.....	55,234,459	49,070,569
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	16,052,000	19,992,511
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....	2,234,624	2,226,797
22. Borrowed money \$.....85,881,857 and interest thereon \$.....0.....	85,881,857	99,886,032
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	191,838,802	203,546,424
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	17,127	16,796
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		430,668,568
24.04 Payable to parent, subsidiaries and affiliates.....	57,175,310	52,080,986
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	131,375,701	88,843,420
24.09 Payable for securities.....	42,008,590	2,363,506
24.10 Payable for securities lending.....	92,739,915	
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	948,734,054	90,067,079
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	29,734,818,994	28,683,606,668
27. From Separate Accounts statement.....	27,409,298,352	28,197,112,929
28. Total liabilities (Lines 26 and 27).....	57,144,117,346	56,880,719,597
29. Common capital stock.....	7,320,176	7,320,176
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	590,470,101	539,929,624
33. Gross paid in and contributed surplus.....	707,245,026	706,178,477
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(33,375,030)	(123,918,633)
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 \$.....9,235 in Separate Accounts Statement).....	1,264,340,097	1,122,189,468
38. Totals of Lines 29, 30 and 37.....	1,271,660,273	1,129,509,644
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	58,415,777,619	58,010,229,241

DETAILS OF WRITE-INS

2501. Repurchase agreements.....	806,847,611	
2502. Other contract deposit funds.....	115,966,344	38,999,864
2503. Miscellaneous liabilities.....	22,253,469	25,050,754
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,666,630	26,016,461
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	948,734,054	90,067,079
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.....	7,700,547,946	1,490,441,610	5,270,518,506
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	343,679,031	308,135,099	1,266,962,787
4. Amortization of Interest Maintenance Reserve (IMR).....	5,135,956	5,174,856	22,044,720
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	60,558	41,469	212,002
6. Commissions and expense allowances on reinsurance ceded.....	1,269,477	7,441,943	31,581,547
7. Reserve adjustments on reinsurance ceded.....	(5,990,041,579)	(117,513,006)	(490,424,113)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	40,870,496	39,396,568	160,280,606
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	55,872,732	52,792,569	219,991,931
9. Totals (Lines 1 to 8.3).....	2,157,394,617	1,785,911,108	6,481,167,986
10. Death benefits.....	110,281,801	72,764,968	276,518,755
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	46,569,756	49,530,410	203,678,657
13. Disability benefits and benefits under accident and health contracts.....	9,545,002	10,453,015	44,207,815
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,290,010,311	1,190,877,824	4,992,338,540
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,658,848	3,117,840	10,868,678
18. Payments on supplementary contracts with life contingencies.....	265,237	374,962	1,162,790
19. Increase in aggregate reserves for life and accident and health contracts.....	583,866,838	258,129,785	915,763,451
20. Totals (Lines 10 to 19).....	2,043,197,793	1,585,248,804	6,444,538,686
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	46,708,471	49,552,791	197,828,075
22. Commissions and expense allowances on reinsurance assumed.....	441,679	471,158	1,985,837
23. General insurance expenses.....	105,642,482	127,512,742	455,763,922
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	13,489,686	16,113,699	49,871,872
25. Increase in loading on deferred and uncollected premiums.....	(889,395)	(1,694,409)	(971,676)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(151,589,116)	(25,619,006)	(944,643,906)
27. Aggregate write-ins for deductions.....	0	4,439,543	17,946,395
28. Totals (Lines 20 to 27).....	2,057,001,600	1,756,025,322	6,222,319,205
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	100,393,017	29,885,786	258,848,781
30. Dividends to policyholders.....	11,575,985	14,326,832	38,781,813
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	88,817,032	15,558,954	220,066,968
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(17,901,314)	(11,710,430)	50,583,540
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).....	106,718,346	27,269,384	169,483,428
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....252,579 (excluding taxes of \$.....(1,413,764) transferred to the IMR).....	950,177	(1,014,135)	534,652
35. Net income (Line 33 plus Line 34).....	107,668,523	26,255,249	170,018,080
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,129,509,644	1,053,333,226	1,053,333,226
37. Net income (Line 35).....	107,668,523	26,255,249	170,018,080
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(5,199,499).....	(21,428,249)	(3,518,309)	(17,021,043)
39. Change in net unrealized foreign exchange capital gain (loss).....	107,971	(912,348)	(87,588)
40. Change in net deferred income tax.....	(26,081,880)	(10,242,355)	(110,528,042)
41. Change in nonadmitted assets.....	42,438,291	(46,753,371)	96,814,312
42. Change in liability for reinsurance in unauthorized and certified companies.....	(331)	(8,231)	2,310
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	11,707,622	(1,602,058)	(18,503,210)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....	(60,554)	(41,244)	(211,487)
48. Change in surplus notes.....	50,540,477	6,971	12,027,884
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			27,468
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	1,066,549	418,239	86,480,325
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....	(24,000,661)	(77,000,057)	(145,301,372)
53. Aggregate write-ins for gains and losses in surplus.....	192,871	161,207	2,458,781
54. Net change in capital and surplus (Lines 37 through 53).....	142,150,629	(113,236,307)	76,176,418
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,271,660,273	940,096,919	1,129,509,644
DETAILS OF WRITE-INS			
08.301. Other Income.....	55,103,829	52,060,817	216,962,562
08.302. Interest on intercompany loan.....	768,903	731,752	3,029,369
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	55,872,732	52,792,569	219,991,931
2701. Interest on funds withheld assets - ceded.....		4,439,543	17,946,395
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	4,439,543	17,946,395
5301. Change in pension and postretirement benefit liability, net of income taxes.....	192,871	161,207	2,458,781
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	192,871	161,207	2,458,781

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,349,282,285	1,472,953,342	5,208,526,828
2. Net investment income.....	264,860,996	253,431,602	1,111,281,811
3. Miscellaneous income.....	12,391,423	(17,496,767)	(77,824,611)
4. Total (Lines 1 through 3).....	1,626,534,704	1,708,888,177	6,241,984,028
5. Benefit and loss related payments.....	1,410,221,832	1,287,630,438	5,393,965,551
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(147,370,592)	(31,468,806)	(909,387,794)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	177,723,091	224,238,881	670,812,465
8. Dividends paid to policyholders.....	13,143,028	15,817,665	46,583,150
9. Federal and foreign income taxes paid (recovered) net of \$(1,413,764) tax on capital gains (losses).....	(27,734,070)	4,821,542	15,138,433
10. Total (Lines 5 through 9).....	1,425,983,289	1,501,039,720	5,217,111,805
11. Net cash from operations (Line 4 minus Line 10).....	200,551,415	207,848,457	1,024,872,223
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,200,819,551	2,109,016,511	5,719,281,674
12.2 Stocks.....	180,000	814,250	14,597,640
12.3 Mortgage loans.....	71,500,723	49,875,834	399,982,131
12.4 Real estate.....			
12.5 Other invested assets.....	1,773,207	1,256,089	14,613,901
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		(1,197)	(1,175)
12.7 Miscellaneous proceeds.....	53,761,026		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,328,034,507	2,160,961,487	6,148,474,171
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,172,001,547	1,501,352,519	6,023,939,933
13.2 Stocks.....	885,676	28,616	98,753
13.3 Mortgage loans.....	219,200,000	335,323,775	844,303,734
13.4 Real estate.....		516,338	2,980,331
13.5 Other invested assets.....	9,674,613	4,389,966	31,193,994
13.6 Miscellaneous applications.....	31,051,512	71,599,453	67,286,257
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,432,813,348	1,913,210,667	6,969,803,002
14. Net increase or (decrease) in contract loans and premium notes.....	(609,202)	669,801	12,161,197
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(104,169,639)	247,081,019	(833,490,028)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	50,533,507		12,000,000
16.2 Capital and paid in surplus, less treasury stock.....	847,947		84,944,077
16.3 Borrowed funds.....	(14,004,175)	1,106,678	2,347,891
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(2,781,873)	(2,937,971)	(21,672,516)
16.5 Dividends to stockholders.....	24,000,661	77,000,057	145,301,372
16.6 Other cash provided (applied).....	(157,986,279)	13,312,415	(68,525,565)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(147,391,534)	(65,518,935)	(136,207,485)
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).....	(51,009,758)	389,410,541	55,174,710
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	242,084,231	186,909,521	186,909,521
19.2 End of period (Line 18 plus Line 19.1).....	191,074,473	576,320,062	242,084,231
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Share-based compensation expense.....	218,602	(418,239)	1,563,176
20.0002 Fair value of assets acquired in settlement of fixed maturity investments.....	12,336,331		9,659,128

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.....	146,056,906	253,298,658	981,859,341
3. Ordinary individual annuities.....	167,411,159	122,957,528	512,875,518
4. Credit life (group and individual).....			
5. Group life insurance.....	24,447,444	35,168,638	85,173,544
6. Group annuities.....	1,017,259,004	1,063,961,594	3,650,592,566
7. A&H - group.....	18,770,661	7,087,035	47,988,232
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,373,945,174	1,482,473,453	5,278,489,201
12. Deposit-type contracts.....	3,832,811	4,979,163	16,721,158
13. Total.....	1,377,777,985	1,487,452,616	5,295,210,359

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 FINANCIAL STATEMENTS**Note 1 - Summary of Significant Accounting Policies****A. Accounting Practices**

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the Colorado Division of Insurance (the "Division"). The Division requires that insurance companies domiciled in the State of Colorado prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners Accounting Practices and Procedures Manual ("NAIC SAP"), subject to any deviations prescribed or permitted by the State of Colorado insurance commissioner.

The only prescribed deviation that impacts the Company allows the Company to account for certain separate account products at book value instead of fair value. The Division has not permitted the Company to adopt any other accounting practices that have an impact on the Company's statutory financial statements as compared to NAIC SAP or the Division's prescribed accounting practices. There is no impact to either capital and surplus or net income as a result of the prescribed accounting practice.

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) Great-West Life & Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	Colorado	107,668,523	170,018,080
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 - 2 - 3 = 4)	Colorado	107,668,523	170,018,080
SURPLUS			
(5) Great-West Life & Annuity Insurance Company state basis (Page 3, line 38, Columns 1 & 2)	Colorado	1,271,660,273	1,129,509,644
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 - 6 - 7 = 8)	Colorado	1,271,660,273	1,129,509,644

C. Accounting Policy

SVO-identified investments – NONE

Bonds, including loan-backed and structured securities (collectively referred to as "bonds"), are carried at statutory adjusted carrying value in accordance with the National Association of Insurance Commissioners ("NAIC") designation of the security. Carrying value is amortized cost, unless the bond is either (a) designated as a six, in which case it is the lower of amortized cost or fair value or (b) required to be carried at fair value due to the structured securities ratings methodology. The Company recognizes the acquisition of its public bonds on a trade date basis and its private placement investments on a funding date basis. Bonds containing call provisions are amortized to the call or maturity value/date which produces the lowest asset value.

D. Going Concern

After evaluating the Company's ability to continue as a going concern, management is not aware of any conditions or events which raise substantial doubts concerning the Company's ability to continue as a going concern as of the date of filing this statement.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments**5B - Debt Restructuring**

No significant change

NOTES TO FINANCIAL STATEMENTS**5D – Loan-Backed Securities**

- (1) Prepayment assumptions are based on the average of recent historical prepayments, and are obtained from broker/dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method.
- (2) The Company did not have any loan-backed or structured securities with a recognized other-than-temporary impairment during the period ended March 31, 2018 that occurred due to the Company having the intent to sell the security or due to 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 or due to 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.
- (3) There were no loan-backed or structured securities currently held with a recognized other-than-temporary impairment during the period ended March 31, 2018 that occurred due to the present value of cash flows expected to be collected being less than the amortized cost basis of the security.
- (4) The following table summarizes unrealized investment losses at March 31, 2017. The Company considers these investments to be only temporarily impaired.

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	\$ 61,960,257
		2.	12 Months or Longer	\$ 27,565,499
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	\$2,825,528,391
		2.	12 Months or Longer	\$ 584,008,849

- (5) The underlying collateral on the securities within the portfolio along with credit enhancement and/or guarantees is sufficient to expect full repayment of the principal. At March 31, 2018, the Company does not have the intent to sell the securities before the recovery of the cost of the securities and the Company has the intent and ability to hold the securities for a period of time sufficient to recover the amortized cost. Therefore, the Company does not consider these investments to be other-than-temporarily impaired.

5E – Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. Fair value of the collateral and of the portion of the collateral that has been sold or repledged:

Collateral received at March 31, 2018:

Dollar reverse repurchase agreements - \$826,466,625

Securities Lending - \$117,629,883

Collateral received at December 31, 2017:

Dollar reverse repurchase agreements - N/A

Securities Lending - N/A

Reinvested collateral at March 31, 2018:

Dollar reverse repurchase agreements - \$826,466,625

Securities Lending - \$92,739,915

Reinvested collateral at December 31, 2017:

Dollar reverse repurchase agreements - N/A

Securities Lending - N/A

Cash collateral related to the securities lending program and dollar repurchase agreement practices is primarily invested in U.S. Government securities, investment grade corporate securities and short-term repurchase agreements which are also collateralized by U.S. Government or U.S. Government Agency securities. In addition, the securities lending agent indemnifies the Company against borrower risk, meaning that the lending agent agrees contractually to replace securities not returned due to a borrower default. The Company does not enter into these types of transactions for liquidity purposes, but rather for yield enhancement on its investment portfolio.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – NONE**5G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing**

- (1) See the reverse repurchase agreement policy in Note 1C.

NOTES TO FINANCIAL STATEMENTS

(2) Type of Repo Trades Used

	1	2	3	4
	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	NO			
b. Tri-Party (YES/NO)	YES			

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER				SECOND QUARTER			
	1	2	3	4	5	6	7	8
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Open - No Maturity	—	—	—	—	—	—	—	—
b. Overnight	—	190,600,000	49,743,333	—	—	—	—	—
c. 2 Days to 1 Week	—	170,200,000	45,578,889	15,900,000	—	—	—	—
d. >1 Week to 1 Month	—	—	—	—	—	—	—	—
e. >1 Month to 3 Months	—	—	—	—	—	—	—	—
f. >3 Months to 1 Year	—	—	—	—	—	—	—	—
g. >1 Year	—	—	—	—	—	—	—	—

	THIRD QUARTER				FOURTH QUARTER			
	9	10	11	12	13	14	15	16
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Open - No Maturity	—	—	—	—	—	—	—	—
b. Overnight	—	—	—	—	—	—	—	—
c. 2 Days to 1 Week	—	—	—	—	—	—	—	—
d. >1 Week to 1 Month	—	—	—	—	—	—	—	—
e. >1 Month to 3 Months	—	—	—	—	—	—	—	—
f. >3 Months to 1 Year	—	—	—	—	—	—	—	—
g. >1 Year	—	—	—	—	—	—	—	—

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	FIRST QUARTER				SECOND QUARTER			
		3	4	5	6	7	8	9	10
	Jurisdiction	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Default (Fair Value of Securities Sold/Outstanding for which the Repo Agreement Defaulted)	XXX	—	—	—	—	—	—	—	—
b. Counterparty*		—	—	—	—	—	—	—	—

1	2	THIRD QUARTER				FOURTH QUARTER			
		11	12	13	14	15	16	17	18
	Jurisdiction	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Default (Fair Value of Securities Sold/Outstanding for which the Repo Agreement Defaulted)	XXX	—	—	—	—	—	—	—	—
b. Counterparty*		—	—	—	—	—	—	—	—

* Counterparty and Jurisdiction entries used for the amounts for Columns 11 through 18 are the same as used above in columns 2 through 10.

(5) Fair Value of Securities Acquired Under Repo-Secured Borrowing

NOTES TO FINANCIAL STATEMENTS

	FIRST QUARTER				SECOND QUARTER			
	1	2	3	4	5	6	7	8
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
(5) Fair Value of Securities Acquired Under Repo-Secured Borrowing	—	194,412,000	97,228,667	16,218,000	—	—	—	—

	THIRD QUARTER				FOURTH QUARTER			
	9	10	11	12	13	14	15	16
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
(5) Fair Value of Securities Acquired Under Repo-Secured Borrowing	—	—	—	—	—	—	—	—

(6) Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE	1	2	3	4	5	6	7	8
	NONE	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	DOES NOT QUALIFY AS ADMITTED
a. Bonds - FV	—	16,218,000	—	—	—	—	—	—
b. LB&SS - FV	—	—	—	—	—	—	—	—
c. Preferred Stock - FV	—	—	—	—	—	—	—	—
d. Common Stock	—	—	—	—	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—	—	—	—	—
f. Real Estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—	—	—	—	—
i. Total Assets - FV (Sum of a through h)	—	—	—	—	—	—	—	—

(7) Collateral Pledged - Secured Borrowing

	FIRST QUARTER				SECOND QUARTER			
	1	2	3	4	5	6	7	8
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Cash	—	190,600,000	95,322,222	15,900,000	—	—	—	—
b. Securities (FV)	—	—	—	—	—	—	—	—
c. Securities (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—

	THIRD QUARTER				FOURTH QUARTER			
	9	10	11	12	13	14	15	16
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Cash	—	—	—	—	—	—	—	—
b. Securities (FV)	—	—	—	—	—	—	—	—
c. Securities (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. Overnight and Continuous	—	—
b. 30 Days or Less	15,900,000	15,900,000
c. 61 to 90 Days	—	—
d. >90 Days	—	—

(9) Recognized Receivable for Return of Collateral - Secured Borrowing

NOTES TO FINANCIAL STATEMENTS

	FIRST QUARTER				SECOND QUARTER			
	1	2	3	4	5	6	7	8
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Cash	—	—	—	—	—	—	—	—
b. Securities (FV)	—	—	—	—	—	—	—	—

	THIRD QUARTER				FOURTH QUARTER			
	9	10	11	12	13	14	15	16
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Cash	—	—	—	—	—	—	—	—
b. Securities (FV)	—	—	—	—	—	—	—	—

(10) Recognized Liability to Return Collateral - Secured Borrowing (Total)

	FIRST QUARTER				SECOND QUARTER			
	1	2	3	4	5	6	7	8
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Repo Securities Sold/Acquired with Cash Collateral	—	—	—	—	—	—	—	—
b. Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—	—	—	—	—	—	—

	THIRD QUARTER				FOURTH QUARTER			
	9	10	11	12	13	14	15	16
	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Repo Securities Sold/Acquired with Cash Collateral	—	—	—	—	—	—	—	—
b. Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—	—	—	—	—	—	—

5H. Repurchase Agreements Transactions Accounted for as a Sale – NONE

5I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – NONE

5J. Real Estate Imp, Sales or Held for Sale & Changes to a Plan of Sale-No Significant Change

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

(1) Restricted Assets (Including Pledged):

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year		Current Year	
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/(Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	—	—	—	—	—	—	—	—	—	—%	—%
b. Collateral held under security lending arrangements	92,739,915	—	—	—	92,739,915	—	92,739,915	—	92,739,915	0.2%	0.2%
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—%	—%
d. Subject to reverse repurchase agreements	15,900,000	—	—	—	15,900,000	23,200,000	(7,300,000)	—	15,900,000	—%	—%
e. Subject to dollar repurchase agreements	826,466,625	—	—	—	826,466,625	—	826,466,625	—	826,466,625	1.4%	1.4%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—%	—%
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	—%	—%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—%	—%
i. FHLB capital stock	—	—	—	—	—	—	—	—	—	—%	—%
j. On deposit with states	4,344,227	—	—	—	4,344,227	4,351,006	(6,779)	—	4,344,227	—%	—%
k. On deposit with other regulatory bodies	621,567	—	—	—	621,567	627,426	(5,859)	—	621,567	—%	—%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—%	—%
m. Pledged as collateral not captured in other categories	3,213,611	—	272,051	—	3,485,662	46,139,057	(42,653,395)	—	3,485,662	0.1%	0.1%
n. Other restricted assets	322,530	—	—	—	322,530	227,500	95,030	—	322,530	—%	—%
o. Total Restricted Assets	\$ 943,608,475	\$ —	\$ 272,051	\$ —	\$ 943,880,526	\$ 74,544,989	\$ 869,335,537	\$ —	\$ 943,880,526	1.6%	1.6%

(a) Subset of column 1

(b) Subset of column 3

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

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

(2) Detail of assets pledged as collateral not captured in other categories:

Other Restricted Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage		
	Current Year					6	7	8	9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/(Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Futures margin deposits	\$ 3,213,611	—	\$ 231,248	—	\$ 3,444,859	\$ 3,388,206	\$ 56,653	\$ 3,485,662	—%	—%
Derivatives cash collateral	—	—	\$ 40,803	—	\$ 40,803	42,750,851	(42,710,048)	—	—%	—%
Total	\$ 3,213,611	\$ —	\$ 272,051	\$ —	\$ 3,485,662	\$ 46,139,057	\$ (42,653,395)	\$ 3,485,662	—%	—%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7, respectively, and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11, respectively

(3) Detail of other restricted assets

NOTES TO FINANCIAL STATEMENTS

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Total Current Year Admitted Restricted	Percentage		
	Current Year					Total From Prior Year	Increase/(Decrease) (5 minus 6)		Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
	1	2	3	4	5							6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)						
Puerto Rico Public Bldgs Muni Revenue due 7/1/18	\$ 322,530	\$ —	\$ —	\$ —	\$ 322,530	\$ 227,500	\$ 95,030	\$ 322,530	—%	—%	
Total	\$ 322,530	\$ —	\$ —	\$ —	\$ 322,530	\$ 227,500	\$ 95,030	\$ 322,530	—%	—%	

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5H(1)n Columns 1 through 7, respectively, and Total Line for Columns 7 through 10 should equal 5H(1)n Columns 9 through 11, respectively.

(4) Collateral Received and Reflected as Assets within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
a. Cash, Cash Equivalents and Short-Term Investments	\$ 637,000	\$ 637,000	—%	—%
b. Schedule D, Part 1	—	—	—%	—%
c. Schedule D, Part 2, Section 1	—	—	—%	—%
d. Schedule D, Part 2, Section 2	—	—	—%	—%
e. Schedule B	—	—	—%	—%
f. Schedule A	—	—	—%	—%
g. Schedule BA, Part 1	—	—	—%	—%
h. Schedule DL, Part 1	92,739,915	92,739,915	0.3%	0.3%
i. Other	—	—	—%	—%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 93,376,915	\$ 93,376,915	0.3%	0.3%

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

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

	1 Amount	2 % of Liability to Total Liabilities *
k. Recognized Obligation to Return Collateral Asset	\$ 93,376,915	0.3%

* Column 1 divided by Liability Page, Line 26 (Column 1)

5 M. Working Capital Finance Investments

(2) Aggregate maturity distribution on the underlying working capital finance programs - NONE

(3) Events of default of working capital finance investments during the reporting period - NONE

5N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 11 – Debt**

11 (B) – Debt - NONE

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

Net periodic cost (benefit) of the Post-Retirement Medical and Supplemental Executive Retirement plans included in general insurance expenses in the Summary of Operations for the periods ended March 31, 2018 and December 31, 2017 includes the following components:

	Supplemental Executive Retirement Plan		Post-Retirement Medical Plan	
	2018	2017	2018	2017
(4) Components of net periodic benefit cost				
a. Service cost	\$ 0	\$ (15,759)	\$ 376,105	\$ 1,456,475
b. Interest cost	339,218	1,620,341	171,798	758,077
c. Expected return on plan assets	0	0	0	0
d. Transition asset or obligation	0	0	0	0
e. Gains and losses	(11,301)	(54,360)	(69,094)	(32,912)
f. Prior service cost or credit	80,946	501,402	(4,919)	586,993
g. Gain or loss recognized due to a settlement	0	0	0	0
h. Total net periodic cost (benefit)	\$ 408,863	\$ 2,051,624	\$ 473,890	\$ 2,768,633

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

17 (B) – Transfer and Servicing of Financial Assets - NONE
17 (C) – Wash Sales - NONE

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

No significant change.

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

No significant change.

Note 20 - Fair Value**Fair Value Measurements****A. Fair Value Disclosures****(1) Fair Value Measurements at Reporting Date**

The following tables present information about the Company's financial assets and liabilities carried at fair value and indicates the fair value hierarchy of the valuation techniques utilized by the Company to determine such fair value:

NOTES TO FINANCIAL STATEMENTS

	Fair Value Measurements at Reporting Date				
	March 31, 2018				
	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets:					
Bonds					
Industrial and miscellaneous States	—	—	1,282,854	—	1,282,854
Other Invested Assets					
Industrial and miscellaneous	—	—	—	42,356,135	42,356,135
Common Stock					
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Industrial and miscellaneous	2,216,703	4,804,308	—	—	7,021,011
Derivatives					
Interest rate swaps	—	6,922,619	—	—	6,922,619
Cross-currency swaps	—	12,093,105	—	—	12,093,105
Interest rate swaptions	—	135,260	—	—	135,260
Real Estate					
Held for sale	—	—	—	—	—
Separate Account Assets	15,637,666,719	10,779,499,442	—	—	26,417,166,161
Total Assets:	15,639,883,422	10,803,454,734	1,282,854	42,356,135	26,486,977,145
Liabilities:					
Derivatives					
Interest rate swaps	—	22,349,510	—	—	22,349,510
Cross-currency swaps	—	60,446,638	—	—	60,446,638
Interest rate swaptions	—	—	—	—	—
Separate Account Liabilities⁽¹⁾	18,431	350,653,388	—	—	350,671,819
Total Liabilities:	18,431	433,449,536	—	—	433,467,967

⁽¹⁾ Includes only separate account instruments which are carried at the fair value of the underlying invested assets owned by the separate

	Fair Value Measurements at Reporting Date				
	December 31, 2017				
	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets:					
Bonds					
Industrial and miscellaneous States	—	—	1,297,469	—	1,297,469
Other Invested Assets					
Industrial and miscellaneous	1,890,512	4,084,773	—	—	5,975,285
Common Stock					
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Industrial and miscellaneous	—	—	—	—	—
Derivatives					
Interest rate swaps	—	9,732,009	—	—	9,732,009
Cross-currency swaps	—	20,319,677	—	—	20,319,677
Interest rate swaptions	—	75,263	—	—	75,263
Real Estate					
Held for sale	—	—	—	—	—
Separate Account Assets	16,057,788,261	11,172,811,219	—	—	27,230,599,480
Total Assets:	16,059,678,773	11,207,250,441	1,297,469	—	27,268,226,683
Liabilities:					
Derivatives					
Interest rate swaps	—	13,643,055	—	—	13,643,055
Cross-currency swaps	—	41,598,779	—	—	41,598,779
Interest rate swaptions	—	—	—	—	—
Separate Account Liabilities⁽¹⁾	8,451	409,266,052	—	—	409,274,503
Total Liabilities:	8,451	464,507,886	—	—	464,516,337

⁽¹⁾ Includes only separate account instruments which are carried at the fair value of the underlying invested assets owned by the separate

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

The following table presents additional information about assets carried at fair value and for which the Company has utilized Level 3 inputs to determine fair value:

NOTES TO FINANCIAL STATEMENTS

Description	Beginning Balance at 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2018
^a Assets:										
Issuer Obligations	\$ 1,297,469	\$ —	\$ —	\$ —	\$ (14,615)	\$ —	\$ —	\$ —	\$ —	\$ 1,282,854
Total Assets	\$ 1,297,469	\$ —	\$ —	\$ —	\$ (14,615)	\$ —	\$ —	\$ —	\$ —	\$ 1,282,854

Description	Beginning Balance at 01/01/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2017
^a Assets:										
Issuer Obligations	\$ —	\$ 1,517,777	\$ —	\$ —	\$ (193,875)	\$ —	\$ —	\$ —	\$ (26,433)	\$ 1,297,469
Total Assets	\$ —	\$ 1,517,777	\$ —	\$ —	\$ (193,875)	\$ —	\$ —	\$ —	\$ (26,433)	\$ 1,297,469

As of March 31, 2018, there were no transfers into or out of Level 3. As of December 31, 2017, transfers into Level 3 were due to assets being carried at fair value.

(3) Policies for Determining When Transfers between Levels are Recognized

Overall, transfers between levels are attributable to a change in the observability of inputs. Assets and liabilities are transferred to a lower level in the hierarchy when a significant input cannot be corroborated with market observable data. This may occur when market activity decreases 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 to a higher level in the hierarchy 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 including recent trades, a specific event, or one or more significant input(s) becoming observable. All transfers between levels are recognized at the beginning of the reporting period in which the transfer occurred.

(4) Valuation Techniques and Inputs in Fair Value Measurements

Certain assets and liabilities are recorded at fair value on the Company's Statutory Statements of Admitted Assets, Liabilities, Surplus and Other Funds. The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. The Company categorizes its assets and liabilities measured at fair value into a three-level hierarchy, based on the priority of the inputs to the respective valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3).

The Company's assets and liabilities have been categorized based upon the following fair value hierarchy:

- Level 1 inputs, which are utilized for general and separate account assets and liabilities, utilize observable, quoted prices (unadjusted) in active markets for identical assets or liabilities that the Company has the ability to access at the measurement date.
- Level 2 inputs utilize other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. Level 2 inputs, which are utilized for general and separate account assets and liabilities, include quoted prices for similar assets and liabilities in active markets and inputs other than quoted prices that are observable for the asset or liability, such as interest rates and yield curves that are observable at commonly quoted intervals. The fair values for some Level 2 securities are obtained from pricing services. The inputs used by the pricing services are reviewed at least quarterly or when the pricing vendor issues updates to its pricing methodology. For bond and separate account assets and liabilities, inputs include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, evaluated bids, offers and reference data including market research publications. Additional inputs utilized for assets and liabilities classified as Level 2 are:
 - U.S. states and their subdivisions - material event notices.
 - Derivative instruments - trading activity, swap curves, credit spreads, currency volatility, net present value of cash flows and news sources.

NOTES TO FINANCIAL STATEMENTS

- Separate account assets and liabilities - various index data and news sources, amortized cost (which approximates fair value), trading activity, swap curves, credit spreads, recovery rates, restructuring, net present value of cash flows and quoted prices in markets that are not active or for which all significant inputs are observable, either directly or indirectly.

- Level 3 inputs are unobservable and include situations where there is little, if any, market activity for the asset or liability. In general, the prices of Level 3 securities are obtained from single broker quotes and internal pricing models. If the broker's inputs are largely unobservable, the valuation is classified as a Level 3. Broker quotes are validated through an internal analyst review process, which includes validation through known market conditions and other relevant data, as noted below. Internal models are usually cash flow based utilizing characteristics of the underlying collateral of the security such as default rate and other relevant data. Inputs utilized for securities classified as Level 3 are as follows:
 - Corporate debt issues - single broker quotes which may be in an illiquid market or otherwise deemed unobservable.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the level in the fair value hierarchy within which the fair value measurement in its entirety falls has been determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the asset or liability.

The policies and procedures utilized to review, account for and report on the value and level of the Company's securities were determined and implemented by the Finance division. The Investments division is responsible for the processes related to security purchases and sales and provides valuation and leveling input to the Finance division when necessary. Both divisions within the Company have worked in conjunction to establish thorough pricing, review, approval, accounting and reporting policies and procedures around the securities valuation process.

In some instances, securities are priced using external broker quotes. In most cases, when broker quotes are used as pricing inputs, more than one broker quote is obtained. External broker quotes are reviewed internally by comparing the quotes to similar securities in the public market and/or to vendor pricing, if available. Additionally, external broker quotes are compared to market reported trade activity to ascertain whether the price is reasonable, reflective of the current market prices and takes into account the characteristics of the Company's securities.

B. Fair Value Reporting Under Other Accounting Pronouncements – NONE

NOTES TO FINANCIAL STATEMENTS**C. Aggregate Fair Value for All Financial Instruments**

The following tables summarize the fair value hierarchy for all financial instruments and invested assets:

Assets:	Fair Value of Financial Instruments						
	March 31, 2018						
	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV)
Bonds	\$ 21,205,519,647	\$ 20,823,252,489	\$ —	\$ 21,179,744,400	\$ 25,775,247	\$ —	\$ —
Preferred stock	—	—	—	—	—	—	—
Common stock	7,021,011	7,021,011	2,216,703	4,804,308	—	—	—
Mortgage loans	3,937,123,616	4,021,920,700	—	3,937,123,616	—	—	—
Real estate	137,526,000	37,086,284	—	—	137,526,000	—	—
Cash, cash equivalents and short-term investments	191,074,363	191,074,364	131,563,185	59,511,178	—	—	—
Contract loans	4,046,957,378	4,046,957,378	—	4,046,957,378	—	—	—
Other long-term invested assets	391,160,906	325,752,528	—	347,014,554	1,790,217	—	42,356,135
Securities lending reinvested collateral assets	92,739,915	92,739,915	—	92,739,915	—	—	—
Collateral under derivative counterparty collateral agreements	146,552,723	146,552,723	146,552,723	—	—	—	—
Receivable for securities	9,722,121	9,018,897	—	9,722,121	—	—	—
Derivative instruments	30,322,055	48,520,136	15,346	30,306,709	—	—	—
Letters of credit	—	—	—	—	—	—	—
Separate account assets	27,409,252,953	27,409,307,588	15,640,001,554	11,769,251,399	—	—	—
Total assets	\$ 57,604,972,688	\$ 57,159,204,013	\$ 15,920,349,511	\$ 41,477,175,578	\$ 165,091,464	\$ —	\$ 42,356,135
Liabilities:							
Deposit-type contracts	\$ 212,279,464	\$ 203,352,254	\$ —	\$ 212,279,464	\$ —	\$ —	\$ —
Commercial paper	85,881,856	85,881,856	—	85,881,856	—	—	—
Payable under securities lending agreements	92,739,915	92,739,915	—	92,739,915	—	—	—
Collateral under derivative counterparty collateral agreements	—	—	—	—	—	—	—
Payable for securities	42,008,590	42,008,590	—	42,008,590	—	—	—
Derivative instruments	156,778,390	131,375,701	755,025	156,023,365	—	—	—
Dollar reverse repurchase agreements	806,847,611	806,847,611	—	806,847,611	—	—	—
Separate account liabilities	350,671,819	350,671,819	18,431	350,653,388	—	—	—
Total Liabilities	\$ 1,747,207,645	\$ 1,712,877,746	\$ 773,456	\$ 1,746,434,189	\$ —	\$ —	\$ —
Fair Value of Financial Instruments							
December 31, 2017							
Assets:	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV)
Bonds	\$ 20,777,543,155	\$ 19,944,862,252	\$ —	\$ 20,750,604,782	\$ 26,938,373	\$ —	\$ —
Preferred stock	—	—	—	—	—	—	—
Common stock	5,975,285	5,975,285	1,890,512	4,084,773	—	—	—
Mortgage loans	3,858,882,709	3,871,337,723	—	3,858,882,709	—	—	—
Real estate	137,526,000	37,768,532	—	—	137,526,000	—	—
Cash, cash equivalents and short-term investments	242,084,231	242,084,231	198,869,700	43,214,531	—	—	—
Contract loans	4,078,668,343	4,078,668,343	—	4,078,668,343	—	—	—
Other long-term invested assets	412,019,379	325,181,007	—	363,198,141	48,821,238	—	—
Securities lending reinvested collateral assets	—	—	—	—	—	—	—
Collateral under derivative counterparty collateral agreements	57,420,463	57,420,463	57,420,463	—	—	—	—
Receivable for securities	23,760,365	23,134,839	—	23,760,365	—	—	—
Derivative instruments	78,430,615	68,438,522	98,191	78,332,424	—	—	—
Letters of credit	—	—	—	—	—	—	—
Separate account assets	28,222,102,254	28,197,125,961	16,058,519,438	12,163,582,816	—	—	—
Total assets	\$ 57,894,412,799	\$ 56,851,997,158	\$ 16,316,798,304	\$ 41,364,328,884	\$ 213,285,611	\$ —	\$ —
Liabilities:							
Deposit-type contracts	\$ 219,909,416	\$ 206,134,127	\$ —	\$ 219,909,416	\$ —	\$ —	\$ —
Commercial paper	99,886,032	99,886,032	—	99,886,032	—	—	—
Payable under securities lending agreements	—	—	—	—	—	—	—
Collateral under derivative counterparty collateral agreements	14,331,559	14,331,559	14,331,559	—	—	—	—
Payable for securities	2,363,506	2,363,506	—	2,363,506	—	—	—
Derivative instruments	106,106,429	88,843,420	26,293	106,080,136	—	—	—
Dollar reverse repurchase agreements	—	—	—	—	—	—	—
Separate account liabilities	409,274,503	409,274,503	8,451	409,266,052	—	—	—
Total Liabilities	\$ 851,871,445	\$ 820,833,147	\$ 14,366,303	\$ 837,505,142	\$ —	\$ —	\$ —

Bonds and Common Stock

The fair values for bonds and common stock are generally based upon evaluated prices from independent pricing services. In cases where these prices are not readily available, fair values are estimated by the Company. To determine estimated fair value for these instruments, the Company generally utilizes discounted cash flows with market observable pricing inputs such as spreads, average life, and credit quality. Fair value estimates are made at a specific point in time, based on available market information and judgments about financial instruments, including

NOTES TO FINANCIAL STATEMENTS

estimates of the timing and amounts of expected future cash flows and the credit standing of the issuer or counterparty.

Mortgage loans

Mortgage loan fair value estimates are generally based on discounted cash flows. A discount rate matrix is used where the discount rate valuing a specific mortgage generally corresponds to that mortgage's remaining term and credit quality. Management believes the discount rate used is comparable to the credit, interest rate, term, servicing costs and risks of loans similar to the portfolio loans that the Company would make today given its internal pricing strategy.

Real estate

The estimated fair value for real estate is based on the unadjusted appraised value which includes factors such as comparable property sales, property income analysis, and capitalization rates.

Cash, cash equivalents, short-term investments, collateral receivable and payable under securities lending agreements and receivable and payable for securities, dollar reverse repurchase agreements, and commercial paper

The amortized cost of cash, cash equivalents, short-term investments, collateral receivable and payable under securities lending agreements and receivable and payable for securities, dollar reverse repurchase agreements, and commercial paper is a reasonable estimate of fair value due to their short-term nature and the high credit quality of the issuers and obligor.

Contract loans

The Company believes the fair value of contract loans approximates book value. Contract loans are funds provided to contract holders in return for a claim on the contract. The funds provided are limited to the cash surrender value of the underlying contract. The nature of contract loans is to have a negligible default risk as the loans are fully collateralized by the value of the contract. Contract loans do not have a stated maturity and the balances and accrued interest are repaid either by the contractholder or with proceeds from the contract. Due to the collateralized nature of contract loans and unpredictable timing of repayments, the Company believes the fair value of contract loans approximates carrying value.

Other long-term invested assets

The fair values of other long-term invested assets are based on the specific asset type. Other invested assets that are held as bonds, such as surplus notes, are primarily valued the same as bonds. For low-income housing tax credits amortized cost approximates fair value.

Limited partnership interests represent the Company's minority ownership interests in pooled investment funds. These funds employ varying investment strategies that primarily make private equity investments across diverse industries and geographical focuses. The estimated fair value is determined using the partnership financial statement reported capital account or net asset value adjusted for other relevant information which may impact the exit value of the investments. Distributions by these investments are generated from investment gains, from operating income generated by the underlying investments of the funds and from liquidation of the underlying assets of the funds, which are estimated to be liquidated over the next one to 10 years. As of March 31, 2018, the Company had \$107,001,458 of unfunded commitments related to limited partnership interests where NAV is used as a practical expedient to fair value.

Collateral under derivative counterparty collateral agreements

Included in other assets is cash collateral received from or pledged to derivative counterparties and included in other liabilities is the obligation to return the cash collateral to the counterparties. The carrying value of the collateral is a reasonable estimate of fair value.

Derivative instruments

The estimated fair values of OTC derivatives, primarily consisting of cross-currency swaps, interest rate swaps and interest rate swaptions, are the estimated amount the Company would receive or pay to terminate the agreements at the end of each reporting period, taking into consideration current interest rates and other relevant factors.

Separate account assets

Separate account assets include investments in mutual funds, bonds and short-term securities. Mutual funds are recorded at net asset value, which approximates fair value, on a daily basis. The bonds and short-term investments

NOTES TO FINANCIAL STATEMENTS

are valued in the same manner, and using the same pricing sources and inputs as the bonds and short-term investments of the Company.

Deposit-type contracts

Fair values for liabilities under deposit-type insurance contracts are estimated using discounted liability calculations, adjusted to approximate the effect of current market interest rates for the assets supporting the liabilities.

D. Financial Instruments for which an Estimated Fair Value is Not Practicable - NONE**Note 21 - Other Items****G. Retained Assets**

1. The Company does not have retained asset accounts in which checkbooks or drafts are issued to the beneficiary. However, many of the Company's contracts contain a contractual provision which allows the beneficiary to leave the funds on deposit with the Company and receive interest. This option is also used for beneficiaries who have not yet reached the age of majority and for whom no trust or guardianship has been established. These amounts are paid out at age of majority.

The interest rate paid varies by contract. There are a number of guaranteed rates: 3%, 3.5%, 4% or at the Company's declared delayed interest rate, which is determined quarterly. Beneficiaries can choose to have interest credited annually, semi-annually quarterly or monthly.

These funds are held within the Company's general account and reported as a deposit-type liability. There are no fees to the beneficiary and amounts can be withdrawn at any time.

The retained asset account is not the default method for satisfying life insurance claims.

2.

	In Force			
	As of End of 03/31/2018		As of End of Prior Year -2017	
	(a) Number	(b) Balance	(c) Number	(d) Balance
Up to and including 12 Months	99	6,660,500	55	3,995,132
13 to 24 Months	80	9,558,313	82	9,607,273
25 to 36 Months	24	1,584,201	25	1,734,828
37 to 48 Months	3	231,434	3	231,434
49 to 60 Months	6	429,589	6	428,566
Over 60 Months	63	3,419,398	63	3,412,072
Total	275	21,883,435	234	19,409,304

3.

	Individual		Group	
	(1) Number	(2) Balance/Amount	(3) Number	(4) Balance/Amount
Retained Asset Accts at Beginning of Year	234	19,409,304	0	0
Retained Asset Accts Issued/Added During Year	44	2,665,368	0	0
Investment Earning Credited to Retained Asset Accts During Year	N/A	9,958	N/A	0
Fees and Other Charges Assessed to Retained Asset Accts During Year	N/A	0	N/A	0
Retained Asset Accts Transferred to State Unclaimed Property funds During Year	0	0	0	0
Retained Asset Accts Closed/Withdrawn During Year	(3)	(201,195)	0	0
Balance of Retained Asset Accts at End of Year	275	21,883,435	0	0

NOTES TO FINANCIAL STATEMENTS**Note 22 - Events Subsequent**

No significant change.

Note 23 - Reinsurance

On January 1, 2018, the Company terminated its coinsurance with funds withheld / modified coinsurance agreement with London Life International Reinsurance Corporation, an affiliate, pursuant to which it had ceded portions of its group annuity, whole life, and universal life policies. This termination impacted the following financial statement lines (in millions):

Page 3, Line 1 – Aggregate reserve for life contracts	\$430.7
Page 3, Line 24.03 – Funds held under reinsurance	(430.7)
Page 3, Line 28 – Total liabilities	0.0
Page 4, Line 1 – Premiums	6,335.5
Page 4, Line 7 – Reserve adjustments on reinsurance ceded	(5,904.8)
Page 4, Line 9 – Total revenue	430.7
Page 4, Line 19 – Increase in aggregate reserves	430.7
Page 4, Line 35 – Net income	0.0

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2017 were \$243.6 million. Reserves remaining for prior years are now \$163.0 million. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this increase (decrease), the Company experienced \$0 million of unfavorable (favorable) prior year loss development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 34 - Separate Accounts

No significant change.

Note 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 [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
In the ordinary course of business, entity names changes, acquisitions, dispositions, formations, and percentage of entity ownership changes, routinely occur.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide 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? Yes [] No [] N/A [X]
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 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. 12/31/2015
- 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). 01/11/2017
- 6.4 By what department or departments?
- 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 [X] No [] N/A []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 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
Advised Assets Group, LLC	Greenwood Village, CO				SEC
Great-West Capital Management, LLC	Greenwood Village, CO				SEC
GWFS Equities, Inc.	Greenwood Village, CO				SEC
Putnam Fiduciary Trust Company	Boston, MA				SEC
Putnam Retail Management Limited Partnership	Boston, MA				SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

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 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 No
 11.2 If yes, give full and complete information relating thereto:
 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 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 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	\$ 19,911,824	\$ 19,059,889
14.22 Preferred Stock	0	0
14.23 Common Stock	103,972,659	104,293,493
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	151,317,532	148,641,886
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 275,202,015	\$ 271,995,268
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 No
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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: \$ 92,739,915
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 92,739,915
 16.3 Total payable for securities lending reported on the liability page: \$ 92,739,915

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 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
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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
 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
Great-West Life & Annuity Insurance Company	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes No
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [] No [X]

Great-West Life & Annuity Insurance Company
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

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

	Amount	
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$	
1.12 Residential mortgages.....	\$	
1.13 Commercial mortgages.....	\$4,021,920,700	
1.14 Total mortgages in good standing.....	\$4,021,920,700	
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$	
1.32 Residential mortgages.....	\$	
1.33 Commercial mortgages.....	\$	
1.34 Total mortgages with interest overdue more than three months.....	\$0	
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$	
1.42 Residential mortgages.....	\$	
1.43 Commercial mortgages.....	\$	
1.44 Total mortgages in process of foreclosure.....	\$0	
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$4,021,920,700	
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$	
1.62 Residential mortgages.....	\$	
1.63 Commercial mortgages.....	\$	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$0	
2. Operating Percentages:		
2.1 A&H loss percent.....	.....0.2	
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....25.0	
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 or 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
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NONE

Great-West Life & Annuity Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	1,778,611	8,244,051	236,878		10,259,540	1,634
2. Alaska	AK	L	108,935	951,605	28,673		1,089,213	21,158
3. Arizona	AZ	L	1,136,388	14,456,806	244,010		15,837,204	6,851
4. Arkansas	AR	L	3,177,818	5,077,690	(12,791)		8,242,717	988
5. California	CA	L	11,225,402	148,333,999	1,957,131		161,516,532	91,269
6. Colorado	CO	L	13,724,370	71,919,851	550,708		86,194,929	144,846
7. Connecticut	CT	L	983,185	14,856,599	307,255		16,147,039	73,623
8. Delaware	DE	L	4,608,077	4,032,229	150,749		8,791,055	2,895
9. District of Columbia	DC	L	318,857	2,849,056	56,103		3,224,016	229
10. Florida	FL	L	6,971,027	49,565,528	927,753		57,464,308	49,618
11. Georgia	GA	L	3,923,823	20,104,739	498,658		24,527,220	76,770
12. Hawaii	HI	L	199,682	1,960,135	289,366		2,449,183	78
13. Idaho	ID	L	334,002	1,424,110	29,190		1,787,302	492
14. Illinois	IL	L	6,554,335	69,181,250	855,963		76,591,548	510,941
15. Indiana	IN	L	3,063,440	16,357,333	354,886		19,775,659	138,027
16. Iowa	IA	L	626,953	15,963,721	92,855		16,683,529	39,308
17. Kansas	KS	L	1,154,672	7,598,678	176,110		8,929,460	5,036
18. Kentucky	KY	L	5,026,662	9,139,386	149,745		14,315,793	693
19. Louisiana	LA	L	3,020,745	49,287,072	258,559		52,566,376	189,563
20. Maine	ME	L	174,590	10,718,953	194,896		11,088,439	8,782
21. Maryland	MD	L	1,783,694	33,954,827	372,228		36,110,749	15,136
22. Massachusetts	MA	L	1,865,157	33,001,663	355,895		35,222,715	4,517
23. Michigan	MI	L	3,295,890	27,594,192	544,263		31,434,345	30,393
24. Minnesota	MN	L	1,851,402	28,207,026	331,367		30,389,795	39,074
25. Mississippi	MS	L	3,185,250	5,457,228	111,286		8,753,764	783
26. Missouri	MO	L	1,437,059	54,517,885	239,628		56,194,572	335,011
27. Montana	MT	L	308,932	7,251,345	106,854		7,667,131	866
28. Nebraska	NE	L	752,579	22,406,954	111,612		23,271,145	3,126
29. Nevada	NV	L	258,649	2,765,308	104,124		3,128,081	1,295
30. New Hampshire	NH	L	281,547	13,307,331	125,593		13,714,471	104
31. New Jersey	NJ	L	3,714,545	35,453,565	796,556		39,964,666	48,842
32. New Mexico	NM	L	195,053	1,041,261	169,252		1,405,566	360
33. New York	NY	Q	2,957,886	665,091	1,886,829		5,509,806	-
34. North Carolina	NC	L	5,632,543	28,096,922	808,335		34,537,800	1,314
35. North Dakota	ND	L	11,680,711	1,488,040	64,810		13,233,561	270
36. Ohio	OH	L	4,984,645	35,078,243	455,463		40,518,351	220,406
37. Oklahoma	OK	L	390,608	7,803,439	279,473		8,473,520	860
38. Oregon	OR	L	2,282,929	19,260,446	261,180		21,804,555	4,371
39. Pennsylvania	PA	L	12,812,038	118,681,318	841,767		132,335,123	1,482,224
40. Rhode Island	RI	L	129,927	568,132	46,235		744,294	100
41. South Carolina	SC	L	560,990	35,859,657	181,733		36,602,380	4,813
42. South Dakota	SD	L	924,746	1,011,124	54,204		1,990,074	30
43. Tennessee	TN	L	1,409,272	11,482,449	428,380		13,320,101	7,379
44. Texas	TX	L	7,003,460	39,055,842	1,103,656		47,162,958	155,430
45. Utah	UT	L	529,484	4,684,677	121,706		5,335,867	124
46. Vermont	VT	L	91,646	681,198	154,728		927,572	3,429
47. Virginia	VA	L	14,292,859	24,758,310	579,943		39,631,112	40,827
48. Washington	WA	L	3,616,243	16,301,686	413,908		20,331,837	16,250
49. West Virginia	WV	L	496,667	5,880,364	75,286		6,452,317	39,561
50. Wisconsin	WI	L	1,801,806	41,908,317	209,439		43,919,562	5,719
51. Wyoming	WY	L	144,943	1,360,935	31,353		1,537,231	7,397
52. American Samoa	AS	N					0	-
53. Guam	GU	L	14,697		1,374		16,071	-
54. Puerto Rico	PR	L	50,710	3,663,780	10,546		3,725,036	-
55. US Virgin Islands	VI	L	20,402		719		21,121	-
56. Northern Mariana Islands	MP	N					0	-
57. Canada	CAN	N	9,333	234,306	3,798		247,437	-
58. Aggregate Other Alien	OT	XXX	2,693	(835,489)	587	0	(832,209)	0
59. Subtotal		XXX	158,882,569	1,184,670,163	18,730,807	0	1,362,283,539	3,832,812
90. Reporting entity contributions for employee benefit plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	10,395,850				10,395,850	
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	1,225,932		39,852		1,265,784	
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	170,504,351	1,184,670,163	18,770,659	0	1,373,945,173	3,832,812
96. Plus Reinsurance Assumed		XXX	10,630,447	495,514	5,292		11,131,253	
97. Totals (All Business)		XXX	181,134,798	1,185,165,677	18,775,951	0	1,385,076,426	3,832,812
98. Less Reinsurance Ceded		XXX	(4,079,971,223)	(2,243,500,415)	18,133		(6,323,453,505)	
99. Totals (All Business) less Reinsurance Ceded		XXX	4,261,106,021	3,428,666,092	18,757,818	0	7,708,529,931	3,832,812

DETAILS OF WRITE-INS

58001. Other foreign premiums not included above	XXX	2,693	(47,115)	587		(43,835)	
58002. U.S. premiums of Canadian affiliate included above	XXX		(788,374)			(788,374)	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	2,693	(835,489)	587	0	(832,209)	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(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..... 1

N - None of the above - Not allowed to write business in the state..... 3

Organizational Chart – March 31, 2018

I. OWNERSHIP OF POWER CORPORATION OF CANADA

The following sets out the ownership, based on votes attached to the outstanding voting shares, of Power Corporation of Canada:

The Desmarais Family Residuary Trust
99.999% - Pansolo Holding Inc.

59.16% - **Power Corporation of Canada**

The total voting rights of Power Corporation of Canada (PCC) controlled directly and indirectly by the Desmarais Family Residuary Trust are as follows. There are issued and outstanding as of March 31, 2018 415,873,704 Subordinate Voting Shares (SVS) of PCC carrying one vote per share and 48,854,772 Participating Preferred Shares (PPS) carrying 10 votes per share; hence the total voting rights are 904,421,424.

Pansolo Holding Inc. owns directly and indirectly 48,363,392 SVS and 48,668,392 PPS, entitling Pansolo Holding Inc. to an aggregate percentage of voting rights of 535,047,312 or 59.16% of the total voting rights attached to the shares of PCC.

II. OWNERSHIP BY POWER CORPORATION OF CANADA

Power Corporation of Canada has a voting interest in the following entities:

A. **Great-West Life & Annuity Insurance Company Group of Companies** (U.S. insurance)

Power Corporation of Canada

100.0% - 171263 Canada Inc.

65.536% - Power Financial Corporation

67.727% - Great-West Lifeco Inc. (direct and indirect 71.747%)

100.0% - Great-West Financial (Canada) Inc.

100.0% - Great-West Financial (Nova Scotia) Co.

100.0% - Great-West Lifeco U.S. LLC

100.0% - Great-West Services Singapore I Private Limited

100.0% - Great-West Services Singapore II Private Limited

99.0% - Great West Global Business Services India Private Limited (1% owned by Great-West Services Singapore I Private Limited)

1.0% - Great West Global Business Services India Private Limited (99% owned by Great-West Services Singapore II Private Limited)

100.0% - GWL&A Financial Inc.

60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. (40% owned by Great-West Life & Annuity Insurance Capital, LP)

40.0% - Great-West Life & Annuity Insurance Capital, LLC (60% owned by GWL&A Financial Inc.)

60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II (40% owned by Great-West Life & Annuity Insurance Capital, LP II)

40.0% - Great-West Life & Annuity Insurance Capital, LLC II (60% owned by GWL&A Financial Inc.)

60.0% - Great-West Life & Annuity Insurance Capital, LLC (40% owned by Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.)

60.0% - Great-West Life & Annuity Insurance Capital, LLC II (40% owned by Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II)

100.0% - **Great-West Life & Annuity Insurance Company** (Fed ID # 84-0467907 - NAIC # 68322, CO)

- 100.0% - Great-West Life & Annuity Insurance Company of New York (*Fed ID # 13-2690792 - NAIC # 79359, NY*)
- 100.0% - Advised Assets Group, LLC
- 100.0% - GWFS Equities, Inc.
- 100.0% - Great-West Life & Annuity Insurance Company of South Carolina
- 100.0% - Emjay Corporation
- 100.0% - FASCore, LLC
- 100.0% - Great-West Capital Management, LLC
- 100.0% - Great-West Trust Company, LLC
- 100.0% - Lottery Receivable Company One LLC
- 100.0% - LR Company II, L.L.C.
- 100.0% - Singer Collateral Trust IV
- 100.0% - Singer Collateral Trust V
- 100.0% - Great-West Financial Retirement Plan Services, LLC
- 100.0% - Empower Securities, LLC

B. Putnam Investments Group of Companies (*Mutual Funds*)

Power Corporation of Canada

- 100.0% - 171263 Canada Inc.

- 65.536% - Power Financial Corporation

- 67.727% - Great-West Lifeco Inc.

- 100.0% - Great-West Financial (Canada) Inc.

- 100.0% - Great-West Financial (Nova Scotia) Co.

- 100% - Great-West Lifeco U.S. LLC

- 99.0% - Great-West Lifeco U.S. Holdings, L.P. (1% owned by Great-West Lifeco U.S. Holdings, LLC)

- 100.0% - Great-West Lifeco U.S. Holdings, LLC

- 1% - Great-West Lifeco U.S. Holdings, L.P. (99% owned by Great-West Lifeco U.S. LLC)

- 100.0% - Putnam Investments, LLC

- 100.0% - Putnam Acquisition Financing, Inc.

- 100.0% - Putnam Acquisition Financing LLC

- 100.0% - Putnam Holdings, LLC

- 100.0% - Putnam U.S. Holdings I, LLC

- 20.0% - PanAgora Asset Management, Inc. (80% owned by PanAgora Holdings, Inc.)

- 100.0% - Putnam Investment Management, LLC

- 100.0% - Putnam Fiduciary Trust Company

- 100.0% - Putnam Investor Services, Inc.

- 100.0% - Putnam Retail Management GP, Inc.

- 1.0% - Putnam Retail Management Limited Partnership (99% owned by Putnam U.S. Holdings I, LLC)

- 99.0% - Putnam Retail Management Limited Partnership (1% owned by Putnam Retail Management GP, Inc.)

- 100.0% - PanAgora Holdings, Inc.

- 80.00% - PanAgora Asset Management, Inc. (20.0% owned by Putnam U.S. Holdings I, LLC)

- 100.0% - Putnam Investment Holdings, L.L.C.

- 100.0% - Savings Investments, LLC

- 100.0% - Putnam Capital, LLC
- 100.0% - The Putnam Advisory Company, LLC
- 100.0% - Putnam Advisory Holdings LLC
 - 100.0% - Putnam Investments Canada ULC
- 100.0% - Putnam Investments (Ireland) Limited
- 100.0% - Putnam Investments Australia Pty Limited
- 100.0% - Putnam Investments Securities Co., Ltd.
- 100.0% - Putnam International Distributors, Ltd.
 - 100.0% - Putnam Investments Argentina S.A.
- 100.0% - Putnam Investments Limited
- 100.0% - Putnam Advisory Holdings II, LLC

C. The Great-West Life Assurance Company Group of Companies *(Canadian insurance)*

Power Corporation of Canada

- 100.0% - 171263 Canada Inc.
- 65.536% - Power Financial Corporation
- 67.727% - Great-West Lifeco Inc.
 - 100.0% - 2142540 Ontario Inc.
 - 1.0% - Great-West Lifeco Finance (Delaware) LP (99.0% owned by Great-West Lifeco Inc.)
 - 40.0% - Great-West Lifeco Finance (Delaware) LLC (60.0% owned by The Great-West Life Assurance Company)
 - 100.0% - Great-West Lifeco Finance 2017 I, LLC
 - 100.0% - 2023308 Ontario Inc.
 - 1.0% - Great-West Life & Annuity Insurance Capital, LP (99.0% owned by Great-West Lifeco Inc.)
 - 40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. (60.0% owned by GWL&A Financial Inc.)
 - 40.0% - Great-West Life & Annuity Insurance Capital, LLC (60.0% owned by GWL&A Financial Inc.)
 - 1.0% - Great-West Life & Annuity Insurance Capital, LP II (99.0% owned by Great-West Lifeco Inc.)
 - 40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II (60.0% owned by GWL&A Financial Inc.)
 - 40.0% - Great-West Life & Annuity Insurance Capital, LLC II (60.0% owned by GWL&A Financial Inc.)
 - 100.0% - 2171866 Ontario Inc
 - 1.0% - Great-West Lifeco Finance (Delaware) LP II (99.0% owned by Great-West Lifeco Inc.)
 - 100.0% - Great-West Lifeco Finance (Delaware) LLC II
 - 100.0% - 2619747 Ontario Inc.
 - 1.0% - Great-West Lifeco Finance 2018, LP (99.0% owned by Great-West Lifeco Inc.)
 - 100.0% - Great-West Lifeco Finance 2018, LLC
 - 100.0% - Great-West Lifeco Finance 2018 II, LLC
- 99.0% - Great-West Lifeco Finance 2018, LP (1.0% owned by 2619747 Ontario Inc.)
- 100.0% - 6109756 Canada Inc.
- 100.0% - 6922023 Canada Inc.
- 100.0% - 8563993 Canada Inc.
- 100.0% - 9855297 Canada Inc.
- 100.0% - **The Great-West Life Assurance Company** *(NAIC #80705, MI)*
 - 29.4% - GWL THL Private Equity I Inc. (11.8% owned by The Canada Life Assurance Company, 58.8% owned by The Canada Life Insurance Company of Canada)

- 100.0% - GWL THL Private Equity II Inc.
- 23.0% - Great-West Investors Holdco Inc. (22% owned by The Canada Life Assurance Company, 55% owned by The Great-West Life Assurance Company)
- 100.0% - Great-West Investors LLC
 - 100.0% - Great-West Investors LP Inc.
 - 99.0% - Great-West Investors LP (1.0% owned by Great-West Investors GP Inc.)
 - 100.0% - T.H. Lee Interests
 - 100.0% - Great-West Investors GP Inc.
 - 1.0% - Great-West Investors LP (99.0% owned by Great-West Investors LP Inc.)
 - 100.0% - T.H. Lee Interests
- 100.0% - GWL Realty Advisors Inc.
 - 100.0% - GWL Realty Advisors U.S., Inc.
 - 100.0% - EverWest Property Management, LLC
 - 100.0% - EverWest Property Services of Arizona, LLC
 - 100.0% - EverWest Real Estate Investors, LLC
 - 100.0% - EverWest Advisors, LLC
 - 100.0% - EverWest Advisors AZ, LLC
 - 100.0% - EW Manager LLC
 - 100.0% - RA Real Estate Inc.
 - 0.1% - RMA Real Estate LP (69.9% owned by The Great-West Life Assurance Company, 30.0% owned by London Life Insurance Company)
 - 100% - RMA Properties Ltd.
 - 100% - RMA Properties (Riverside) Ltd.
 - 100% - S-8025 Holdings Ltd.
 - 100.0% - Vertica Resident Services Inc.
 - 100.0% - 2278372 Ontario Inc.
- 12.5% - 555 Robson Holding Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 100.0% - GLC Asset Management Group Ltd.
- 100.0% - 200 Graham Ltd.
- 100.0% - 801611 Ontario Limited
- 100.0% - 1213763 Ontario Inc.
 - 99.99% - Riverside II Limited Partnership (0.01% owned by 2024071 Ontario Limited)
- 70.0% - Kings Cross Shopping Centre Ltd. (30% owned by London Life Insurance Company)
- 100.0% - 681348 Alberta Ltd.
 - 50.0% - 3352200 Canada Inc.
- 100.0% - 1420731 Ontario Limited
 - 60.0% - Great-West Lifeco Finance (Delaware) LLC (40.0% owned by Great-West Lifeco Finance (Delaware) LP)
- 100.0% - 1455250 Ontario Limited
- 100.0% - CGWLL Inc.
- 100.0% - 2020917 Alberta Ltd.
 - 55.0% - Great-West Investor Holdco Inc. (23% owned by GWL THL Private Equity I Inc., 22% owned by The Canada Life Assurance Company)
 - 65.0% - The Walmer Road Limited Partnership (35.0% owned by London Life Insurance Company)
 - 50.0% - Laurier House Apartments Limited (50.0% owned by London Life Insurance Company)
 - 50.0% - Marine Promenade Properties Inc. (50.0% owned by London Life Insurance Company)
- 100.0% - 2024071 Ontario Limited

- 100.0% - 431687 Ontario Limited
 - 0.01% - Riverside II Limited Partnership (99.99% owned by 1213763 Ontario Inc.)
- 100.0% - High Park Bayview Inc.
 - 0.001% - High Park Bayview Limited Partnership
- 75.0% - High Park Bayview Limited Partnership (25.0% owned by London Life Insurance Company)
- 5.6% - MAM Holdings Inc. (94.4% owned by The Canada Life Insurance Company of Canada)
 - 100% - Mountain Asset Management LLC
- 100.0% - 647679 B.C. Ltd.
- 70.0% - TGS North American Real Estate Investment Trust (30% owned by London Life Insurance Company)
 - 100.0% - TGS Trust
- 70.0% - RMA Realty Holdings Corporation Ltd. (30.0% owned by London Life Insurance Company)
 - 100.0% - 1995709 Alberta Ltd.
 - 100.0% - RMA (U.S.) Realty LLC (Delaware)
 - 100.0% - RMA American Realty Corp.
 - 1% - RMA American Realty Limited Partnership (99% owned by RMA (U.S.) Realty LLC (Delaware))
 - 99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
 - 69.9% - RMA Real Estate LP (30.0% owned by London Life Insurance Company; 0.1% owned by RA Real Estate Inc.)
 - 100.0% - RMA Properties Ltd.
 - 100.0% - S-8025 Holdings Ltd.
 - 100.0% - RMA Properties (Riverside) Ltd.
- 70.0% - KS Village (Millstream) Inc. (30.0% owned by London Life Insurance Company)
- 70.0% - 0726861 B.C. Ltd. (30.0% owned by London Life Insurance Company)
- 70.0% - Trop Beau Developments Limited (30.0% owned by London Life Insurance Company)
- 70.0% - Kelowna Central Park Properties Ltd. (30.0% owned by London Life Insurance Company)
- 70.0% - Kelowna Central Park Phase II Properties Ltd. (30.0% owned by London Life Insurance Company)
- 40.0% - PVS Preferred Vision Services Inc.
- 12.5% - Vaudreuil Shopping Centres Limited (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 70.0% - Saskatoon West Shopping Centres Limited (30.0% owned by London Life Insurance Company)
- 12.5% - 2331777 Ontario Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 12.5% - 2344701 Ontario Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 12.5% - 2356720 Ontario Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 12.5% - 0977221 B.C. Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 12.5% - 555 Robson Holding Ltd. ((75% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 100.0% - 7419521 Manitoba Ltd.
 - 0.04% - 7420928 Manitoba Limited Partnership (24.99% owned each by The Great-West Life Assurance Company, London Life Insurance Company, The Canada Life Assurance Company and The Canada Life Insurance Company of Canada)
 - 100.0% - 7419539 Manitoba Ltd.
- 100.0% - London Insurance Group Inc.
 - 100.0% - Trivest Insurance Network Limited
 - 100.0% - London Life Insurance Company (Fed ID # 52-1548741 – NAIC # 83550, MI)
 - 100.0% - 1542775 Alberta Ltd.
 - 100.0% - 0813212 B.C. Ltd.
 - 30.0% - Kings Cross Shopping Centre Ltd. (70% owned by The Great-West Life Assurance Company)

- 30.0% - 0726861 B.C. Ltd. (70% owned by The Great-West Life Assurance Company)
- 30.0% - TGS North American Real Estate Investment Trust (70% owned by The Great-West Life Assurance Company)
 - 100.0% - TGS Trust
- 30.0% - RMA Realty Holdings Corporation Ltd. (70% owned by The Great-West Life Assurance Company)
 - 100.0% 1995709 Alberta Ltd.
 - 100.0% - RMA (U.S.) Realty LLC (Delaware) (special shares held by 1995709 Alberta Ltd.)
 - 100.0% - RMA American Realty Corp.
 - 1.0% - RMA American Realty Limited Partnership (99% owned by RMA (U.S.) Realty LLC)
 - 99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
- 30.0% - RMA Real Estate LP (69.9% owned by The Great-West Life Assurance Company; 0.1% owned by RA Real Estate Inc.)
 - 100.0% - RMA Properties Ltd.
 - 100.0% - S-8025 Holdings Ltd.
 - 100.0% - RMA Properties (Riverside) Ltd.
- 100.0% - 1319399 Ontario Inc.
- 24.99%- 7420928 Manitoba Limited Partnership (24.99% limited partner interest each held by The Great-West Life Assurance Company, The Canada Life Assurance Company and The Canada Life Insurance Company of Canada; 7419521 Manitoba Ltd. holds 0.04% interest)
 - 50.0% - Laurier House Apartments Limited (50.0% owned by The Great-West Life Assurance Company)
 - 50.0% - Marine Promenade Properties Inc. (50.0% owned by The Great-West Life Assurance Company)
 - 30.0% - Kelowna Central Park Properties Ltd. (70.0% owned by The Great-West Life Assurance Company)
 - 30.0% - Kelowna Central Park Phase II Properties Ltd. (70.0% owned by The Great-West Life Assurance Company)
 - 30.0% - Trop Beau Developments Limited (70.0% owned by The Great-West Life Assurance Company)
- 100.0% - 4298098 Canada Inc.
- 100.0% - GWLC Holdings Inc.
 - 100% - GLC Reinsurance Corporation
- 100.0% - 389288 B.C. Ltd.
- 100.0% - Quadrus Investment Services Ltd.
- 35.0% - The Walmer Road Limited Partnership (65.0% owned by The Great-West Life Assurance Company)
- 88.0% - Neighborhood Dental Services Ltd.
- 100.0% - Quadrus Distribution Services Ltd.
- 100.0% - Toronto College Park Ltd.
- 25.0% - High Park Bayview Limited Partnership (75.0% owned by The Great-West Life Assurance Company)
- 30.0% - KS Village (Millstream) Inc. (70.0% owned by The Great-West Life Assurance Company)
- 100.0% - London Life Financial Corporation
 - 89.4% - London Reinsurance Group, Inc. (10.6% owned by London Life Insurance Company)
 - 100.0% - London Life and Casualty Reinsurance Corporation
 - 100.0% - Trabaja Reinsurance Company Ltd.
 - 100.0% - London Life and Casualty (Barbados) Corporation
 - 100.0% - LRG (US), Inc.
 - 100.0% - London Life International Reinsurance Corporation
 - 100.0% - London Life Reinsurance Company (Fed ID # 23-2044256 – NAIC # 76694, PA)
- 75.0% - Vaudreuil Shopping Centres Limited (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 10.6% - London Reinsurance Group Inc. (89.4% owned by London Life Financial Corporation)
- 30.0% - Saskatoon West Shopping Centres Limited (70.0% owned by The Great-West Life Assurance Company)

- 75.0% - 2331777 Ontario Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 75.0% - 2344701 Ontario Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 75.0% - 2356720 Ontario Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 75.0% - 0977221 B.C. Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
- 100.0% - Financial Horizons Group Inc.
 - 100.0% - Financial Horizons Incorporated
 - 100.0% - 9099-1696 Quebec Inc.
 - 100.0% - Continuum Financial Centres Inc.
 - 100.0% - Excel Private Wealth Inc.
 - 100.0% - H & H Associates Financial Services Inc.
 - 100.0% - Jantzi Financial Services Inc.
 - 100.0% - Odyssey Financial Group Inc./Groupe Odyssee Inc.
 - 100.0% - Scott Batson Financial & Insurance Services Ltd.
 - 100.0% - Stonehouse Financial Advisory Services Inc.
 - 100.0% - Henderson GP ULC
 - 0.01% - Henderson Structured Settlements LP (99.9% held by Financial Horizons Incorporated)
 - 99.9% - Henderson Structures Settlements LP (0.01% held by Henderson GP ULC)
- 100.0% - Canada Life Financial Corporation
 - 100.0% - **The Canada Life Assurance Company** (Fed ID # 38-0397420, NAIC # 80659, MI)
 - 24.99%- 7420928 Manitoba Limited Partnership (24.99% limited partner interest held by The Great-West Life Assurance Company, London Life Insurance Company and the Canada Life Insurance Company of Canada; 7419521 Manitoba Ltd. holds 0.04% interest)
 - 100.0% - Canada Life Capital Corporation, Inc.
 - 100.0% - Canada Life International Holdings Limited
 - 100.0% - Canada Life Annuity Reinsurance (Barbados) Corporation
 - 100.0% - Canada Life Group Holdings Limited
 - 100.0% - Canada Life International Services Limited
 - 100.0% - Canada Life International Limited
 - 100.0% - CLI Institutional Limited
 - 100.0% - The Canada Life Group (U.K.) Limited
 - 80.0% - Canada Life International Assurance (Ireland) Designated Activity Company (20.0% owned by CL Abbey Limited)
 - 100.0% - Canada Life Irish Holding Company Limited
 - 100.0% - Canada Life Group Services Limited
 - 100.0% - Canada Life Europe Investment Limited
 - 100.0% - Canada Life Europe Management Services Limited
 - 21.33% - Canada Life Assurance Europe Limited (78.67% owned by Canada Life Europe Investment Limited)
 - 78.67% - Canada Life Assurance Europe Limited (21.33% owned by Canada Life Europe Management Services Limited)
 - 100.0% - London Life and General Reinsurance dac
 - 100.0% - Canada Life International Re dac
 - 100.0% - Canada Life Reinsurance International Ltd.
 - 100.0% - Canada Life Reinsurance Ltd.
 - 100.0% - CL Abbey Limited
 - 20.0% - Canada Life International Assurance (Ireland) Designated Activity Company (80.0% owned by The Canada Life Group (U.K.) Limited)
 - 100.0% - Irish Life Investment Managers Limited

100.0% - Summit Asset Managers Limited
 7.0% - Irish Association of Investment Managers CLG
 100.0% - Setanta Asset Management Limited
 100.0% - Canada Life Pension Managers & Trustees Limited
 100.0% - Canada Life Asset Management Limited
 100.0% - Canada Life European Real Estate Limited
 100.0% - Hotel Operations (Walsall) Limited
 100.0% - Hotel Operations (Cardiff) Limited
 100.0% - Canada Life Trustee Services (U.K.) Limited
 100.0% - CLFIS (U.K.) Limited
 100.0% - MGM Advantage Holdings Limited
 100.0% - Stonehaven UK Limited
 100.0% - MGM Advantage Services Limited
 100.0% - MGM Advantage Life Limited
 100.0% - MGM Advantage Life Trustee Limited
 100.0% - Canada Life Limited
 26.0% - ETC Hobley Drive Management Company Limited
 100.0% - Synergy Sunrise (Wellington Row) Limited
 76.0% - Radial Park Management Limited
 100.0% - CL Blue Limited
 100.0% - Canada Life (U.K.) Limited
 100.0% - Albany Life Assurance Company Limited
 100.0% - Canada Life Management (U.K.) Limited
 100.0% - Canada Life Services (U.K.) Limited
 100.0% - Canada Life Fund Managers (U.K.) Limited
 100.0% - Canada Life Group Services (U.K.) Limited
 100.0% - Canada Life Holdings (U.K.) Limited
 100.0% - Canada Life Irish Operations Limited
 100.0% - Canada Life Ireland Holdings Limited.
 100.0% - Irish Life Group Limited
 100.0% Irish Life Health dac
 100.0% - Irish Progressive Services International Ltd
 100.0% - Irish Life Group Services Limited
 100.0% - Irish Life Financial Services Ltd.
 100.0% - Glohealth Financial Services Limited
 49.0% - Affinity First Limited (51.0% interest unknown)
 100.0% - Vestone Ltd.
 100.0% - Commarket Group Financial Services Limited
 100.0% - Commarket Insurance Services Limited
 25.0% EIS Financial Services Limited (75.0% interest unknown)
 100.0% - Commarket Retail Trading Ltd.
 100.0% - Penpro Limited
 100.0% - Irish Life Associate Holdings Unlimited Company

- 100.0% - Irish Life Irish Holdings Unlimited Company
- 100.0% - 1939 ILIV Consulting Limited
- 100.0% - Irish Life Assurance plc.
 - 100.0% - Cathair Ce Ltd.
 - 100.0% - Ilona Financial Group, Inc.
 - 100.0% - Irish Life Trustee Services Limited
 - 100.0% - Office Park De Mont-St-Guibert A S.A.
 - 100.0% - Office Park De Mont-St-Guibert B S.A.
 - 100.0% - Office Park De Mont-St-Guibert C S.A.
 - 100.0% - Stephen Court Limited
 - 100.0% - Tredwell Associates Limited
 - 100.0% - (2,3&4) Basement Company Limited
 - 66.66% - City Gate Park Administration Limited
 - 51.0% - SJRQ Riverside IV Management Company Ltd.
 - 50.0% - Hollins Clough Management Company Ltd.
 - 50.0% - Dakline Company Ltd.
 - 20.0% - Choralli Limited
 - 14.0% - Baggot Court Management Limited
 - 5.5% - Padamul Ltd.
 - 18.2143% - Tour Esplanade (Paris) LP
- 100.0% - 4073649 Canada, Inc.
 - 100.0% - CL Luxembourg Capital Management S.á.r.l.
 - 100.0% - Canada Life Finance (U.K.) Limited
- 100.0% - 8478163 Canada Limited
 - 100.0% - Canada Life Capital Bermuda Limited
- 100.0% - 9983813 Canada Inc.
 - 100.0% - Canada Life Capital Bermuda III Limited
 - 100.0% - Canada Life Capital Bermuda II Limited
- 22.0% - Great-West Investors Holdco Inc. (23% owned by GWL THL I Private Equity I Inc., 55% owned by The Great-West Life Assurance Company)
- 100.0% - The Canada Life Insurance Company of Canada
 - 24.99%- 7420928 Manitoba Limited Partnership (24.99% limited partner interest held by The Great-West Life Assurance Company, London Life Insurance Company and The Canada Life Assurance Company; 7419521 Manitoba Ltd. holds 0.04% interest)
 - 100.0% - 6855572 Manitoba Ltd.
 - 94.4% - MAM Holdings Inc. (5.6% owned by The Great-West Life Assurance Company)
 - 100.0% - Mountain Asset Management LLC
 - 12.5% - 2331777 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
 - 12.5% - 2344701 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
 - 12.5% - Vaudreuil Shopping Centres Limited (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
 - 12.5% - 2356720 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
 - 12.5% - 0977221 B.C. Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
 - 12.5% - 555 Robson Holding Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
 - 58.8% - GWL THL Private Equity I Inc. (11.8% The Canada Life Assurance Company, 29.4% The Great-West Life Assurance Company)
 - 100.0% - GWL THL Private Equity II Inc.

100.0% - Great-West Investors Holdco Inc.
 100.0% - Great-West Investors LLC
 100.0% - Great-West Investors LP Inc.
 99.0% - Great-West Investors LP (1.0% owned by Great-West Investors GP Inc.)
 100.0% - T.H. Lee Interests
 100.0% - Great-West Investors GP Inc.
 1.0% - Great-West Investors LP (99.0% Great-West Investors LP Inc.)
 100.0% - T.H. Lee Interests

100.0% - CL Capital Management (Canada), Inc.
 100.0% - 587443 Ontario Inc.
 100.0% - Canada Life Mortgage Services Ltd.
 11.8% - GWL THL Private Equity I Inc. (29.4% owned by The Great-West Life Assurance Company, 58.8% owned by The Canada Life Insurance Company of Canada)
 100.0% - GWL THL Private Equity II Inc.
 100.0% - Great-West Investors Holdco Inc.
 100.0% - Great-West Investors LLC
 100.0% - Great-West Investors LP Inc.
 99.0% - Great-West Investors LP (1.0% owned by Great-West Investors GP Inc.)
 100% - T.H. Lee Interests
 100.0% - Great-West Investors GP Inc.
 1.0% - Great-West Investors LP (99.0% Great-West Investors LP Inc.)
 100.0% - T.H. Lee Interests

100.0% - Canada Life Capital Trust

D. IGM Financial Inc. Group of Companies *(Canadian mutual funds)*

Power Corporation of Canada
 100.0% - 171263 Canada Inc.
 65.536% - Power Financial Corporation
 61.432% - **IGM Financial Inc.**
 100.0% - Investors Group Inc.
 100.0% - Investors Group Financial Services Inc.
 100.0% - I.G. International Management Limited
 100.0% - I.G. Investment Management (Hong Kong) Limited
 100.0% - Investors Group Trust Co. Ltd.
 100.0% - 391102 B.C. Ltd.
 100.0% - I.G. Insurance Services Inc.
 100.0% - Investors Syndicate Limited
 100.0% - Investors Group Securities Inc.
 100.0% - 6460675 Manitoba Ltd.
 100.0% - I.G. Investment Management, Ltd.
 100.0% - Investors Group Corporate Class Inc.
 100.0% - Investors Syndicate Property Corp.
 100.0% - 0965311 B.C. Ltd.

- 100.0% - 0992480 B.C. Ltd.
- 100.0% - 1081605 B.C. Ltd.
- 100.0% - I.G. Investment Corp.
- 100.0% - Mackenzie Inc.
 - 100.0% - Mackenzie Financial Corporation
 - 100.0% - Mackenzie Investments Charitable Foundation
 - 14.28% - Strategic Charitable Giving Foundation
 - 100.0% - Mackenzie Cundill Investment Management (Bermuda) Ltd.
 - 100.0% - Mackenzie Financial Capital Corporation
 - 100.0% - Multi-Class Investment Corp.
 - 100.0% - MMLP GP Inc.
 - 100.0% - Mackenzie Investments Corporation
 - 100.0% - Mackenzie U.S. Fund Management Inc.
 - 100.0% - MGELS Fund Management (Canada) Ltd.
 - 13.9% - China Asset Management Co., Ltd.
 - 100.0% - MGELS Fund Management (Cayman) Ltd.
 - 100.0% - MGELS Investments Limited
 - 100.0% - MEMLS Fund Management (Cayman) Ltd.
 - 100.0% - Mackenzie EM Funds Management (Cayman) Ltd.
- 100.0% - Investment Planning Counsel Inc.
 - 100.0% - IPC Investment Corporation
 - 100.0% - IPC Estate Services Inc.
 - 100.0% - IPC Securities Corporation
 - 100.0% - Counsel Portfolio Services Inc.
 - 100.0% - Counsel Portfolio Corporation
- 18.5% - Portag3 Ventures LP
 - 29.0% - Springboard LP
- 53.0% - Springboard LP
 - 83.2% - WealthSimple Financial Corp.
- 29.3% - Springboard II LP
- 19.8% - Personal Capital Corporation

E. Pargesa Holding SA Group of Companies *(European investments)*

Power Corporation of Canada

- 100.0% - 171263 Canada Inc.
- 65.536% - Power Financial Corporation
 - 100.0% - Power Financial Europe B.V.
 - 50.0% - Parjointco N.V.
 - 75.4% - **Pargesa Holding SA** (55.5% capital)
 - 100.0% - Pargesa Netherlands B.V.
 - 100.0% - SFPG
 - 51.8% (taking into account the treasury shares - Groupe Bruxelles Lambert (50.0% in capital))

<u>Capital</u>	
10.9%	- Pernod Ricard (7.5% in capital)
16.9%	- Umicore
19.8%	- Ontex
5.7%	- adidas
0.4%	- LTI One SA
96.5%	- FINPAR II SA
	0.1% - Groupe Bruxelles Lambert
	0.1% - Ontex
1.2%	- Sagerpar SA
100.0%	- Belgian Securities BV
<u>Capital</u>	
	67.4% - Imerys (53.8% in capital)
100.0%	- Brussels Securities SA
<u>Capital</u>	
	99.6% - LTI One SA
	0.1% - Groupe Bruxelles Lambert
	100.0% - LTI Two SA
	0.1% - Groupe Bruxelles Lambert
	0.1% - Umicore
100.0%	- URDAC SA
	0.1% - Groupe Bruxelles Lambert
100.0%	- FINPAR SA
	0.1% - Groupe Bruxelles Lambert
98.8%	- Sagerpar SA
	3.0% - Groupe Bruxelles Lambert
	10.0% - GBL Participations SA
	10.0% - Brussels Advisors SA
100.0%	- GBL Energy S.á.r.l.
<u>Capital</u>	
	1.8% - adidas
	6.6% - Burberry
	1.2% - Total SA (0.6% in capital)
100.0%	- GBL Finance & Treasury SA
90.0%	- GBL Participations SA
90.0%	- Brussels Advisors SA
100.0%	- GBL Advisors Ltd.
100.0%	- GBL Verwaltung SA
<u>Capital</u>	
	100.0% - GBL Investments Limited
	100.0% - GBL R
	67.4% - Serena S.á.r.l.

Capital
 16.6% - SGS
 100.0% - Elliott Capital S.á.r.l.
Capital
 9.4% - LafargeHolcim
 100.0% - Sienna Capital S.á.r.l.
Capital
 10.9% - Sagard FCPR
 0.3% - Sagard II A FPCI
 75.0% - Sagard II B FPCI
 26.9% - Sagard 3 Millésime 1 FPCI
 29.6% - Kartesia Credit Opportunities III SCA, SICAV-SIF
 17.24% - Kartesia Credit Opportunities IV SCS
 22.2% - Kartesia Management SA
 50.0% - Ergon Capital Partners SA
 42.4% - Ergon Capital Partners II SA
 89.9% - Ergon Capital Partners III SA
 15.1% - Mérieux Participations SAS
 37.7% - Mérieux Participations 2 SAS
 78.4% - PrimeStone Capital Fund ICAV
 1.6% - PrimeStone Capital Special Limited Partner SCSp
 9.8% - BDT Capital Partners Fund II (INT),L.P.
 48.6% - Backed 1 LP
 9.6% - Backed 1 Founder LP
 100.0% - Sienna Capital International Ltd.
 100.0% - GBL Finance S.á.r.l.
 32.6% - Serena S.á.r.l.
 100.0% - Miles Capital S.á.r.l.
 21.2% - Parques Reunidos
 100.0% - Oliver Capital S.á.r.l.
 45.3% - GEA
 3.5% - FINPAR II SA

F. Square Victoria Communications Group Inc. Group of Companies *(Canadian communications)*

Power Corporation of Canada

100.0% - Square Victoria Communications Group Inc.

100.0% - Gesca Ltée

100.0% - La Presse, ltée

100.0% - 10206911 Canada Inc.

100.0% - Nuglif inc.

100.0% - 10206938 Canada Inc.

100.0% - 9214470 Canada Inc.

100.0% - 10206903 Canada Inc.
100.0% - Square Victoria Digital Properties inc.
100.0% - Les Éditions Gesca Ltée
100.0% - Les Éditions Plus Ltée
100.0% - 10206920 Canada Inc.
50.0% - Workopolis Inc.
100.0% - Square Victoria C.P. Holding Inc.
33.3% - Canadian Press Enterprises Inc.
100.0% - Pagemasters North America Inc.

G. Power Corporation (International) Limited Group of Companies (*Asian investments*)

Power Corporation of Canada

100.0% - **Power Corporation (International) Limited**
99.9% - Power Pacific Corporation Limited
0.1% - Power Pacific Equities Limited
99.9% - Power Pacific Equities Limited
100.0% - **Power Communications Inc.**
0.1% - Power Pacific Corporation Limited
13.9% - China Asset Management Limited

H. Other PCC Companies

Power Corporation of Canada

100.0% - 152245 Canada Inc.
100.0% - 3540529 Canada Inc.
100.0% - Square Victoria Real Estate Inc./ Square Victoria Immobilier Inc.
100.0% - 3121011 Canada Inc.
100.0% - 171263 Canada Inc.
100.0% - Victoria Square Ventures Inc.
14.88% - Bellus Health Inc.
25.0% (voting) - 9314-0093 Québec Inc. (formerly Club de Hockey Les Remparts de Québec Inc.)
100.0% - Power Energy Corporation
100.0% - Potentia Renewables Inc.
100.0% - Minnesota Solar, LLC
75.0% - Paintearth Wind Project LP
75.0% - Stirling Wind Project LP
75.0% - Wheatland Wind Project LP
100.0% - Emerald Solar Energy, SRL
100.0% - Power Renewable Energy Corporation
100.0% - Sequoia Energy Inc.
100.0% - Sequoia Energy US Inc.
100.0% - Potentia Solar Holdings II Limited Partnership

100.0% Potentia Solar Holdings Limited Partnership
 100.0% - Schooltop Solar LP
 85.0% - Reliant First Nations LP
 100.0% - PSI Solar Finance 1 LP
 100.0% - MOM Solar LP
 100.0% - Potentia Solar 5 LP
 100.0% - Potentia Solar 6 LP
 100.0% - Potentia Solar 9 LP
 100.0% - Potentia Solar 10 LP
 100.0% - Potentia Solar 14 LP
 100.0% - Power Energy Eagle Creek Inc.
 60.0% - Power Energy Eagle Creek LLP
 54.8% - Eagle Creek Renewable Energy, LLC
 55.67% - Lumenpulse Group Inc.
 100.0% - Lumenpulse Finance Corp.
 100.0% - Lumenpulse Lighting Corp.
 100.0% - Fluxwerx Illumination Inc.
 100.0% - Exenia s.r.l.
 100.0% - Lumenpulse UK Limited
 100.0% - Lumenpulse Alphaled Limited
 43.8% - The Lion Electric Company
 100.0% - Power Communications Inc.
 100.0% - Brazeau River Resources Investments Inc.
 100.0% - PCC Industrial (1993) Corporation
 100.0% - Power Corporation International
 100.0% - 9808655 Canada Inc.
 100.0% - 9958363 Canada Inc.
 100.0% - Sagard Holdings Participation US LP
 25.0% - Sagard Holdings ULC
 100.0% - Sagard Holdings Participation Inc.
 100.0% - Sagard Credit Partners GP, Inc.
 100.0% - Sagard Holdings Manager GP Inc.
 75.0% - Sagard Holdings ULC
 100.0% - Sagard Holdings Manager LP
 100.0% - Sagard Credit Partners Carried Interest GP Inc.
 100.0% - Sagard Credit Partners Carried Interest LP
 100.0% - Sagard Credit Partners US LP
 39.0% - Sagard Credit Partners, LP
 100.0% - Sagard Capital Partners GP, Inc.
 100.0% - Sagard Capital Partners, L.P.
 100.0% - 1069759 B.C. Unlimited Liability Company
 91.6% - IntegraMed America, Inc.
 21.93% - GP Strategies Corp.

22.6% - Jaguar Health Inc.
42.58% - Peak Achievement Athletics Inc. (50% voting)
100.0% - 10094439 Canada Inc.
100.0% - 10094455 Canada Inc.
100.0% - Bauer Hockey Ltd.
100.0% - Bauer Innovations Canada Ltd.
100.0% - Bauer Hockey AB
100.0% - Bauer Hockey GmbH
100.0% - Performance Sports Group Hong Kong Ltd.
100.0% - Jacmal BV
100.0% - Bauer CR spol s.r.o.
100.0% - BCE Acquisitions US, Inc.
100.0% - Bauer Innovations US, LLC
100.0% - Easton Diamond Sports, LLC
100.0% - Bauer Hockey LLC
100.0% - Cascade Maverik Lacrosse, LLC
100.0% - Bauer Hockey Retail, LLC

100.0% - Power Corporation of Canada Inc.
100.0% - 4190297 Canada Inc.
100% - Sagard Capital Partners Management Corp.
100.0% - Sagard S.A.S.
100.0% - Marquette Communications (1997) Corporation
100.0% - 4507037 Canada Inc.
100.0% - 4524781 Canada Inc.
100.0% - 4524799 Canada Inc.
100.0% - 4524802 Canada Inc.

I. Other PFC Companies

Power Financial Corporation

100.0% - 4400003 Canada Inc.
100.0% - 3411893 Canada Inc.
100.0% - 3439453 Canada Inc.
100.0% - Power Financial Capital Corporation
100.0% - 7973594 Canada Inc.
100.0% - 7973683 Canada Inc.
100.0% - 7974019 Canada Inc.
18.0% - Springboard L.P.
83.2% - WealthSimple Financial Corp. (81.6% equity)
100.0% - Wealthsimple Inc.
100.0% - Canadian ShareOwner Investments Inc.
100.0% - CSA Computing Inc.
100.0% - Wealthsimple US, Inc.

100.0% - Wealthsimple Technologies Inc.
100.0% - ShareOwner Mutual Fund Dealer Inc.
99.96% - Wealthsimple Europe S.a.r.l
100.0% - Wealthsimple UK Ltd.
100.0% - Wealthsimple Germany GmbH
100.0% - Wealthsimple Technologies Europe Ltd.
29.3% - Springboard II LP
63.4% - Koho Financial Inc.
100.0% - PFC Ventures Inc.
100.0% - Portag3 Ventures GP Inc.
100.0% - 9194649 Canada Inc.
62.9% - Portag3 Ventures L.P.
100.0% - Portag3 International Investments Inc.
29.0% - Springboard L.P.
9.47% - Collage Inc.
2.86% - Dialogue Technologies Inc.
12.01% - Springboard II LP
68.06% - Diagram Ventures LP
41.03% - Collage Inc.
26.92% - Dialogue Technologies Inc.
100.00% - Portag3 Ventures Participation ULC
6.46% - Dialogue Technologies Inc.
50.0% - Diagram Ventures GP Inc. (9629262 Canada Inc.)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
		00000				Toronto Stock Exchange	Pansolo Holding Inc.....	CAN.....	UIP.....	The Desmarais Family Residual Trust.....	Ownership.....	99.999	The Desmarais Family Residual Trust.....	N.....	
		00000			801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.	Ownership.....	59.160	The Desmarais Family Residual Trust.....	N.....	
		00000				Toronto Stock Exchange	171263 Canada Inc.	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000			817411	Toronto Stock Exchange	Power Financial Corporation	CAN.....	UIP.....	171263 Canada Inc.	Ownership.....	65.536	The Desmarais Family Residual Trust.....	N.....	
		00000			850918	Toronto Stock Exchange	Great-West Lifeco Inc.....	CAN.....	UIP.....	Power Financial Corporation	Ownership.....	67.727	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Financial (Canada) Inc.....	CAN.....	UIP.....	Great-West Lifeco Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Financial (Nova Scotia) Co.....	CAN.....	UIP.....	Great-West Financial (Canada) Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000			4349800		Great-West Lifeco U.S. LLC.....	DE.....	UIP.....	Great-West Financial (Nova Scotia) Co.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Services Singapore I Private Limited	SGP.....	NIA.....	Great-West Lifeco U.S. LLC.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Services Singapore II Private Limited	SGP.....	NIA.....	Great-West Services Singapore I Private Limited	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great West Global Business Services India Private Limited	IND.....	NIA.....	Great-West Services Singapore I Private Limited	Ownership.....	1.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great West Global Business Services India Private Limited	IND.....	NIA.....	Great-West Services Singapore II Private Limited	Ownership.....	99.000	The Desmarais Family Residual Trust.....	N.....	
		00000	84-1474245				GWL&A Financial Inc.....	DE.....	UDP.....	Great-West Lifeco U.S. LLC.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN.....	NIA.....	GWL&A Financial Inc.....	Ownership.....	60.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN.....	NIA.....	Great-West Life & Annuity Insurance Capital, LP	Ownership.....	40.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN.....	NIA.....	GWL&A Financial Inc.....	Ownership.....	60.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN.....	NIA.....	Great-West Life & Annuity Insurance Capital, LP II	Ownership.....	40.000	The Desmarais Family Residual Trust.....	N.....	
		00000	20-2696627				Great-West Life & Annuity Insurance Capital, LLC	DE.....	NIA.....	GWL&A Financial Inc.....	Ownership.....	60.000	The Desmarais Family Residual Trust.....	N.....	
		00000	20-2696627				Great-West Life & Annuity Insurance Capital, LLC	DE.....	NIA.....	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	Ownership.....	40.000	The Desmarais Family Residual Trust.....	N.....	
		00000	20-4856498				Great-West Life & Annuity Insurance Capital, LLC II	DE.....	NIA.....	GWL&A Financial Inc.....	Ownership.....	60.000	The Desmarais Family Residual Trust.....	N.....	
		00000	20-4856498				Great-West Life & Annuity Insurance Capital, LLC II	DE.....	NIA.....	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	Ownership.....	40.000	The Desmarais Family Residual Trust.....	N.....	
0769	Great-West Life.....	68322	84-0467907		744455		Great-West Life & Annuity Insurance Company	CO.....	RE.....	GWL&A Financial Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
0769	Great-West Life.....	79359	13-2690792		1036213		Great-West Life & Annuity Insurance Company of New York	NY.....	DS.....	Great-West Life & Annuity Insurance Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	Y.....	
		00000	84-1532243				Advised Assets Group, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	Y.....	
		00000	84-0965407				GWFS Equities, Inc.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	Y.....	
0769	Great-West Life.....	12510	20-3387742				Great-West Life & Annuity Insurance Company of South Carolina	SC.....	DS.....	Great-West Life & Annuity Insurance Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	39-6079818	2694458			Emjay Corporation	WI	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	84-1233483				FASCore, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	Y	
		00000	84-1429507		356476		Great-West Funds, Inc.	MD	DS	Great-West Life & Annuity Insurance Company	Ownership	46.670	The Desmarais Family Residual Trust	N	
		00000	84-1444062				Great-West Capital Management, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	Y	
		00000	84-1455663	2682718			Great-West Trust Company, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	Y	
		00000	52-2277093				Lottery Receivables Company One LLC	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	52-2080297				LR Company II, L.L.C.	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	52-2184985				Singer Collateral Trust IV	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	51-6515315				Singer Collateral Trust V	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	71-0930784				Great-West Financial Retirement Plan Services, LLC	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	47-1894321				Empower Securities, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Great-West Lifeco U.S. Holdings, L.P.	DE	NIA	Great-West Lifeco U.S. LLC	Ownership	99.000	The Desmarais Family Residual Trust	N	
		00000					Great-West Lifeco U.S. Holdings, L.P.	DE	NIA	Great-West Lifeco U.S. Holdings, LLC	Ownership	1.000	The Desmarais Family Residual Trust	N	
		00000					Great-West Lifeco U.S. Holdings, LLC	DE	NIA	Great-West Lifeco U.S. LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	26-1080669				Putnam Investments, LLC	DE	NIA	Great-West Lifeco U.S. LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	98-0539229				Putnam Acquisition Financing Inc.	CO	NIA	Putnam Investments, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	87-0803672				Putnam Acquisition Financing LLC	DE	NIA	Putnam Acquisition Financing Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Putnam Holdings, LLC	DE	NIA	Putnam Acquisition Financing LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	26-0334814				Putnam U.S. Holdings I, LLC	DE	NIA	Putnam Acquisition Financing LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	04-3542621				Putnam Investment Management, LLC	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	04-2777224	913203			Putnam Fiduciary Trust Company	NH	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	04-2539562				Putnam Investor Services, Inc.	MA	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	04-3554902				Putnam Retail Management GP, Inc.	MA	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	04-1223767				Putnam Retail Management Limited Partnership	MA	NIA	Putnam U.S. Holdings I, LLC	Ownership	99.000	The Desmarais Family Residual Trust	N	
		00000	04-1223767				Putnam Retail Management Limited Partnership	MA	NIA	Putnam U.S. Holdings I, LLC	Ownership	1.000	The Desmarais Family Residual Trust	N	
		00000					PanAgora Holdings Inc.	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	04-3063840				PanAgora Asset Management, Inc.	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	20.000	The Desmarais Family Residual Trust	N	
		00000					PanAgora Asset Management, Inc.	DE	NIA	PanAgora Holdings, Inc.	Ownership	80.000	The Desmarais Family Residual Trust	N	
		00000	04-3534983				Putnam Investment Holdings, L.L.C.	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	27-3560340				Savings Investments, LLC	DE	NIA	Putnam Investment Holdings, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	04-3561914				Putnam Capital, LLC	DE	NIA	Putnam Investment Holdings, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					The Putnam Advisory Company, LLC	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Putnam Advisory Holdings LLC.....	DE.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Putnam Investments Canada ULC.....	CAN.....	NIA.....	Putnam Advisory Holdings LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Putnam Investments (Ireland) Limited.....	IRL.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Putnam Investments Australia Pty Limited.....	AUT.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Putnam Investments Securities Co., Ltd.....	JPN.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Putnam International Distributors, Ltd.....	KY.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Putnam Investments Argentina S.A.....	ARG.....	NIA.....	Putnam International Distributors, Ltd.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Putnam Investments Limited.....	GBR.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	82-3210538				Putnam Advisory Holdings II, LLC.....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					2142540 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	98-0539416				Great-West Lifeco Finance (Delaware) LP.....	DE.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...99.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	98-0539416				Great-West Lifeco Finance (Delaware) LP.....	DE.....	NIA.....	2142540 Ontario Inc.....	Ownership.....	...1.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	82-1004445				Great-West Lifeco Finance 2017 I, LLC.....	DE.....	NIA.....	Great-West Lifeco Finance (Delaware) LP.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	33-1168464				Great-West Lifeco Finance (Delaware) LLC.....	DE.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	...60.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	33-1168464				Great-West Lifeco Finance (Delaware) LLC.....	DE.....	NIA.....	Great-West Lifeco Finance (Delaware) LP.....	Ownership.....	...40.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					2023308 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	20-1859944				Great-West Life & Annuity Insurance Capital, LP.....	DE.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...99.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	20-1859944				Great-West Life & Annuity Insurance Capital, LP.....	DE.....	NIA.....	2023308 Ontario Inc.....	Ownership.....	...1.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	20-4856383				Great-West Life & Annuity Insurance Capital, LP II.....	DE.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...99.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	20-4856383				Great-West Life & Annuity Insurance Capital, LP II.....	DE.....	NIA.....	2023308 Ontario Inc.....	Ownership.....	...1.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					2171866 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	26-2842820				Great-West Lifeco Finance (Delaware) LP II.....	DE.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...99.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	26-2842820				Great-West Lifeco Finance (Delaware) LP II.....	DE.....	NIA.....	2171866 Ontario Inc.....	Ownership.....	...1.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	26-2842992				Great-West Lifeco Finance (Delaware) LLC II.....	DE.....	NIA.....	Great-West Lifeco Finance (Delaware) LP II.....	Ownership.....	...40.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	26-2842992				Great-West Lifeco Finance (Delaware) LLC II.....	DE.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	...60.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					2619747 Ontario Inc.....	DE.....	NIA.....	Great-West lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	82-4870921				Great-West Lifeco Finance 2018, LP.....	DE.....	NIA.....	2619747 Ontario Inc.....	Ownership.....	...1.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	82-4870921				Great-West Lifeco Finance 2018, LP.....	DE.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...99.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	35-2622260				Great-West Lifeco Finance 2018, LLC.....	DE.....	NIA.....	Great-West Lifeco Finance 2018, LP.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	30-1052034				Great-West Lifeco Finance 2018 II, LLC.....	DE.....	NIA.....	Great-West Lifeco Finance 2018, LP.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					6109756 Canada Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					6922023 Canada Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					8563993 Canada Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					9855297 Canada Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
0769	Great-West Life.....	80705	98-0000673		1046192		The Great-West Life Assurance Company.....	MI.....	IA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					GWL THL Private Equity I Inc.....	CAN.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	...29.400	The Desmarais Family Residual Trust.....	...N.....	
		00000					GWL THL Private Equity I Inc.....	CAN.....	NIA.....	The Canada Life Insurance Company of Canada.....	Ownership.....	...58.800	The Desmarais Family Residual Trust.....	...N.....	
		00000					GWL THL Private Equity I Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company.....	Ownership.....	...11.800	The Desmarais Family Residual Trust.....	...N.....	
		00000					GWL THL Private Equity II Inc.....	CAN.....	NIA.....	GWL THL Private Equity I Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000	26-0621688				Great-West Investors Holdco Inc.....	DE.....	NIA.....	GWL THL Private Equity I Inc.....	Ownership.....	...23.000	The Desmarais Family Residual Trust.....	...N.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	26-0621688				Great-West Investors Holdco Inc.	DE	NIA	The Great-West Life Assurance Company	Ownership	55.000	The Desmarais Family Residual Trust	N	
		00000	26-0621688				Great-West Investors Holdco Inc.	DE	NIA	The Canada Life Assurance Company	Ownership	22.000	The Desmarais Family Residual Trust	N	
		00000	26-0621804				Great-West Investors LLC	DE	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	26-0621883				Great-West Investors LP Inc.	DE	NIA	Great-West Investors LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	26-0621944				Great-West Investors GP Inc.	DE	NIA	Great-West Investors LP Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	26-0622039				Great-West Investors LP	DE	NIA	Great-West Investors LP Inc.	Ownership	99.000	The Desmarais Family Residual Trust	N	
		00000	26-0622039				Great-West Investors LP	DE	NIA	Great-West Investors GP Inc.	Ownership	1.000	The Desmarais Family Residual Trust	N	
		00000					T.H. Lee Interests	DE	NIA	Great-West Investors LP	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					GWL Realty Advisors Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	20-8666056				GWL Realty Advisors U.S., Inc.	DE	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	36-4884564				EverWest Property Management, LLC	DE	NIA	GWL Realty Advisors U.S., Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					EverWest Property Services of Arizona, LLC	DE	NIA	Everwest Property Management, LLC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000	38-4054703				EverWest Real Estate Investors, LLC	DE	NIA	GWL Realty Advisors U.S., Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					EverWest Advisors, LLC	DE	NIA	GWL Realty Advisors U.S., Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					EverWest Advisors AZ, LLC	DE	NIA	EverWest Advisors, LC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					EW Manager LLC	DE	NIA	EverWest Advisors, LC	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					RA Real Estate Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					RMA Real Estate LP	CAN	NIA	RA Real Estate Inc.	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					RMA Real Estate LP	CAN	NIA	The Great-West Life Assurance Company	Ownership	69.900	The Desmarais Family Residual Trust	N	
		00000					RMA Real Estate LP	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	N	
		00000					RMA Properties Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					RMA Properties (Riverside) Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					S-8025 Holdings Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Vertica Resident Services Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					2278372 Ontario Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					555 Robson Holding Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					555 Robson Holding Ltd.	CAN	NIA	London Life Insurance Company	Ownership	75.000	The Desmarais Family Residual Trust	N	
		00000					555 Robson Holding Ltd.	CAN	NIA	The Canada Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					GLC Asset Management Group Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					200 Grahm Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					801611 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					1213763 Ontario Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Riverside II Limited Partnership	CAN	NIA	1213763 Ontario Inc.	Ownership	99.990	The Desmarais Family Residual Trust	N	
		00000					Riverside II Limited Partnership	CAN	NIA	2024071 Ontario Limited	Ownership	0.010	The Desmarais Family Residual Trust	N	
		00000					Kings Cross Shopping Centre Ltd	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	N	
		00000					Kings Cross Shopping Centre Ltd	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	N	
		00000					681348 Alberta Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					3352200 Canada Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	50.000	The Desmarais Family Residual Trust	N	
		00000					1420731 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					1455250 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					CGWLL Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					2020917 Alberta Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					The Walmer Road Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	65.000	The Desmarais Family Residual Trust	N	
		00000					The Walmer Road Limited Partnership	CAN	NIA	London Life Insurance Company	Ownership	35.000	The Desmarais Family Residual Trust	N	

Q13.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Laurier House Apartments Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	50.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Laurier House Apartments Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	50.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Marine Promenade Properties Inc.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	50.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Marine Promenade Properties Inc.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	50.000	The Desmarais Family Residual Trust.....	N.....	
		00000					2024071 Ontario Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					431687 Ontario Limited.....	CAN.....	NIA.....	2024071 Ontario Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					High Park Bayview Inc.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					High Park Bayview Limited Partnership.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	75.000	The Desmarais Family Residual Trust.....	N.....	
		00000					High Park Bayview Limited Partnership.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	25.000	The Desmarais Family Residual Trust.....	N.....	
		00000					MAM Holdings Inc.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	5.600	The Desmarais Family Residual Trust.....	N.....	
										The Canada Life Insurance Company of					
		00000					MAM Holdings Inc.....	CAN.....	NIA.....	Canada	Ownership.....	94.400	The Desmarais Family Residual Trust.....	N.....	
		00000					Mountain Asset Management LLC.....	DE.....	NIA.....	MAM Holdings Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					647679 B.C. Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					TGS North American Real Estate Investment Trust	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					TGS North American Real Estate Investment Trust	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					TGS Trust.....	CAN.....	NIA.....	TGS North American Real Estate Investment Trust	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					RMA Realty Holdings Corporation Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					RMA Realty Holdings Corporation Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					1995709 Alberta Ltd.....	CAN.....	NIA.....	RMA Realty Holdings Corporation Ltd.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					RMA (U.S.) Realty LLC.....	DE.....	NIA.....	RMA Realty Holdings Corporation Ltd.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					RMA American Realty Corp.....	DE.....	NIA.....	RMA (U.S.) Realty LLC.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	N.....	
		00000					RMA American Realty Limited Partnership	DE.....	NIA.....	RMA American Realty Corp.....	Ownership.....	1.000	The Desmarais Family Residual Trust.....	N.....	
		00000					RMA American Realty Limited Partnership	DE.....	NIA.....	RMA (U.S.) Realty LLC.....	Ownership.....	99.000	The Desmarais Family Residual Trust.....	N.....	
		00000					KS Village (Millstream) Inc.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					KS Village (Millstream) Inc.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					0726861 B.C. Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					0726861 B.C. Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Trop Beau Developments Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Trop Beau Developments Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Kelowna Central Park Properties Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Kelowna Central Park Properties Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Kelowna Central Park Phase II Properties Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Kelowna Central Park Phase II Properties Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					PVS Preferred Vision Services Inc.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	40.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Vaudreuil Shopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	12.500	The Desmarais Family Residual Trust.....	N.....	
		00000					Vaudreuil Shopping Centres Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	75.000	The Desmarais Family Residual Trust.....	N.....	
										The Canada Life Insurance Company of					
		00000					Vaudreuil Shopping Centres Limited.....	CAN.....	NIA.....	Canada	Ownership.....	12.500	The Desmarais Family Residual Trust.....	N.....	
		00000					Saskatoon West Shopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	70.000	The Desmarais Family Residual Trust.....	N.....	
		00000					Saskatoon West Chopping Centres Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	The Desmarais Family Residual Trust.....	N.....	
		00000					2331777 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	12.500	The Desmarais Family Residual Trust.....	N.....	

Q13.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					2331777 Ontario Ltd	CAN	NIA	London Life Insurance Company	Ownership	75.000	The Desmarais Family Residual Trust	N	
		00000					2331777 Ontario Ltd	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					2344701 Ontario Ltd	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					2344701 Ontario Ltd	CAN	NIA	London Life Insurance Company	Ownership	75.000	The Desmarais Family Residual Trust	N	
		00000					2344701 Ontario Ltd	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					2356720 Ontario Ltd	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					2356720 Ontario Ltd	CAN	NIA	London Life Insurance Company	Ownership	75.000	The Desmarais Family Residual Trust	N	
		00000					2356720 Ontario Ltd	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					0977221 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					0977221 B.C. Ltd.	CAN	NIA	London Life Insurance Company	Ownership	75.000	The Desmarais Family Residual Trust	N	
		00000					0977221 B.C. Ltd.	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	12.500	The Desmarais Family Residual Trust	N	
		00000					Financial Horizons Group Inc.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Financial Horizons Incorporated	CAN	NIA	Financial Horizons Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					9099-1696 Quebec Inc.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Continuum Financial Centres Inc.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Excel Private Wealth Inc.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					H & H Associates Financial Services Inc.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Jantzi Financial Services Inc.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Odyssey Financial Group Inc./Groupe Odyssee Inc.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Scott Batson Financial & Insurance Services Ltd.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Stonehouse Financial Advisory Services Inc.	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Henderson GP ULC	CAN	NIA	Financial Horizons Incorporated	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Henderson Structured Settlements LP	CAN	NIA	Henderson GP ULC	Ownership	0.010	The Desmarais Family Residual Trust	N	
		00000					Henderson Structured Settlements LP	CAN	NIA	Financial Horizons Incorporated	Ownership	99.900	The Desmarais Family Residual Trust	N	
		00000					7419521 Manitoba Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					7420928 Manitoba Limited Partnership	CAN	NIA	7419251 Manitoba Ltd.	Ownership	0.040	The Desmarais Family Residual Trust	N	
		00000					7420928 Manitoba Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	24.990	The Desmarais Family Residual Trust	N	
		00000					7420928 Manitoba Limited Partnership	CAN	NIA	London Life Insurance Company	Ownership	24.990	The Desmarais Family Residual Trust	N	
		00000					7420928 Manitoba Limited Partnership	CAN	NIA	The Canada Life Assurance Company	Ownership	24.990	The Desmarais Family Residual Trust	N	
		00000					7420928 Manitoba Limited Partnership	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	24.990	The Desmarais Family Residual Trust	N	
		00000					7419539 Manitoba Ltd.	CAN	NIA	7420928 Manitoba Limited Partnership	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					London Insurance Group Inc.	CAN	IA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Trivest Insurance Network Limited	CAN	IA	London Insurance Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
0769	Great-West Life	83550	52-1548741		1089712		London Life Insurance Company	MI	IA	London Insurance Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					1542775 Alberta Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					0813212 B.C. Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					1319399 Ontario Inc.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					4298098 Canada Inc.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	N	

Q13.5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					GWLC Holdings Inc.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					GLC Reinsurance Corporation.....	CAN.....	IA.....	GWLC Holdings Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					389288 B.C. Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Quadrus Investment Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Neighborhood Dental Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	...88.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Quadrus Distribution Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Toronto College Park Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					London Life Financial Corporation.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					London Reinsurance Group, Inc.....	CAN.....	IA.....	London Life Financial Corporation.....	Ownership.....	...89.400	The Desmarais Family Residual Trust.....	...N.....	
		00000					London Reinsurance Group, Inc.....	CAN.....	IA.....	London Life Insurance Company	Ownership.....	...10.600	The Desmarais Family Residual Trust.....	...N.....	
		00000					London Life and Casualty Reinsurance Corporation	BRB.....	IA.....	London Reinsurance Group, Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Trabaja Reinsurance Company Ltd.....	BRB.....	IA.....	London Life & Casualty Reinsurance Corporation	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					London Life and Casualty (Barbados) Corporation	BRB.....	NIA.....	London Life & Casualty Reinsurance Corporation	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					LRG (US), Inc.....	DE.....	NIA.....	London Reinsurance Group, Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					London Life International Reinsurance Corporation	BRB.....	IA.....	LRG (US), Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
0769	Great-West Life	76694	23-2044256				London Life Reinsurance Company	PA.....	IA.....	LRG (US), Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Financial Corporation.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
0769	Great-West Life	80659	38-0397420				The Canada Life Assurance Company	MI.....	IA.....	Canada Life Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Capital Corporation, Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life International Holdings, Limited.....	BMU.....	NIA.....	Canada Life Capital Corporation, Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Annuity Reinsurance (Barbados) Corporation	CAN.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life International Services Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life International Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					CLI Institutional Limited.....	GBR.....	NIA.....	Canada Life International, Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					The Canada Life Group (U.K.), Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canda Life International Assurance (Ireland) Designated Activity Company	IRL.....	IA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...80.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canda Life International Assurance (Ireland) Designated Activity Company	IRL.....	IA.....	CL Abbey Limited.....	Ownership.....	...20.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Irish Holding Company, Limited.....	IRL.....	NIA.....	The Canda Life Group (U.K.) Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Group Services Limited.....	IRL.....	NIA.....	Canada Life Irish Holding Company, Limited..	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Europe Investment Limited.....	IRL.....	NIA.....	Canada Life Irish Holding Company, Limited..	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Europe Management Services, Limited	IRL.....	NIA.....	Canada Life Eurpore Investment Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Assurance Europe Limited.....	IRL.....	IA.....	Canada Life Europe Investment Limited.....	Ownership.....	...78.670	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Assurance Europe Limited.....	IRL.....	IA.....	Canada Life Europe Management Services, Limited	Ownership.....	...21.330	The Desmarais Family Residual Trust.....	...N.....	
		00000					London Life & General Reinsurance dac.....	IRL.....	IA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life International Re dac.....	IRL.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Reinsurance International, Ltd.	IRL.....	IA.....	Canada Life International Re dac.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	

Q13.6

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Canada Life Reinsurance Ltd.....	IRL.....	IA.....	Canada Life International Re dac.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					CL Abbey Limited.....	IRL.....	IA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Investment Managers Limited.....	IRL.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Summit Asset Managers Limited.....	IRL.....	NIA.....	Irish Life Investment Managers Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Association of Investment Managers CLG.....	IRL.....	NIA.....	Irish Life Investment Managers Limited.....	Ownership.....	...7.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Setanta Asset Management Limited.....	IRL.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Pension Managers & Trustees, Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Asset Management Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life European Real Estate Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Hotel Operations (Walsall) Limited.....	GBR.....	NIA.....	Canada Life European Real Estate Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Hotel Operations (Cardiff) Limited.....	GBR.....	NIA.....	Canada Life European Real Estate Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Trustee Services (U.K.), Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					CLFIS (U.K.), Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					MGM Advantage Holdings Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Stonehaven UK Limited.....	GBR.....	NIA.....	MGM Advantage Holdings Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					MGM Advantage Services Limited.....	GBR.....	NIA.....	MGM Advantage Holdings Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					MGM Advantage Life Limited.....	GBR.....	NIA.....	MGM Advantage Holdings Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					MGM Advantage Life Trustee Limited.....	GBR.....	NIA.....	MGM Advantage Life Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					ETC Hobley Drive Management Company Limited.....	GBR.....	NIA.....	Canada Life Limited.....	Ownership.....	...26.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Synergy Sunrise (Willingotn Row) Limited.....	GBR.....	NIA.....	Canada Life Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Radial Park Management Limited.....	GBR.....	NIA.....	Canada Life Limited.....	Ownership.....	...76.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					CL Blue Limited.....	GBR.....	NIA.....	Canada Life Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life (U.K.), Limited.....	GBR.....	NIA.....	Canada Life Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Albany Life Assurance Company, Limited.....	GBR.....	IA.....	Canada Life (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Management (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Services (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Fund Managers (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Group Services (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Holdings (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Irish Operations, Limited.....	GBR.....	NIA.....	Canada Life Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Ireland Holdings, Limited.....	GBR.....	NIA.....	Canada Life Irish Operations, Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Group Limited.....	GBR.....	NIA.....	Canada Life Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Health dac.....	GBR.....	NIA.....	Irish Life Group Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Progressive Services International Ltd.....	GBR.....	NIA.....	Irish Life Group Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Group Services Limited.....	GBR.....	NIA.....	Irish Life Group Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Financial Services Ltd.....	GBR.....	NIA.....	Irish Life Group Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Glohealth Financial Services Limited.....	GBR.....	NIA.....	Irish Life Group Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Affinity First Limited.....	GBR.....	NIA.....	Irish Life Group Limited.....	Ownership.....	...49.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Vestone Ltd.....	GBR.....	NIA.....	Irish Life Group Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Commarket Group Financial Services Limited.....	GBR.....	NIA.....	Vestone Ltd.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Commarket Insurance Services Limited.....	GBR.....	NIA.....	Commarket Group Financial Services Ltd.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					EIS Financial Services Limited.....	GBR.....	NIA.....	Commarket Insurance Services Limited.....	Ownership.....	...25.000	The Desmarais Family Residual Trust.....	...N.....	

Q13.7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Commarket Retail Trading Ltd.....	GBR.....	NIA.....	Commarket Group Financial Services Ltd.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Penpro Limited.....	GBR.....	NIA.....	Commarket Group Financial Services Ltd.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Associate Holdings Unlimited Company	GBR.....	NIA.....	Irish Life Group Limited	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Irish Holdings Unlimited Company	GBR.....	NIA.....	Irish Life Associate Holdings.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					1939 ILIV Consulting Limited.....	IRL.....	NIA.....	Irish Life Group Limited	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Assurance plc.	IRL.....	IA.....	Irish Life Group Limited	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Cathair Ce Ltd.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Ilona Financial Group, Inc.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Irish Life Trustee Services Limited	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Office Park De Mont-St-Guibert A S.A.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Office Park De Mont-St-Guibert B S.A.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Office Park De Mont-St-Guibert C S.A.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Stephen Court Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Tredwell Associates Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					(2,3 & 4) Basement Company Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					City Gate Park Administration Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...66.660	The Desmarais Family Residual Trust.....	...N.....	
		00000					SJRQ Riverside IV Management Company Ltd.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...51.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Hollins Clough Management Company Ltd.....	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...50.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Dakline Company Ltd.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...50.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Choralli Limited	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...20.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Baggot Court Management Limited	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...14.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Padamul Ltd.	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...5.500	The Desmarais Family Residual Trust.....	...N.....	
		00000					Tour Esplanade (Paris) LP.....	GBR.....	NIA.....	Irish Life Assurance plc.	Ownership.....	...18.214	The Desmarais Family Residual Trust.....	...N.....	
		00000					4073649 Canada, Inc.	CAN.....	NIA.....	Canada Life Capital Corporation, Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					CL Luxembourg Capital Management S.a.r.l.....	LUX.....	NIA.....	4073649 Canada, Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Finance (U.K.) Limited.....	CAN.....	NIA.....	4073649 Canada, Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					8478163 Canada Limited.....	CAN.....	NIA.....	Canada Life Capital Corporation, Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Capital Bermuda Limited.....	BMU.....	NIA.....	8478163 Canada Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					9983813 Canada Inc.	CAN.....	NIA.....	Canada Life Capital Corporation, Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Capital Bermuda III Limited.....	BMU.....	NIA.....	9983813 Canada Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Capital Bermuda II Limited.....	BMU.....	NIA.....	Canada Life Capital Corporation, Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					The Canada Life Insurance Company of Canada	CAN.....	IA.....	The Canada Life Assurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					6855572 Manitoba Ltd.....	CAN.....	NIA.....	The Canada Life Insurance Company of Canada	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					CL Capital Management (Canada), Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					587443 Ontario Inc.	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Mortgage Services Ltd.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Canada Life Capital Trust	CAN.....	NIA.....	The Canada Life Assurance Company.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000				Toronto Stock Exchange	IGM Financial Inc.	CAN.....	NIA.....	Power Financial Corporation	Ownership.....	...61.432	The Desmarais Family Residual Trust.....	...N.....	
		00000					Investors Group Inc.	CAN.....	NIA.....	IGM Financial Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	

Q13.8

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Investors Group Financial Services Inc.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					I.G. International Management Limited	IRL	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					I.G. Investment Management (Hong Kong) Limited	HKG	NIA	I.G. International Management Limited	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Investors Group Trust Co. Ltd.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					391102 B.C. Ltd.	CAN	NIA	Investors Group Trust Co. Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					I.G. Insurance Services Inc.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Investors Syndicate Limited	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Investors Group Securities Inc.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					6460675 Manitoba Ltd.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					I.G. Investment Management, Ltd.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Investors Group Corporate Class Inc.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Investors Syndicate Property Corp.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					0965311 B.C. Ltd.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					0992480 B.C. Ltd.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					1081605 B.C. Ltd.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					I.G. Investment Corp.	DE	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Mackenzie Inc.	CAN	NIA	IGM Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Mackenzie Financial Corporation	CAN	NIA	Mackenzie Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Mackenzie Investments Charitable Foundation	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Strategic Charitable Giving Foundation	CAN	NIA	Mackenzie Financial Corporation	Ownership	14.280	The Desmarais Family Residual Trust	N	
		00000					Mackenzie Cundill Investment Management (Bermuda) Ltd.	BMU	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Mackenzie Financial Capital Corporation	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Multi-Class Investment Corp.	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					MMLP GP Inc.	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					MacKenzie Investments Corporation	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Mackenzie U.S. Fund Management Inc.	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					MGELS Fund Management (Canada) Ltd.	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					China Asset Management Co., Ltd.	CAN	NIA	Mackenzie Financial Corporation	Ownership	13.900	The Desmarais Family Residual Trust	N	
		00000					MGELS Fund Management (Cayman) Ltd.	CYM	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					MGELS Investments Limited	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					MEMLS Fund Management (Cayman) Ltd.	CYM	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Mackenzie EM Funds Management (Cayman) Ltd.	CYM	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Investment Planning Counsel Inc.	CAN	NIA	IGM Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					IPC Investment Corporation	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					IPC Estate Services Inc.	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					IPC Securities Corporation	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Counsel Portfolio Services Inc.	CAN	NIA	IPC Portfolio Services Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Counsel Portfolio Corporation	CAN	NIA	Counsel Portfolio Services Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Portag3 Ventures L.P.	CAN	NIA	IGM Financial Inc.	Ownership	18.500	The Desmarais Family Residual Trust	N	
		00000					Portag3 Ventures L.P.	Can	NIA	PFC Ventures Inc.	Ownership	62.900	The Desmarais Family Residual Trust	N	
		00000					Portag3 Intemtaional Investments Inc.	CAN	NIA	Portag3 Ventures L.P.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Springboard L.P.	CAN	NIA	Portag3 Ventures L.P.	Ownership	29.000	The Desmarais Family Residual Trust	N	

Q13.9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Springboard L.P.	CAN	NIA	IGM Financial Inc.	Ownership	53.000	The Desmarais Family Residual Trust	N	
		00000					Springboard L.P.	CAN	NIA	Power Financial Corporation	Ownership	18.000	The Desmarais Family Residual Trust	N	
		00000					WealthSimple Financial Corp.	CAN	NIA	Springboard L.P.	Ownership	83.200	The Desmarais Family Residual Trust	N	
		00000					Wealthsimple Inc.	CAN	NIA	Springboard L.P.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Canadian ShareOwner Investments Inc.	CAN	NIA	Springboard L.P.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					CSA Computing Inc.	CAN	NIA	Springboard L.P.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Wealthsimple US, Inc.	CAN	NIA	Springboard L.P.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Wealthsimple UK Ltd.	GBR	NIA	Wealthsimple Europe S.a.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Wealthsimple Technologies Inc.	CAN	NIA	Springboard L.P.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					ShareOwner Mutual Fund Dealer Inc.	CAN	NIA	WealthSimple Financial Corp.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Wealthsimple Europe S.a.r.l.	CAN	NIA	WealthSimple Financial Corp.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Wealthsimple Germany GmbH.	DEU	NIA	Wealthsimple Europe S.a.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Wealthsimple Technologies Europe Ltd.	CAN	NIA	Wealthsimple Europe S.a.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Collage Inc.	CAN	NIA	Portag3 Ventures L.P.	Ownership	9.470	The Desmarais Family Residual Trust	N	
		00000					Collage Inc.	CAN	NIA	Diagram Ventures LP	Ownership	41.030	The Desmarais Family Residual Trust	N	
		00000					Dialogue Technologies Inc.	CAN	NIA	Portag3 Ventures L.P.	Ownership	2.860	The Desmarais Family Residual Trust	N	
		00000					Dialogue Technologies Inc.	CAN	NIA	Diagram Ventures LP	Ownership	26.920	The Desmarais Family Residual Trust	N	
		00000					Dialogue Technologies Inc.	CAN	NIA	PFC Ventures Inc.	Ownership	6.460	The Desmarais Family Residual Trust	N	
		00000					Diagram Ventures LP	CAN	NIA	Portag3 Ventures L.P.	Ownership	6.460	The Desmarais Family Residual Trust	N	
		00000					Springboard II LP	CAN	NIA	IGM Financial Inc.	Ownership	29.300	The Desmarais Family Residual Trust	N	
		00000					Springboard II LP	CAN	NIA	Power Financial Corporation	Ownership	29.300	The Desmarais Family Residual Trust	N	
		00000					Springboard II LP	CAN	NIA	Portag3 Ventures L.P.	Ownership	12.010	The Desmarais Family Residual Trust	N	
		00000					Koho Financial Inc.	CAN	NIA	Springboard II LP	Ownership	63.400	The Desmarais Family Residual Trust	N	
		00000					Personal Capital Corporation	CAN	NIA	IGM Financial Inc.	Ownership	19.800	The Desmarais Family Residual Trust	N	
		00000					Power Financial Europe B.V.	NLD	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000		2317618			Parjointco N.V.	NLD	NIA	Power Financial Corporation	Ownership	50.000	The Desmarais Family Residual Trust	N	
		00000		1850967			Pargesa Holding SA	CHE	NIA	Power Financial Corporation	Ownership	75.400	The Desmarais Family Residual Trust	N	
		00000					Pargesa Netherlands B.V.	NLD	NIA	Pargesa Holding SA	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000			1590393	Euronext Brussels	Groupe Bruxelles Lambert	BEL	NIA	Pargesa Netherlands B.V.	Ownership	51.800	The Desmarais Family Residual Trust	N	
		00000					Groupe Bruxelles Lambert	BEL	NIA	LTI One	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					Groupe Bruxelles Lambert	BEL	NIA	LTI Two	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					Groupe Bruxelles Lambert	BEL	NIA	URDAC	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					Groupe Bruxelles Lambert	BEL	NIA	FINPAR	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000			1590393	Euronext Brussels	Groupe Bruxelles Lambert	BEL	NIA	Sagerpar	Ownership	3.200	The Desmarais Family Residual Trust	N	
		00000				Euronext Paris	Pernod Ricard	FRA	NIA	Groupe Bruxelles Lambert	Ownership	10.900	The Desmarais Family Residual Trust	N	
		00000					Umicore	BEL	NIA	Groupe Bruxelles Lambert	Ownership	16.900	The Desmarais Family Residual Trust	N	
		00000					Ontex	BEL	NIA	Groupe Bruxelles Lambert	Ownership	19.800	The Desmarais Family Residual Trust	N	
		00000					adidas	BEL	NIA	Groupe Bruxelles Lambert	Ownership	5.700	The Desmarais Family Residual Trust	N	
		00000					LTI One SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	0.400	The Desmarais Family Residual Trust	N	
		00000					FINPAR II SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	96.500	The Desmarais Family Residual Trust	N	
		00000					Groupe Bruxelles Lambert	BEL	NIA	FINPAR II SA	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					Ontex	BEL	NIA	FINPAR II SA	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					Sagerpar SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	1.200	The Desmarais Family Residual Trust	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Belgian Securities BV	NLD	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000		2318503	1450277	Euronext Paris	Imerys	FRA	NIA	Belgian Securities BV	Ownership	67.400	The Desmarais Family Residual Trust	N	
		00000					Brussels Securities SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					LTI One SA	BEL	NIA	Brussels Securities SA	Ownership	99.600	The Desmarais Family Residual Trust	N	
		00000					LTI Two SA	BEL	NIA	Brussels Securities SA	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Umicore	BEL	NIA	LTI Two SA	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					URDAC SA	BEL	NIA	Brussels Securities SA	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					FINPAR SA	BEL	NIA	Brussels Securities SA	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Sagerpar SA	BEL	NIA	Brussels Securities SA	Ownership	98.800	The Desmarais Family Residual Trust	N	
		00000					GBL Participations SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	10.000	The Desmarais Family Residual Trust	N	
		00000					Brussels Advisors SA	BEL	NIA	Brussels Securities SA	Ownership	10.000	The Desmarais Family Residual Trust	N	
		00000					Brussels Advisors SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	90.000	The Desmarais Family Residual Trust	N	
		00000					GBL Energy S.á.r.l.	LUX	NIA	Brussels Securities SA	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					adidas	LUX	NIA	GBL Energy S.á.r.l.	Ownership	1.800	The Desmarais Family Residual Trust	N	
		00000					Burberry	LUX	NIA	GBL Energy S.á.r.l.	Ownership	6.600	The Desmarais Family Residual Trust	N	
		00000			879764	New York Stock Exchange	Total SA	FRA	NIA	GBL Energy S.á.r.l.	Ownership	1.200	The Desmarais Family Residual Trust	N	
		00000					GBL Finance & Treasury SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					GBL Participations SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	90.000	The Desmarais Family Residual Trust	N	
		00000					Serena S.á.r.l.	LUX	NIA	Groupe Bruxelles Lambert	Ownership	67.400	The Desmarais Family Residual Trust	N	
		00000					SGS	LUX	NIA	Serena S.á.r.l.	Ownership	16.200	The Desmarais Family Residual Trust	N	
		00000					Elliott Capital S.á.r.l.	LUX	NIA	Serena S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					LafargeHolcim	LUX	NIA	Elliott Capital	Ownership	9.400	The Desmarais Family Residual Trust	N	
		00000					GBL Verwaltung SA	LUX	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					GBL Investments Limited	IRL	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					GBL R	LUX	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Sienna Capital S.á.r.l.	LUX	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Sagard FCPR	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	10.900	The Desmarais Family Residual Trust	N	
		00000					Sagard II A FPCI	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	0.300	The Desmarais Family Residual Trust	N	
		00000					Sagard II B FPCI	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	75.000	The Desmarais Family Residual Trust	N	
		00000					Sagard 3 Millésime 1 FPCI	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	26.900	The Desmarais Family Residual Trust	N	
		00000					Kartesia Credit Opportunities III SCA, SICAV-SIF	LUX	NIA	Sienna Capital S.á.r.l.	Ownership	29.600	The Desmarais Family Residual Trust	N	
		00000					Kartesia Credit Opportunities IV SCS	LUX	NIA	Sienna Capital S.á.r.l.	Ownership	17.200	The Desmarais Family Residual Trust	N	
		00000					Kartesia Management SA	LUX	NIA	Sienna Capital S.á.r.l.	Ownership	22.200	The Desmarais Family Residual Trust	N	
		00000					Ergon Capital Partners SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	50.000	The Desmarais Family Residual Trust	N	
		00000					Ergon Capital Partners II SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	42.400	The Desmarais Family Residual Trust	N	
		00000					Ergon Capital Partners III SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	89.900	The Desmarais Family Residual Trust	N	
		00000					Mérieux Participations SAS	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	15.100	The Desmarais Family Residual Trust	N	
		00000					Mérieux Participations 2 SAS	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	37.700	The Desmarais Family Residual Trust	N	
		00000					PrimeStone Capial Fund ICAV	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	78.400	The Desmarais Family Residual Trust	N	
		00000					PrimeStone Capital Special Limited Partner SCSp	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	1.600	The Desmarais Family Residual Trust	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					BDT Capial Partners Fund II (INT), L.P.	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	9.800	The Desmarais Family Residual Trust	N	
		00000					Backed 1 LP	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	48.600	The Desmarais Family Residual Trust	N	
		00000					Backed 1 Founder LP	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	9.600	The Desmarais Family Residual Trust	N	
		00000					Sienna Capital International Ltd.	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					GBL Finance S.á.r.l.	LUX	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Serena S.á.r.l.	LUX	NIA	GBL Verwaltung S.á.r.l.	Ownership	32.600	The Desmarais Family Residual Trust	N	
		00000					Miles Capital S.á.r.l.	BEL	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Parques Reunidos	BEL	NIA	Miles Capital S.á.r.l.	Ownership	21.200	The Desmarais Family Residual Trust	N	
		00000					Oliver Capital S.á.r.l.	BEL	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					GEA	BEL	NIA	Oliver Capital S.á.r.l.	Ownership	45.300	The Desmarais Family Residual Trust	N	
		00000					FINPAR II SA	BEL	NIA	GBL Verwaltung S.á.r.l.	Ownership	3.500	The Desmarais Family Residual Trust	N	
		00000					Pargesa Netherlands B.V.	NLD	NIA	Pargesa Holding SA	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					SFPG	FRA	NIA	Pargesa Netherlands B.V.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Square Victoria Communications Group Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Gesca Ltée	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					La Presse, Ltée	CAN	NIA	Gesca Ltée	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					10206911 Canada Inc.	CAN	NIA	La Presse, Ltée	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Nuglif Inc.	CAN	NIA	La Presse, Ltée	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					10206938 Canada Inc.	CAN	NIA	Nuglif Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					9214470 Canada Inc.	CAN	NIA	Gesca Ltée	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					10206903 Canada Inc.	CAN	NIA	Gesca Ltée	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Square Victoria Digital Properties Inc.	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Les Éditions Gesca Ltée	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Les Éditions Plus Ltée	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Workopolis Inc.	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	50.000	The Desmarais Family Residual Trust	N	
		00000					Square Victoria C.P. Holding Inc.	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Canadian Press Enterprises Inc.	CAN	NIA	Square Victoria C.P. Holding Inc.	Ownership	33.300	The Desmarais Family Residual Trust	N	
		00000					Pagemasters North America Inc.	CAN	NIA	Canadian Press Enterprises Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Power Corporation (International) Limited	BMU	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Power Pacific Corporation Limited	HKG	NIA	Power Corporation (International) Limited	Ownership	99.900	The Desmarais Family Residual Trust	N	
		00000					Power Pacific Equities Limited	HKG	NIA	Power Pacific Corporation Limited	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					Power Pacific Equities Limited	HKG	NIA	Power Corporation (International) Limited	Ownership	99.900	The Desmarais Family Residual Trust	N	
		00000					Power Communications Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Power Pacific Corporation Limited	HKG	NIA	Power Communications Inc.	Ownership	0.100	The Desmarais Family Residual Trust	N	
		00000					China Asset Management Limited	CHN	NIA	Power Corporation of Canada	Ownership	13.900	The Desmarais Family Residual Trust	N	
		00000					152245 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					3540529 Canada Inc.	CAN	NIA	152245 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Square Victoria Real Estate Inc./Square Victoria Immobilier Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					3121011 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000					Victoria Square Ventures Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
		00000			1259942	Toronto Stock Exchange	Bellus Health Inc.	CAN	NIA	Victoria Square Ventures Inc.	Ownership	14.880	The Desmarais Family Residual Trust	N	
		00000					9314-0093 Quebec Inc.	CAN	NIA	Victoria Square Ventures Inc.	Ownership	25.000	The Desmarais Family Residual Trust	N	
		00000					Power Energy Corporation	CAN	NIA	Victoria Square Ventures Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Potentia Renewables Inc.....	CAN.....	NIA.....	Power Energy Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Potentia Solar Holdings II Limited Partnership..	CAN.....	NIA.....	Potentia Renewables Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Potentia Solar Holdings Limited Partnership.....	CAN.....	NIA.....	Potentia Solar Holdings II Limited Partnership	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Schootop Solar LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Reliant First Nations LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...85.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					PSI Solar Finance 1 LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					MOM Solar LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Potentia Solar 5 LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Potentia Solar 6 LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Potentia Solar 9 LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Potentia Solar 10 LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Potentia Solar 14 LP.....	CAN.....	NIA.....	Potentia Solar Holdings Limited Partnership...	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Minnesota Solar, LLC.....	CAN.....	NIA.....	Potentia Renewables Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Paintearth Wind Project LP.....	CAN.....	NIA.....	Potentia Renewables Inc.....	Ownership.....	...75.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Stirling Wind Project LP.....	CAN.....	NIA.....	Potentia Renewables Inc.....	Ownership.....	...75.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Wheatland Wind Project LP.....	CAN.....	NIA.....	Potentia Renewables Inc.....	Ownership.....	...75.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Power Renewable Energy Corporation.....	CAN.....	NIA.....	Potentia Renewables Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Emerald Solar Energy, SRL.....	CAN.....	NIA.....	Wheatland Wind Project LP.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sequoia Energy Inc.....	CAN.....	NIA.....	Power Renewable Energy Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sequoia Energy US Inc.....	CAN.....	NIA.....	Sequoia Energy Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Power Energy Eagle Creek Inc.....	CAN.....	NIA.....	Power Energy Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Power Energy Eagle Creek LLP.....	CAN.....	NIA.....	Power Energy Eagle Creek Inc.....	Ownership.....	...60.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Eagle Creek Renewable Energy LLC.....	CAN.....	NIA.....	Power Energy Eagle Creek LLP.....	Ownership.....	...54.800	The Desmarais Family Residual Trust.....	...N.....	
		00000					Lumenpulse Group Inc.....	CAN.....	NIA.....	Power Energy Corporation.....	Ownership.....	...55.670	The Desmarais Family Residual Trust.....	...N.....	
		00000					Lumenpulse Finance Corp.....	CAN.....	NIA.....	Lumenpulse Group Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Lumenpulse Lighting Corp.....	CAN.....	NIA.....	Lumenpulse Group Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Fluxwer Illumination Inc.....	CAN.....	NIA.....	Lumenpulse Group Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Exenia s.r.l.....	CAN.....	NIA.....	Lumenpulse Group Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Lumenpulse UK Limited.....	CAN.....	NIA.....	Lumenpulse Group Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Lumenpulse Alphaed Limited.....	CAN.....	NIA.....	Lumenpulse UK Limited.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					The Lion Electric Company.....	CAN.....	NIA.....	Power Energy Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Power Communications Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Brazeau River Resources Investments Inc.....	CAN.....	NIA.....	Power Communications Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					PCC Industrial (1993) Corporation.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Power Corporation International.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					9808655 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					9958363 Canada Inc.....	CAN.....	NIA.....	9808655 Canada Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sagard Holdings Participation US LP.....	CAN.....	NIA.....	9808655 Canada Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sagard Holdings Participation ULC.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sagard Holdings ULC.....	CAN.....	NIA.....	Sagard Holdings Participation US LP.....	Ownership.....	...25.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sagard Holdings ULC.....	CAN.....	NIA.....	Sagard Holdings Participation Inc.....	Ownership.....	...75.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sagard Holdings Manager LP.....	CAN.....	NIA.....	Sagard Holdings ULC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sagard Credit Partners Carried Interest GP Inc.	CAN.....	NIA.....	Sagard Holdings ULC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	
		00000					Sagard Credit Partners Carried Interest LP.....	CAN.....	NIA.....	Sagard Holdings ULC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	...N.....	

Q13.13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000		00000					Sagard Credit Partners US LP	CAN	NIA	Sagard Credit Partners Carried Interest LP	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard Credit Partners, LP	CAN	NIA	Sagard Holdings ULC	Ownership	39.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard Holdings Participation Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard Credit Partners GP, Inc.	CAN	NIA	Sagard Holdings Participation Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard Holdings Manager GP Inc.	CAN	NIA	Sagard Holdings Participation Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard Capital Partners GP, Inc.	CAN	NIA	Sagard Holdings Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard Capital Partners, L.P.	CAN	NIA	Sagard Holdings Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					1069759 B.C. Unlimited Liability Company	CAN	NIA	Sagard Capital Partners, L.P.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					IntegralMed America, Inc.	CAN	NIA	1069759 B.C. Unlimited Liability Company	Ownership	91.600	The Desmarais Family Residual Trust	N	
00000		00000					GP Strategies Corp.	CAN	NIA	Vein Clinics of America	Ownership	21.930	The Desmarais Family Residual Trust	N	
00000		00000					Jaguar Health Inc.	CA	NIA	Sagard Capital Partners, L.P.	Ownership	22.600	The Desmarais Family Residual Trust	N	
00000		00000					Peak Achievement Athletics Inc.	CAN	NIA	Sagard Holdings Inc.	Ownership	42.580	The Desmarais Family Residual Trust	N	
00000		00000					10094439 Canada Inc.	CAN	NIA	Peak Achievement Athletics Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					10094455 Canada Inc.	CAN	NIA	10094439 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer Hockey Ltd.	CAN	NIA	10094455 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer Innovation Canada Ltd.	CAN	NIA	Bauer Hockey Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer Hockey AB	SWE	NIA	Bauer Hockey Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer Hockey GmbH	DEU	NIA	Bauer Hockey Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Performance Sports Group Hong Kong Ltd.	HKG	NIA	Bauer Hockey Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Jacmal BV	NLD	NIA	Bauer Hockey Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer CR sool s.r.o.	CAN	NIA	Jacmal BV	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					BCE Acquisitions US, Inc.	CAN	NIA	10094455 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer Innovations US, LLC	CAN	NIA	BCE Acquisitions US, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Easton Diamond Sports, LLC	CAN	NIA	BCE Acquisitions US, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer Hockey LLC	CAN	NIA	BCE Acquisitions US, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Cascade Maverik Lacrosse, LLC	CAN	NIA	BCE Acquisitions US, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Bauer Hockey Retail, LLC	CAN	NIA	BCE Acquisitions US, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Power Corporation of Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					4190297 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard Capital Partners Management Corp.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Sagard S.A.S.	FRA	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Marquette Communications (1997) Corporation	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					4507037 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					4524781 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					4524799 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					4524802 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					4400003 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					3411893 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					3439453 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					Power Financial Capital Corporation	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					7973594 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					7973683 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					7974019 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					9194649 Canada Inc.	CAN	NIA	Portag3 Ventures GP Inc.	Ownership	100.000	The Desmarais Family Residual Trust	N	
00000		00000					PFC Ventures Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	N	

Q13.14

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Portag3 Ventures GP Inc.....	CAN.....	NIA.....	PFC Ventures Inc.	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	.....N.....	
		00000					Diagram Ventures GP Inc. (9629262 Canada Inc.)	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...50.000	The Desmarais Family Residual Trust.....	.....N.....	

Great-West Life & Annuity Insurance Company

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:



Great-West Life & Annuity Insurance Company

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other prepaid assets.....	19,308,674	19,308,674	0	1,218,834
2505. State tax recoverable.....	4,379,677	4,379,677	0	1,218,834
2506. Receivable for securities.....	703,224	703,224	0	1,218,834
2507. Premium tax refunds.....	3,067,893	3,067,893	0	1,218,834
2597. Summary of remaining write-ins for Line 25.....	27,459,468	20,011,898	7,447,570	1,218,834

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative collateral payable.....	2,288,987	14,331,559
2505. Annuity surrenders in process.....	1,316,511	10,309,055
2506. Liability for pension and postretirement benefits.....	61,132	1,316,511
2507. Interest payable.....	3,666,630	59,336
2597. Summary of remaining write-ins for Line 25.....	3,666,630	26,016,461

Great-West Life & Annuity Insurance Company

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.....	37,768,530	37,427,334
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		2,980,331
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	682,248	2,639,135
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	37,086,282	37,768,530
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	37,086,282	37,768,530

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.....	3,872,083,514	3,422,319,484
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	219,200,000	819,303,734
2.2 Additional investment made after acquisition.....		25,000,000
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	3,671	30,612
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	71,500,723	399,982,131
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	13,490	261,687
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	2,893,518	6,273,383
10. Deduct current year's other-than-temporary impairment recognized.....		599,881
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	4,022,666,490	3,872,083,514
12. Total valuation allowance.....	(745,779)	(745,779)
13. Subtotal (Line 11 plus Line 12).....	4,021,920,711	3,871,337,735
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	4,021,920,711	3,871,337,735

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.....	477,502,802	471,749,617
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	2,649,764	14,372,630
2.2 Additional investment made after acquisition.....	7,024,849	16,821,364
3. Capitalized deferred interest and other.....	(49,551)	(1,091,416)
4. Accrual of discount.....	4,965	6,836
5. Unrealized valuation increase (decrease).....	(10,319,702)	(6,556,453)
6. Total gain (loss) on disposals.....		1,239,825
7. Deduct amounts received on disposals.....	2,008,707	15,131,208
8. Deduct amortization of premium and depreciation.....	358,495	3,719,750
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		188,643
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	474,445,925	477,502,802
12. Deduct total nonadmitted amounts.....	1,664,507	2,889,042
13. Statement value at end of current period (Line 11 minus Line 12).....	472,781,418	474,613,760

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.....	20,054,810,267	19,626,950,502
2. Cost of bonds and stocks acquired.....	5,862,424,302	19,357,963,014
3. Accrual of discount.....	52,990,767	88,321,027
4. Unrealized valuation increase (decrease).....	648,002	1,366,995
5. Total gain (loss) on disposals.....	(3,525,793)	(10,094,923)
6. Deduct consideration for bonds and stocks disposed of.....	5,039,704,952	19,062,437,105
7. Deduct amortization of premium.....	37,076,880	59,088,158
8. Total foreign exchange change in book/adjusted carrying value.....	42,784,963	115,664,994
9. Deduct current year's other-than-temporary impairment recognized.....		3,836,079
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,216,380	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	20,934,567,056	20,054,810,267
12. Deduct total nonadmitted amounts.....	1,803,970	1,970,876
13. Statement value at end of current period (Line 11 minus Line 12).....	20,932,763,086	20,052,839,391

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).....	13,578,684,885	5,815,456,133	5,158,016,532	(101,328,768)	14,134,795,718			13,578,684,885
2. NAIC 2 (a).....	6,080,654,090	660,488,910	483,582,541	158,827,150	6,416,387,609			6,080,654,090
3. NAIC 3 (a).....	233,429,499		883,728	1,476,496	234,022,267			233,429,499
4. NAIC 4 (a).....	35,339,361	9,686,567	337,266	1,990,880	46,679,542			35,339,361
5. NAIC 5 (a).....	31,677,981		752,237	36,677	30,962,421			31,677,981
6. NAIC 6 (a).....	5,090,973		2,048,815	974,070	4,016,228			5,090,973
7. Total Bonds.....	19,964,876,789	6,485,631,610	5,645,621,119	61,976,505	20,866,863,785	0	0	19,964,876,789
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....					0			
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	19,964,876,789	6,485,631,610	5,645,621,119	61,976,505	20,866,863,785	0	0	19,964,876,789

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(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 \$.....43,611,289; 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.....	.....3,618,573	.....XXX.....	.....3,612,262	.....1,311	.....346

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....201,053,874
2. Cost of short-term investments acquired.....	.....5,882,034	.....183,322,852
3. Accrual of discount.....	.....7,375	.....67,701
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....(1,197)
6. Deduct consideration received on disposals.....	.....2,270,836	.....384,171,241
7. Deduct amortization of premium.....	.....	.....271,989
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).....	.....3,618,573	.....0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....3,618,573	.....0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(20,404,878)
2. Cost paid/(consideration received) on additions.....	52,269
3. Unrealized valuation increase/(decrease).....	(18,254,966)
4. Total gain (loss) on termination recognized.....	(167,779)
5. Considerations received/(paid) on terminations.....	(113,347)
6. Amortization.....	1,376,639
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	(45,570,176)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(82,855,544)
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	(82,855,544)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....			3,215,037
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....			(1,411)
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.....	1,076,327		
3.14 Section 1, Column 18, prior year.....	(222,594)	1,298,922	1,298,922
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.....	1,076,325		
3.24 Section 1, Column 19, prior year.....	(222,594)	1,298,919	1,298,919
3.3 Subtotal (Line 3.1 minus Line 3.2).....			3
4.1 Cumulative variation margin on terminated contracts during the year.....		(1,892,717)	
4.2 Less:			
4.21 Amount used to adjust basis of hedged item.....			
4.22 Amount recognized.....	(1,892,717)	(1,892,717)	
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).....			3,213,629
7. Deduct nonadmitted assets.....			
8. Statement value at end of current period (Line 6 minus Line 7).....			3,213,629

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

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

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	(82,855,579)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	3,213,610	
3. Total (Line 1 plus Line 2).....		(79,641,969)
4. Part D, Section 1, Column 5.....	51,733,746	
5. Part D, Section 1, Column 6.....	(131,375,701)	
6. Total (Line 3 minus Line 4 minus Line 5).....		(14)

Fair Value Check

7. Part A, Section 1, Column 16.....	(125,716,666)	
8. Part B, Section 1, Column 13.....	(739,679)	
9. Total (Line 7 plus Line 8).....		(126,456,345)
10. Part D, Section 1, Column 8.....	35,196,292	
11. Part D, Section 1, Column 9.....	(161,652,628)	
12. Total (Line 9 minus Line 10 minus Line 11).....		(9)

Potential Exposure Check

13. Part A, Section 1, Column 21.....	34,166,600	
14. Part B, Section 1, Column 20.....	(2,885,740)	
15. Part D, Section 1, Column 11.....	31,280,856	
16. Total (Line 13 plus Line 14 minus Line 15).....		4

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.....	236,517,865	3,218,271
2. Cost of cash equivalents acquired.....	8,536,104,960	17,635,360,984
3. Accrual of discount.....	502,233	3,455,842
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		22
6. Deduct consideration received on disposals.....	8,568,790,779	17,405,463,965
7. Deduct amortization of premium.....		53,289
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).....	204,334,279	236,517,865
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	204,334,279	236,517,865

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
154041	CHARLOTTE	NC			01/08/2018	3.510	71,000,000		150,352,941
154044	ONTARIO	CA			02/15/2018	3.600	2,500,000		7,424,242
154046	AUSTIN	TX			03/28/2018	3.630	10,800,000		18,654,545
154047	AUSTIN	TX			03/28/2018	3.630	6,700,000		11,572,728
154048	AUSTIN	TX			03/28/2018	3.630	2,800,000		4,836,364
154049	INDIANAPOLIS	IN			03/28/2018	3.630	22,700,000		36,460,232
154050	LATHROP	CA			03/28/2018	3.630	10,100,000		19,637,913
154051	PORTLAND	OR			03/28/2018	3.630	17,900,000		34,469,851
154052	PORTLAND	OR			03/28/2018	3.630	500,000		962,845
154052	PORTLAND	OR			03/28/2018	3.630	4,600,000		8,858,175
154053	PORTLAND	OR			03/28/2018	3.630	17,900,000		34,469,851
154056	LIBERTYVILLE	IL			02/28/2018	3.930	44,000,000		87,100,000
154059	HUNTINGTON BEACH	CA			03/22/2018	4.050	3,100,000		5,360,000
154060	ORANGE	CA			03/28/2018	3.910	3,300,000		14,000,000
154061	HUNTINGTON BEACH	CA			03/28/2018	3.910	1,300,000		6,230,000
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	219,200,000	0	440,389,687
0899999	Total - Mortgages in Good Standing				XXX	XXX	219,200,000	0	440,389,687
3399999	Total Mortgages				XXX	XXX	219,200,000	0	440,389,687

SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City							8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
106001	PORTLAND	OR			03/15/1993	03/12/2018	14,668	-	-	-	-	0	14,668	14,668			0
106018	CLEVELAND	OH			05/23/1990	03/22/2018	34,199	-	-	-	-	0	34,199	34,199			0
153402	GARDENA	CA			01/28/2003	02/07/2018	585,018	-	-	-	-	0	585,018	585,018			0
153601	GARDENA	CA			05/18/2007	02/07/2018	1,679,643	-	-	-	-	0	1,679,643	1,679,643			0
153642	MCKEESPORT	PA			01/25/2008	02/13/2018	6,660,355	-	-	-	-	0	6,660,355	6,660,355			0
70342	CLAYTON	MO			11/30/1989	03/29/2018	9,046,318	-	-	-	-	0	9,046,318	9,046,318			0
151681	TROY	MI			06/10/1987	03/05/2018	34,520	-	-	-	-	0	34,520	34,520			0
153566	BEDFORD PARK	IL			05/08/2006	01/09/2018	1,953,580	-	-	-	-	0	1,953,580	1,953,580			0
153620	CENTER TOWNSHIP (MONACA)	PA			03/17/2008	02/06/2018	2,425,650	-	-	-	-	0	2,425,650	2,425,650			0
153728	ORANGE	CA			02/01/2011	03/28/2018	3,492,653	-	-	-	-	0	3,492,653	3,492,653			0
153729	HUNTINGTON BEACH	CA			02/01/2011	03/28/2018	1,309,745	-	-	-	-	0	1,309,745	1,309,745			0
153755	SOUTH HACKENSACK	NJ			06/13/2011	03/27/2018	9,290,380	-	-	-	-	0	9,290,380	9,290,380			0
153774	SOUTH BRUNSWICK	NJ			10/31/2011	03/27/2018	12,998,559	-	-	-	-	0	12,998,559	12,998,559			0
0199999	Total - Mortgages Closed by Repayment						49,525,288	0	0	0	0	0	49,525,288	49,525,288	0	0	0
Mortgages With Partial Repayments																	
66503	CHATSWORTH	CA			03/01/1984		52,000	-	-	-	-	0		52,000			0
66686	WESTLAND	MI			10/08/1985		366,501	-	-	-	-	0		366,501			0
70032	GRAND RAPIDS	MI			04/16/1987		66,986	-	-	-	-	0		66,986			0
70342	CLAYTON	MO			11/30/1989		61,200	-	-	-	-	0		61,200			0
70365	FARMINGTON HILLS	MI			01/22/1990		257,824	-	-	-	-	0		257,824			0
70393	BATAVIA	OH			11/23/1993		289,735	-	-	-	-	0		289,735			0
102106	SANTA ANA	CA			10/23/1978		12,760	-	-	-	-	0		12,760			0
102220	RICHMOND	VA			12/29/1994		71,452	-	-	-	-	0		71,452			0
105381	ORANGE	CA			08/30/1989		65,527	-	-	-	-	0		65,527			0
105399	LAS VEGAS	NV			10/26/1989		19,894	-	-	-	-	0		19,894			0

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
105434	HUNT VALLEY	MD		12/14/1989		183,821		2,761				2,761		186,582			0
10543	LAS VEGAS	NV		08/30/1990		22,269						0		22,269			0
105544	LAS VEGAS	NV		08/30/1990		22,269						0		22,269			0
105597	LAS VEGAS	NV		03/18/1991		22,902						0		22,902			0
105645	PORTLAND	OR		09/12/1991		33,377						0		33,377			0
105648	TUALATIN	OR		08/08/1991		49,286						0		49,286			0
105708	LAS VEGAS	NV		06/04/1992		33,961						0		33,961			0
105804	SOUTH MILWAUKEE	WI		04/22/1993		191,497		(269)				(269)		191,228			0
105827	LOS ANGELES	CA		02/29/1988		33,833						0		33,833			0
106001	PORTLAND	OR		03/15/1993		14,477		(28)				(28)		14,449			0
106018	CLEVELAND	OH		05/23/1990		101,727						0		101,727			0
106134	NORTHBROOK	IL		06/19/1997		21,556						0		21,556			0
106168	LAS VEGAS	NV		09/02/1998		42,903						0		42,903			0
106174	SOUTH MILWAUKEE	WI		03/08/1999		58,202						0		58,202			0
106177	OSHKOSH	WI		08/19/1999		103,131						0		103,131			0
106179	LAS VEGAS	NV		11/29/1999		66,661						0		66,661			0
106181	LOS ALAMITOS	CA		09/22/1999		8,616						0		8,616			0
106182	HUNTINGTON BEACH	CA		10/19/1999		39,026						0		39,026			0
106189	BRUNSWICK	OH		01/31/2000		29,738						0		29,738			0
106190	INDIANAPOLIS	IN		03/15/2000		28,357						0		28,357			0
106191	SMITH TOWN	NY		05/10/2000		31,594						0		31,594			0
106194	STERLING HEIGHTS	MI		08/14/2000		41,456						0		41,456			0
106197	BROOKFIELD	WI		03/27/2001		8,695						0		8,695			0
106200	LOS ANGELES	CA		09/13/2001		21,368						0		21,368			0
106202	GLENDALE	AZ		10/11/2001		35,641						0		35,641			0
106205	RIVERSIDE	CA		01/16/2002		8,810						0		8,810			0
106212	SPRINGFIELD	OH		05/02/2002		27,930						0		27,930			0
106214	HOLLAND	MI		07/12/2002		28,163						0		28,163			0
106216	RIVERSIDE	CA		10/31/2002		8,250						0		8,250			0
130024	HAMBURG	NY		02/15/1990		80,863						0		80,863			0
130076	SAN DIEGO	CA		09/14/1995		38,882						0		38,882			0
130160	SEATTLE	WA		08/21/1997		12,209						0		12,209			0
130300	CLINTON TOWNSHIP	MI		03/10/2011		503,157		635				635		503,792			0
130301	LANSING	MI		03/10/2011		266,366						0		266,366			0
130302	KALAMAZOO	MI		03/10/2011		88,789						0		88,789			0
130303	PORTAGE	MI		03/10/2011		155,059						0		155,059			0
130304	MUSKEGON	MI		03/10/2011		100,433						0		100,433			0
130305	LA VISTA	NE		03/10/2011		136,736						0		136,736			0
130306	ELKHORN	NE		03/10/2011		187,937						0		187,937			0
130307	PEORIA	IL		03/10/2011		144,014						0		144,014			0
130308	LONG ISLAND CITY	NY		10/26/2011		758,876						0		758,876			0
130311	SANTA MONICA	CA		10/10/2012		763,798						0		763,798			0
151678	PALO ALTO	CA		05/14/1987		16,201						0		16,201			0
151681	TROY	MI		06/10/1987		16,881						0		16,881			0
152464	TINTON FALLS	NJ		08/30/1990		48,749						0		48,749			0
153063	PLYMOUTH	MI		12/15/1997		47,453						0		47,453			0
153109	BALTIMORE	MD		03/02/1999		33,280						0		33,280			0
153138	SAN DIEGO	CA		10/05/1999		5,820						0		5,820			0
153144	FISHERS	IN		12/07/1999		105,497						0		105,497			0
153145	DAYTON	OH		12/07/1999		79,412						0		79,412			0
153146	GREENWOOD	IN		12/07/1999		46,952						0		46,952			0
153156	SAN DIEGO	CA		12/07/1999		65,584						0		65,584			0
153160	FAYETTEVILLE	NC		12/21/1999		243,771						0		243,771			0
153189	ROCKVILLE	MD		06/27/2000		63,707						0		63,707			0
153194	OAKDALE	MN		06/29/2000		16,422						0		16,422			0

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
153201	NATIONAL CITY	CA	08/10/2000			12,686		(2,589)				(2,589)		10,097			0
153208	SEATTLE	WA	10/03/2000			20,250						0		20,250			0
153284	LAS VEGAS	NV	06/27/2001			32,709						0		32,709			0
153293	OSHKOSH	WI	06/27/2001			28,159						0		28,159			0
153294	LIVONIA	MI	07/26/2001			28,861						0		28,861			0
153329	MAHTOMEDI	MN	11/20/2001			39,191						0		39,191			0
153335	OAKDALE	MN	11/20/2001			28,331						0		28,331			0
153336	MAPLEWOOD	MN	11/20/2001			17,996						0		17,996			0
153338	CANTON	OH	11/15/2001			87,929		(8,329)				(8,329)		79,600			0
153340	COLUMBIA HEIGHTS	MN	12/19/2001			25,019						0		25,019			0
153344	LAS VEGAS	NV	12/19/2001			38,157						0		38,157			0
153364	ELMHURST	IL	07/02/2002			97,539						0		97,539			0
153369	CHICAGO	IL	01/08/2003			11,485						0		11,485			0
153370	MCHENRY	IL	01/08/2003			17,801						0		17,801			0
153377	MANKATO	MN	11/25/2002			27,518						0		27,518			0
153384	PALOS PARK	IL	11/14/2002			30,854						0		30,854			0
153402	GARDENA	CA	01/28/2003			3,505						0		3,505			0
153405	PITTSBURGH	PA	01/08/2003			30,419						0		30,419			0
153414	LAS VEGAS	NV	05/15/2003			17,754						0		17,754			0
153420	COMMERCE	CA	01/23/2003			15,973						0		15,973			0
153422	DULUTH	GA	02/18/2003			20,469						0		20,469			0
153423	SEATTLE	WA	02/05/2003			15,309						0		15,309			0
153436	DENVER	CO	03/13/2003			38,856						0		38,856			0
153438	ROCKFORD	IL	04/30/2003			29,630						0		29,630			0
153439	ONTARIO	CA	04/03/2003			21,171		93				93		21,264			0
153440	BOTHELL	WA	04/10/2003			16,204						0		16,204			0
153443	COMMERCE	CA	05/02/2003			35,994						0		35,994			0
153445	MILFORD	MI	04/30/2003			26,407						0		26,407			0
153447	CAROL STREAM	IL	08/13/2003			12,240						0		12,240			0
153448	ONTARIO	CA	04/03/2003			28,587		182				182		28,769			0
153450	CLEVELAND	OH	05/30/2003			18,865						0		18,865			0
153455	ELK GROVE VILLAGE	IL	05/30/2003			69,872						0		69,872			0
153457	SIGNAL HILL	CA	07/07/2003			32,233						0		32,233			0
153464	WINCHESTER	VA	08/26/2003			58,839						0		58,839			0
153472	CAMARILLO	CA	08/28/2003			27,910						0		27,910			0
153474	EUGENE	OR	07/22/2003			55,600						0		55,600			0
153481	LAS VEGAS	NV	04/23/2004			31,135						0		31,135			0
153482	MANASSAS	VA	02/14/2005			132,092						0		132,092			0
153484	DULUTH	MN	06/18/2004			37,364						0		37,364			0
153490	YORBA LINDA	CA	07/30/2004			80,627						0		80,627			0
153492	WEST CHESTER	OH	08/27/2004			63,842						0		63,842			0
153502	MAPLEWOOD	MN	12/23/2004			55,475						0		55,475			0
153507	NORCROSS	GA	11/23/2004			15,187						0		15,187			0
153508	NORCROSS	GA	11/23/2004			17,085						0		17,085			0
153511	HILLSBORO	OR	12/30/2004			45,171						0		45,171			0
153512	MILWAUKIE	OR	12/30/2004			44,958						0		44,958			0
153517	GLENDALE	CA	04/21/2005			21,477						0		21,477			0
153525	FREDERICKSBURG	VA	07/18/2005			10,110						0		10,110			0
153531	DENVER	CO	08/26/2005			40,571						0		40,571			0
153553	SMYRNA	GA	03/30/2006			12,273						0		12,273			0
153557	SAN MARCOS	CA	02/27/2006			71,184						0		71,184			0
153558	NAPERVILLE	IL	05/15/2006			31,821						0		31,821			0
153559	WESTMINSTER	CA	05/17/2006			65,194						0		65,194			0
153566	BEDFORD PARK	IL	05/08/2006			14,625						0		14,625			0
153571	HUNTINGTON BEACH	CA	09/29/2006			24,203						0		24,203			0

QE022

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
153590	WA	MILL CREEK		02/05/2007		22,702					0		22,702			0
153592	WV	MORGANTOWN		02/22/2007		16,165					0		16,165			0
153599	CA	APPLE VALLEY		04/24/2007		34,444					0		34,444			0
153601	CA	GARDENA		05/18/2007		6,201					0		6,201			0
153602	NJ	CRANBURY		06/08/2007		66,474					0		66,474			0
153603	NJ	EDISON		07/12/2007		38,989					0		38,989			0
153604	MI	GRAND RAPIDS		05/23/2007		28,355					0		28,355			0
153606	MI	GRAND RAPIDS		07/31/2008		15,387					0		15,387			0
153607	OR	SALEM		05/08/2007		54,955					0		54,955			0
153612	IL	ROCKFORD		05/30/2007		18,074					0		18,074			0
153620	PA	CENTER TOWNSHIP (MONACA)		03/17/2008		7,751					0		7,751			0
153622	MN	MAHTOMEDI		09/28/2007		7,848					0		7,848			0
153626	NJ	MIDDLETOWN		12/21/2007		25,935					0		25,935			0
153631	CA	VAN NUYS		12/12/2007		173,209					0		173,209			0
153642	PA	MCKEESPORT		01/25/2008		23,011					0		23,011			0
153663	IL	ITASCA		06/26/2008		23,384					0		23,384			0
153664	PA	PITTSBURGH		06/20/2008		18,679					0		18,679			0
153665	GA	ATLANTA		06/17/2008		26,595					0		26,595			0
153666	CA	VAN NUYS		06/02/2008		15,897					0		15,897			0
153667	CA	CARLSBAD		06/27/2008		32,761		(2,275)			(2,275)		30,486			0
153672	CA	ONTARIO		06/27/2008		47,462					0		47,462			0
153680	NV	LAS VEGAS		10/21/2008		6,331					0		6,331			0
153681	NV	LAS VEGAS		10/21/2008		16,356					0		16,356			0
153684	NJ	E. BRUNSWICK		01/14/2009		30,700					0		30,700			0
153686	GA	SAVANNAH		05/14/2009		15,375					0		15,375			0
153687	GA	SAVANNAH		05/14/2009		44,028					0		44,028			0
153689	OR	WILSONVILLE		06/01/2009		51,417					0		51,417			0
153692	CA	VERNON		05/05/2009		22,713					0		22,713			0
153695	CO	DENVER		09/30/2009		21,571					0		21,571			0
153697	MI	GRAND RAPIDS		11/10/2009		183,669					0		183,669			0
153704	MN	INVER GROVE HEIGHTS		02/01/2010		158,791					0		158,791			0
153705	CA	CARLSBAD		02/11/2010		12,648					0		12,648			0
153706	PA	HARLEYSVILLE		03/01/2010		36,084					0		36,084			0
153707	MD	ROCKVILLE		05/05/2010		16,285					0		16,285			0
153709	NJ	BRIDGEPORT		06/30/2010		35,754					0		35,754			0
153710	MI	WHITEHALL		06/25/2010		54,796					0		54,796			0
153711	MI	GRAND HAVEN		06/25/2010		40,291					0		40,291			0
153715	WA	SEATTLE		08/02/2010		14,290					0		14,290			0
153718	CA	SPRING VALLEY		09/29/2010		19,447					0		19,447			0
153719	CA	REDONDO BEACH		09/01/2010		81,408					0		81,408			0
153720	CA	LOS ANGELES		09/01/2010		41,270					0		41,270			0
153724	CO	COMMERCE CITY		10/18/2010		56,778					0		56,778			0
153728	CA	ORANGE		02/01/2011		20,956					0		20,956			0
153729	CA	HUNTINGTON BEACH		02/01/2011		7,859					0		7,859			0
153733	WI	OSHKOSH		02/04/2011		32,623					0		32,623			0
153734	CA	SANTA FE SPRINGS		02/25/2011		33,130					0		33,130			0
153736	CA	ANAHEIM		03/08/2011		37,381					0		37,381			0
153737	CA	CARLSBAD		03/10/2011		22,905					0		22,905			0
153738	CA	RANCHO CUCAMONGA		03/30/2011		413,690					0		413,690			0
153740	MA	ANDOVER		05/06/2011		59,107					0		59,107			0
153743	CA	SANTEE		05/04/2011		43,089					0		43,089			0
153745	CA	SAN JOSE		05/26/2011		20,895					0		20,895			0
153746	CA	CHULA VISTA		05/26/2011		15,372					0		15,372			0
153747	CA	HUNTINGTON BEACH		05/26/2011		16,691					0		16,691			0
153748	CA	EL MONTE		05/26/2011		10,054					0		10,054			0

QE02.3

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
153749	CONCORD	CA		08/31/2011		15,583								15,583			
153750	FULLERTON	CA		08/31/2011		18,669								18,669			
153752	SAN DIEGO	CA		10/31/2011		18,288								18,288			
153753	SAN DIEGO	CA		10/31/2011		13,084								13,084			
153754	SAN DIEGO	CA		10/31/2011		12,478								12,478			
153755	SOUTH HACKENSACK	NJ		06/13/2011		79,907								79,907			
153756	SCOTTSDALE	AZ		06/30/2011		21,688								21,688			
153757	CHARLOTTE	NC		07/01/2011		129,687								129,687			
153760	BLOOMINGTON	MN		08/31/2011		60,908								60,908			
153761	ADDISON	IL		09/07/2011		40,260								40,260			
153762	ADDISON	IL		09/07/2011		43,036								43,036			
153771	MIDLAND COUNTY	MI		12/19/2011		77,028								77,028			
153773	WIXOM	MI		05/01/2012		51,643								51,643			
153774	SOUTH BRUNSWICK	NJ		10/31/2011		118,782								118,782			
153784	VAN NUYS	CA		12/29/2011		16,627								16,627			
153785	NORTHRIDGE	CA		12/29/2011		10,593								10,593			
153786	PLAINFIELD	IN		12/14/2011		157,505								157,505			
153788	WALTON	KY		12/14/2011		93,201								93,201			
153790	SALT LAKE CITY	UT		02/22/2012		11,795								11,795			
153797	PORTLAND	OR		03/02/2012		122,261								122,261			
153799	GOLETA	CA		09/04/2012		59,603								59,603			
153800	SAN DIEGO	CA		06/29/2012		77,413								77,413			
153801	HUNTINGDON VALLEY	PA		08/01/2012		33,559								33,559			
153802	PHILADELPHIA	PA		08/01/2012		41,170								41,170			
153803	ELKINS PARK	PA		08/01/2012		33,904								33,904			
153806	SECAUCUS	NJ		07/31/2012		19,216								19,216			
153807	LINDEN	NJ		07/31/2012		48,273								48,273			
153809	SECAUCUS	NJ		07/31/2012		36,741								36,741			
153811	SAN FRANCISCO	CA		11/29/2012		124,795								124,795			
153812	ANAHEIM	CA		11/29/2012		99,836								99,836			
153813	CHINO	CA		11/08/2012		87,373								87,373			
153820	FARMINGTON	MI		08/29/2012		62,689								62,689			
153821	CHULA VISTA	CA		09/13/2012		39,871								39,871			
153822	RIVERSIDE	CA		01/30/2013		16,088								16,088			
153828	SECAUCUS	NJ		10/31/2012		43,818								43,818			
153831	IRVINE	CA		12/21/2012		710,679								710,679			
153833	AUSTIN	TX		12/21/2012		126,749								126,749			
153834	LA MESA	CA		02/21/2013		36,439								36,439			
153835	BELL GARDENS	CA		02/21/2013		20,228								20,228			
153836	SAN JOSE	CA		05/10/2013		44,526								44,526			
153837	SAN JOSE	CA		05/10/2013		16,164								16,164			
153838	GLENDALE	CA		05/10/2013		37,671								37,671			
153839	TORRANCE	CA		05/10/2013		21,678								21,678			
153840	LA HABRA	CA		10/31/2013		18,612								18,612			
153841	PARAMOUNT	CA		10/31/2013		19,581								19,581			
153842	BETHESDA	MD		03/19/2013		103,953								103,953			
153844	ITASCA	IL		04/29/2013		16,890								16,890			
153845	ANNAPOLIS	MD		05/23/2013		280,126								280,126			
153846	ALEXANDRIA	VA		05/23/2013		317,980								317,980			
153848	SAN DIEGO	CA		05/23/2013		22,713								22,713			
153849	SUGAR LAND	TX		07/01/2013		211,371								211,371			
153850	NEWPORT BEACH	CA		06/07/2013		199,107								199,107			
153851	HAPPY VALLEY	OR		05/17/2013		40,716								40,716			
153852	GRAND BLANC	MI		07/16/2013		25,642								25,642			
153853	GRAND BLANC	MI		07/16/2013		60,900								60,900			

QE02.4

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
153854	MI	ESSEXVILLE		07/16/2013		43,271						0		43,271			0
153855	MI	DAVISON		07/16/2013		118,596						0		118,596			0
153856	TX	SAN ANTONIO		06/10/2013		326,328						0		326,328			0
153858	CA	CLAREMONT		12/02/2013		55,255						0		55,255			0
153859	CA	RANCHO CUCAMONGA		11/27/2013		55,410						0		55,410			0
153860	NJ	SECAUCUS		07/16/2013		18,241						0		18,241			0
153861	NJ	SECAUCUS		07/16/2013		17,877						0		17,877			0
153867	CA	BEVERLY HILLS		12/24/2013		215,397						0		215,397			0
153868	CA	SIMI VALLEY		08/15/2013		26,580						0		26,580			0
153869	MN	EDINA		10/08/2013		27,225						0		27,225			0
153870	MN	WEST ST PAUL		10/31/2013		31,574						0		31,574			0
153872	CA	SAN JOSE		09/27/2013		28,649						0		28,649			0
153873	CA	SAN JOSE		09/27/2013		16,480						0		16,480			0
153874	CA	SAN JOSE		09/27/2013		7,063						0		7,063			0
153875	WA	SEATTLE		11/04/2013		103,166						0		103,166			0
153878	NC	DURHAM		11/06/2013		41,754						0		41,754			0
153879	CA	HUNTINGTON BEACH		03/03/2014		120,288						0		120,288			0
153881	PA	HARRISBURG		11/22/2013		108,828						0		108,828			0
153884	WI	GLENDALE		02/03/2014		102,582						0		102,582			0
153891	CA	SANTA ANA		06/06/2014		49,318						0		49,318			0
153904	WA	MILL CREEK		01/08/2015		581,925						0		581,925			0
153905	MD	EDGEWOOD		09/12/2014		35,716						0		35,716			0
153914	IL	ITASCA		10/03/2014		43,271						0		43,271			0
153915	CA	FOUNTAIN VALLEY		12/22/2014		45,297						0		45,297			0
153920	CA	IRVINE		12/18/2014		145,047						0		145,047			0
153921	WA	BELLEVUE		12/31/2014		185,150						0		185,150			0
153922	NE	BELLEVUE		02/19/2015		241,555						0		241,555			0
153924	NC	MORRISVILLE		12/18/2014		32,590						0		32,590			0
153941	CA	FONTANA		10/14/2015		23,704						0		23,704			0
153943	WI	NEW BERLIN		09/11/2015		82,756						0		82,756			0
153946	NJ	NORWOOD		07/08/2015		140,121						0		140,121			0
153958	IN	MERRILLVILLE		12/17/2015		312,208						0		312,208			0
153959	MI	JACKSON		12/17/2015		244,337						0		244,337			0
153960	OR	HILLSBORO		12/17/2015		29,989						0		29,989			0
153961	AZ	SCOTTSDALE		12/01/2015		200,321						0		200,321			0
153965	AZ	PHOENIX		02/01/2016		97,399						0		97,399			0
153972	WA	SEATTLE		04/13/2016		80,331						0		80,331			0
153975	CA	IRVINE		06/29/2016		211,900						0		211,900			0
153976	NJ	SECAUCUS		03/11/2016		31,365						0		31,365			0
153977	CA	NEWPORT BEACH		06/29/2016		208,451						0		208,451			0
153981	CA	FOUNTAIN VALLEY		06/15/2016		43,509						0		43,509			0
153983	IL	BENSENVILLE		06/30/2016		31,597						0		31,597			0
153985	CA	ALHAMBRA		06/30/2016		34,007						0		34,007			0
153986	CA	ANAHEIM		06/30/2016		21,395						0		21,395			0
153987	CA	EL CAJON		06/30/2016		12,439						0		12,439			0
153988	CA	LAKESIDE		06/30/2016		17,091						0		17,091			0
153989	CA	OAKLAND		06/30/2016		31,122						0		31,122			0
153990	CA	SAN JUAN CAPISTRANO		06/30/2016		30,473						0		30,473			0
154005	CA	RIALTO		01/05/2017		39,356						0		39,356			0
154008	WA	SEATTLE		01/31/2017		16,695						0		16,695			0
154009	WA	SEATTLE		01/31/2017		8,990						0		8,990			0
154019	MI	WIXOM		06/01/2017		134,027						0		134,027			0
154020	MI	NOVI		06/01/2017		596,741						0		596,741			0
154021	MI	NOVI		06/01/2017		357,406						0		357,406			0
154023	MI	KALAMAZOO		06/01/2017		357,406						0		357,406			0

QE02.5

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
154024.....	GRAND RAPIDS.....	MI.....		10/01/2017....		382,935	-					0		382,935			0
154027.....	HOUSTON.....	TX.....		12/21/2017....		14,926	-					0		14,926			0
154029.....	SOUTH BRUNSWICK.....	NJ.....		12/15/2017....		35,543	-					0		35,543			0
154037.....	GRANDVIEW HEIGHTS.....	OH.....		12/14/2017....		22,767	-					0		22,767			0
154038.....	FREMONT.....	CA.....		10/02/2017....		50,291	-					0		50,291			0
154039.....	MILPITAS.....	CA.....		10/02/2017....		47,135	-					0		47,135			0
0299999. Total - Mortgages With Partial Repayments.....						21,985,252	0	(9,819)	0	0	(9,819)	0	0	21,975,435	0	0	0
0599999. Total Mortgages.....						71,510,540	0	(9,819)	0	0	(9,819)	0	49,525,288	71,500,723	0	0	0

QE02.6

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	HPS MEZZANINE PARTNERS III LIMITED PARTNERSHIP U.....	NEW YORK		NY	CAPITAL CONTRIBUTION.....		02/13/2017			2,475,904			1.869
000000 00 0	KKR AMERICAS FUND XII LP LIMITED PARTNERSHIP.....	NEW YORK		NY	CAPITAL CONTRIBUTION.....		10/17/2017			2,682,723			0.201
000000 00 0	SPECIALTY LOAN FUND 2016 LP LIMITED PARTNERSHIP.....	NEW YORK		NY	CAPITAL CONTRIBUTION.....		05/03/2017			296,996			0.481
000000 00 0	TPG PARTNERS VII LP LIMITED PARTNERSHIP U.....	Dallas		TX	CAPITAL CONTRIBUTION.....		09/11/2015			1,569,226			0.238
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	7,024,849	0	0
Surplus Debentures - Unaffiliated													
023138 AA 8	AMBAC ASSURANCE CORP SUBORDINATED SURPLUS.....	NEW YORK		NY	SECURITIES ADMINISTRATION.....	4	02/05/2018			2,649,764			
2399999	Total - Surplus Debentures - Unaffiliated.....									2,649,764	0	0	XXX
4499999	Subtotal - Unaffiliated.....									2,649,764	7,024,849	0	0
4699999	Totals.....									2,649,764	7,024,849	0	0

SCHEDULE BA - PART 3

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

QE03

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City							9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000 00 0	HPS MEZZANINE PARTNERS III LIMITED PARTNERSHIP UNITS	NEW YORK CITY		NY	Capital Distribution	02/13/2017	03/27/2018	106,979	-	-	-	-	0	-	106,979	106,979	-	-	0	-
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP UN.	Dallas		TX	Capital Distribution	06/14/2006	03/28/2018	200,934	-	-	-	-	0	-	200,934	200,934	-	-	0	-
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP UN	Dallas		TX	Capital Distribution	05/12/2008	02/26/2018	687,174	-	-	-	-	0	-	687,174	687,174	-	-	0	-
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							995,087	0	0	0	0	0	0	995,087	995,087	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PARTN.	Greenwood Village		CO	Capital Distribution	11/09/2006	03/30/2018	22,788	-	-	-	-	0	-	22,788	22,788	-	-	0	-
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							22,788	0	0	0	0	0	0	22,788	22,788	0	0	0	0
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																				
000000 00 0	NATIONWIDE LIFE INS TCE PART 2003-A.....	Columbus		OH	Securities Administration	08/12/2003	03/29/2018	125,340	-	-	-	-	0	-	125,340	125,340	-	-	0	-
000000 00 0	NATIONWIDE LIFE INS TCE PART 2003-A.....	Columbus		OH	Redemption 100.0000	08/12/2003	03/31/2018	100,696	-	-	-	-	0	-	100,696	100,696	-	-	0	-
86705# AA 1	SUNAMERICA AFFORD HSNP PRT 112 TCE GTD L	Los Angeles		CA	Securities Administration	12/31/2003	03/29/2018	5,796	-	-	-	-	0	-	5,796	5,796	-	-	0	-
86705# AA 1	SUNAMERICA AFFORD HSNP PRT 112 TCE GTD L	Los Angeles		CA	Redemption 100.0000	12/31/2003	03/31/2018	3,668	-	-	-	-	0	-	3,668	3,668	-	-	0	-
3199999	Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							235,500	0	0	0	0	0	0	235,500	235,500	0	0	0	0
Any Other Class of Asset - Unaffiliated																				
97180* PY 8	UNITED AIRLINES PLANE N178UA.....	CHICAGO		IL	DIRECT PLACEMENT	12/23/2005	01/29/2018	755,332	-	-	-	-	0	-	755,332	755,332	-	-	0	-
247367 AE 5	DELTA AIRLINES PLANE N181DN.....	ATLANTA		GA	DIRECT PLACEMENT	03/31/2008	01/01/2018	99,498	-	(99,498)	-	-	(99,498)	-	-	-	-	-	0	-
97180* CZ 9	DELTA AIRLINES PLANE N917DL.....	ATLANTA		GA	DIRECT PLACEMENT	03/31/2008	01/30/2018	(7,480)	-	7,480	-	-	7,480	-	-	-	-	-	0	-
97180* VK 1	DELTA AIRLINES PLANE N922DL.....	ATLANTA		GA	DIRECT PLACEMENT	03/31/2008	01/30/2018	(6,043)	-	6,043	-	-	6,043	-	-	-	-	-	0	-
000000 00 0	DELTA AIRLINES PLANE N917DL (from 97180* CZ9)	ATLANTA		GA	DIRECT PLACEMENT	01/01/2008	01/30/2018	(7,480)	-	7,480	-	-	7,480	-	-	-	-	-	0	-
000000 00 0	DELTA AIRLINES PLANE N922DL (from 97180* VK1)	ATLANTA		GA	DIRECT PLACEMENT	01/01/2008	01/30/2018	(6,043)	-	6,043	-	-	6,043	-	-	-	-	-	0	-
4299999	Total - Any Other Class of Asset - Unaffiliated.....							827,784	0	(72,452)	0	0	(72,452)	0	755,332	755,332	0	0	0	0
4499999	Subtotal - Unaffiliated.....							2,058,371	0	(72,452)	0	0	(72,452)	0	1,985,919	1,985,919	0	0	0	0
4599999	Subtotal - Affiliated.....							22,788	0	0	0	0	0	22,788	22,788	0	0	0	0	0
4699999	Totals.....							2,081,159	0	(72,452)	0	0	(72,452)	0	2,008,707	2,008,707	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
000000 00 0	COLORADO LOTTERY -Schiro, Aaron Jr (2)		01/12/2018	STONE STREET CAPITAL		496,781	996,776		1Z
000000 00 0	FLORIDA LOTTERY -Torraco, Joseph 0.000		03/20/2018	SENECA ONE		1,904,317	2,776,343		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Foley, Timothy		01/17/2018	PEACHTREE		251,330	365,750		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Brierly, John (2)		03/23/2018	PEACHTREE		368,615	600,000		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Kalustian, Philip		03/26/2018	STONE STREET CAPITAL		277,340	356,000		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Cooper Edward 0		03/27/2018	STONE STREET CAPITAL		526,595	700,000		1Z
1799999	Total - Bonds - U.S. States, Territories & Possessions					3,824,978	5,794,869	0	.XXX
Bonds - U.S. Special Revenue and Special Assessment									
3140FX EC 2	FNMA POOL #BF0130 3.500% 08/01/56		02/13/2018	MORGAN STANLEY & CO LLC		36,184,233	36,243,696	42,284	1
000000 00 0	FHLMC DOLLAR ROLLS JANUARY 3.000% 01/0		01/09/2018	CREDIT SUISSE SEC USA LLC		66,283,233	65,000,000	86,667	1
000000 00 0	FHLMC DOLLAR ROLLS FEBRUARY 3.000% 02/		01/10/2018	CREDIT SUISSE SEC USA LLC		66,283,233	65,000,000	75,833	1
000000 00 0	FHLMC DOLLAR ROLLS MARCH 3.000% 03/01/		01/25/2018	CREDIT SUISSE SEC USA LLC		66,283,233	65,000,000	75,833	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 3.000% 04/01/		03/08/2018	CREDIT SUISSE SEC USA LLC		66,283,233	65,000,000	86,667	1
000000 00 0	FHLMC DOLLAR ROLLS JANUARY 3.500% 01/0		01/09/2018	Various		542,736,809	530,000,000	515,278	1
000000 00 0	FHLMC DOLLAR ROLLS FEBRUARY 3.500% 02/		01/09/2018	Various		542,736,809	530,000,000	618,333	1
000000 00 0	FHLMC DOLLAR ROLLS MARCH 3.500% 03/01/		01/24/2018	Various		542,736,809	530,000,000	618,333	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 3.500% 04/01/		03/08/2018	Various		430,236,027	420,000,000	449,167	1
000000 00 0	FHLMC DOLLAR ROLLS JANUARY 4.000% 01/0		01/09/2018	NOMURA SECURITIES INTL INC		190,093,850	182,000,000	202,222	1
000000 00 0	FHLMC DOLLAR ROLLS FEBRUARY 4.000% 02/		01/09/2018	NOMURA SECURITIES INTL INC		190,093,850	182,000,000	242,667	1
000000 00 0	FHLMC DOLLAR ROLLS MARCH 4.000% 03/01/		01/25/2018	NOMURA SECURITIES INTL INC		190,093,850	182,000,000	242,667	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 4.000% 04/01/		03/08/2018	NOMURA SECURITIES INTL INC		190,093,850	182,000,000	222,444	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.000% 05/01/48		03/29/2018	NOMURA SECURITIES INTL INC		190,093,850	182,000,000	262,889	1
000000 00 0	FNMA DOLLAR ROLLS JANUARY 3.000% 01/01		01/09/2018	MERRILL LYNCH PFS		35,505,859	35,000,000	46,667	1
000000 00 0	FNMA DOLLAR ROLLS FEBRUARY 3.000% 02/0		01/10/2018	MERRILL LYNCH PFS		35,505,859	35,000,000	40,833	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.000% 03/01/3		01/19/2018	MERRILL LYNCH PFS		35,505,859	35,000,000	40,833	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.000% 04/01/3		03/08/2018	MERRILL LYNCH PFS		35,505,859	35,000,000	46,667	1
000000 00 0	FNMA DOLLAR ROLLS JANUARY 3.500% 01/01		01/09/2018	CITIGROUP GLOBAL MKTS		277,743,826	270,000,000	262,500	1
000000 00 0	FNMA DOLLAR ROLLS FEBRUARY 3.500% 02/0		01/09/2018	CITIGROUP GLOBAL MKTS		277,743,826	270,000,000	315,000	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.500% 03/01/4		01/22/2018	CITIGROUP GLOBAL MKTS		277,743,826	270,000,000	315,000	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 4.000% 01/01		01/09/2018	NOMURA SECURITIES INTL INC		104,347,656	100,000,000	111,111	1
000000 00 0	FNMA DOLLAR ROLLS JANUARY 4.000% 01/01		01/09/2018	NOMURA SECURITIES INTL INC		104,347,656	100,000,000	133,333	1
000000 00 0	FNMA DOLLAR ROLLS FEBRUARY 4.000% 02/0		01/09/2018	NOMURA SECURITIES INTL INC		104,347,656	100,000,000	133,333	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 4.000% 03/01/4		01/30/2018	NOMURA SECURITIES INTL INC		104,347,656	100,000,000	122,222	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 4.000% 04/01/4		03/08/2018	CITIGROUP GLOBAL MKTS		104,347,656	100,000,000	122,222	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					4,702,878,407	4,566,243,696	5,308,783	.XXX
Bonds - Industrial and Miscellaneous									
00037B AE 2	ABB FINANCE USA INC SENIOR UNSECURED GLO		03/26/2018	JP MORGAN SECURITIES LL		999,320	1,000,000		1Z
00108W AF 7	AEP TEXAS INC SENIOR UNSECURED NOTES 3		01/11/2018	Tax Free Exchange		6,026,299	6,000,000	69,033	2FE
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		06/15/2017	MITSUBISHI UFJ SEC USA		1,316,467	1,316,467		2FE
036752 AB 9	ANTHEM INC SENIOR UNSECURED GLOBAL NOTES		02/08/2018	MERRILL LYNCH PFS		9,826,200	10,000,000	82,125	2FE
036752 AG 8	ANTHEM INC SENIOR UNSECURED GLOBAL NOTES		02/27/2018	CREDIT SUISSE SEC USA LLC		6,000,000	6,000,000		2FE
05606# AA 1	BIF III HOLTWOOD LLC SENIOR SECURED NOTE		01/24/2018	MITSUBISHI UFJ SEC USA		6,500,000	6,500,000		2FE
05723K AE 0	BAKER HUGHES LLC/CO-OBL SENIOR UNSECURED		02/01/2018	Tax Free Exchange		3,884,053	4,000,000	18,539	1FE
06051G GZ 6	BANK OF AMERICA CORP SENIOR ADJ UNSECURE		01/18/2018	MERRILL LYNCH PFS		25,000,000	25,000,000		1FE
06742L AJ 2	BARCLAYS DRYROCK ISS TR 2015-2 ABS SER.2		01/09/2018	MITSUBISHI UFJ SEC USA		2,298,383	2,300,000	2,591	1FE
075887 CB 3	BECTON DICKINSON & CO SENIOR UNSECURED N		12/29/2017	Taxable Exchange		1,980,000	2,000,000		2FE
075887 CB 3	BECTON DICKINSON & CO SENIOR UNSECURED N		12/29/2017	Tax Free Exchange		(1,980,000)	(2,000,000)		2FE
08161C AF 8	BENCHMARK MTGE TRUST 2018-B2 ABS SER.201		02/09/2018	JP MORGAN SECURITIES LL		20,599,960	20,000,000	54,603	1FE
09659Q AA 5	BMW VEHICLE OWNER TRUST 2018-A ABS SER.2		01/17/2018	JP MORGAN SECURITIES LL		43,000,000	43,000,000		1FE
10112R AY 0	BOSTON PROPERTIES LP SENIOR UNSECURED NO		01/08/2018	WELLS FARGO SEC LLC		14,205,600	15,000,000	113,438	2FE
12549J BC 4	CIFC FUNDING LTD 2014-1A ABS FLOAT SER.2		01/11/2018	CITIGROUP GLOBAL MKTS		25,000,000	25,000,000		1FE
12551R AC 2	CIFC FUNDING LTD 2018-1A ABS FLOAT SER.2		01/31/2018	MORGAN STANLEY & CO LLC		13,500,000	13,500,000		1FE
12598# AA 7	CGA CAP TRUST SER.2018-CTL-3 CTL PASS TH		03/20/2018	CGA CAPITAL		25,000,000	25,000,000		1Z
12650Y AA 1	CREDIT SUISSE MTG TR 2015-GLPB ABS SER.2		02/13/2018	CREDIT SUISSE SEC USA LLC		27,717,188	27,000,000	38,213	1FM
126650 CX 6	CVS HEALTH CORP SENIOR UNSECURED GLOBAL		03/06/2018	MERRILL LYNCH PFS		4,929,700	5,000,000		2FE
14041N EU 1	CAPITAL ONE MULTI-ASSET EX TR ABS SER.20		01/11/2018	CITIGROUP GLOBAL MKTS		10,075,275	10,080,000	389	1
141781 BG 8	CARGILL INC SENIOR UNSECURED NOTES 3.2		02/26/2018	JP MORGAN SECURITIES LL		9,987,600	10,000,000		1FE
14314A AA 7	CARMAX AUTO OWNER TRUST 2018-1 ABS SER.2		01/17/2018	RBC CAPITAL MARKETS LLC		29,000,000	29,000,000		1
151020 BB 9	CELGENE CORP SENIOR UNSECURED GLOBAL NOT		02/08/2018	CITIGROUP GLOBAL MKTS		14,948,400	15,000,000		2FE

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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)
15987T AS 0	CHARLES STARK DRAPER LAB UNSECURED NOTES		03/22/2018	JP MORGAN SECURITIES LL		4,560,000	4,560,000		1FE
161571 FU 3	CHASE ISSUANCE TRUST ABS SER.2013-A1 CL		01/16/2018	JP MORGAN SECURITIES LL		3,094,275	3,095,000	335	1FE
161571 FW 9	CHASE ISSUANCE TRUST ABS FLOAT SER.2013		01/12/2018	CITIGROUP GLOBAL MKTS		16,010,312	16,000,000	818	1FE
161571 GB 4	CHASE ISSUANCE TRUST ABS SER.2013-A7 CL		01/09/2018	BARCLAYS CAPITAL INC		1,152,830	1,150,000	1,645	1FE
161571 GH 1	CHASE ISSUANCE TRUST ABS SER.2013-A9 CL		01/09/2018	GOLDMAN SACHS & CO		4,011,875	4,000,000	5,691	1FE
161571 GT 5	CHASE ISSUANCE TRUST ABS SER.2015-A2 CL		01/16/2018	JP MORGAN SECURITIES LL		4,989,000	4,989,000	661	1FE
172967 LV 1	CITIGROUP INC SENIOR ADJ UNSEC GLOBAL NO		01/17/2018	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000		2FE
17305E EF 8	CITIBANK CC ISSUANCE TRUST ABS SER.2008		01/09/2018	CITIGROUP GLOBAL MKTS		6,237,192	6,235,000	7,488	1FE
17305E FA 8	CITIBANK CC ISSUANCE TRUST ABS SER.2013		01/09/2018	CITIGROUP GLOBAL MKTS		11,764,018	11,753,000	9,570	1FE
17325F AL 2	CITIBANK NA SENIOR UNSECURED NOTES 2.8		02/08/2018	CITIGROUP GLOBAL MKTS		4,999,700	5,000,000		1FE
17326Q AA 1	CITIGROUP MTGE LN TR 2018-RP1 CMO ADJ SE		02/07/2018	CITIGROUP GLOBAL MKTS		27,223,095	27,303,400	86,461	1FE
178772 AA 7	CITYLINE COMM MTG TR 2016-CLNE ABS ADJ S		02/08/2018	MERRILL LYNCH PFS		16,086,271	16,350,000	10,792	1FM
000000 00 0	COCA COLA SOUTHWEST BEV LLC SENIOR UNSEC		11/29/2017	DEUTSCHE BANK SECURITIES INC		7,000,000	7,000,000		1Z
20030N CH 2	COMCAST CORP SENIOR UNSECURED GLOBAL NOT		02/01/2018	BARCLAYS CAPITAL INC		11,957,640	12,000,000		1FE
21870K AA 6	CORE INDUSTRIAL TR 2015-WEST ABS SER.201		02/14/2018	PERFORMANCE TRUST CHICAGO		9,975,000	10,000,000	13,717	1FM
233851 DD 3	DAIMLER FINANCE NA LLC SENIOR UNSECURED		02/15/2018	CITIGROUP GLOBAL MKTS		17,965,440	18,000,000		1FE
31620M AT 3	FIDELITY NATL INFORMATION SVCS SENIOR UN		01/12/2018	MERRILL LYNCH PFS		14,433,000	15,000,000	190,000	2FE
345397 YZ 0	FORD MOTOR CREDIT CO LLC SENIOR UNSECURE		03/01/2018	Various		10,002,300	10,000,000		2FE
361448 BA 0	GATX CORP SENIOR UNSECURED NOTES 3.500		02/08/2018	CITIGROUP GLOBAL MKTS		9,561,600	10,000,000	97,222	2FE
37331N AH 4	GEORGIA PACIFIC LLC SENIOR UNSECURED NOT		03/01/2018	WELLS FARGO SEC LLC		18,183,240	18,000,000	7,200	1FE
38175B AA 2	GOLUB CAP PTNRS CLO 2018-36A ABS FLOAT S		02/23/2018	WELLS FARGO SEC LLC		21,000,000	21,000,000		1FE
40407* AA 3	HANNON ARMSTRONG 2006 TRUST HA NOR FED R		03/01/2018	Interest Capitalization		60,442	60,442		1
41068@ AA 9	HANNON ARMSTRONG 2006 TRUST GTD SENIOR N		03/10/2018	Interest Capitalization		535,782	535,782		1
42805R BN 8	HERTZ VEHICLE FINANCING LLC ABS SER.2013		02/09/2018	MERRILL LYNCH PFS		25,556,013	25,590,000	23,415	1FE
431282 AQ 5	HIGHWOODS REALTY LP SENIOR UNSECURED GLO		02/27/2018	Various		12,986,390	13,000,000		2FE
44217N AC 0	HOUSTON GALLERIA TR 2015-HGLR ABS SER.20		01/10/2018	MERRILL LYNCH PFS		5,127,891	5,200,000	4,904	1FM
45687A AP 7	INGERSOLL RAND GLOBAL HLDG CO SENIOR UNS		02/13/2018	JP MORGAN SECURITIES LL		14,962,650	15,000,000		2FE
46647P AM 8	JPMORGAN CHASE & CO SENIOR UNSECURED GLO		01/16/2018	JP MORGAN SECURITIES LL		30,000,000	30,000,000		1FE
524660 AY 3	LEGGITT & PLATT INC SENIOR GLOBAL UNSECU		01/24/2018	JP MORGAN SECURITIES LL		9,515,440	9,680,000	65,878	2FE
53227J AA 2	LIFESTORAGE LP SENIOR UNSECURED NOTES		01/03/2018	Various		14,748,445	14,780,000	44,545	2FE
537008 C* 3	LITTELFUSE INC SENIOR NOTES SER.A 3.48		10/20/2017	MERRILL LYNCH PFS		4,000,000	4,000,000		1Z
537008 C@ 1	LITTELFUSE INC SENIOR NOTES SER.B 3.78		10/20/2017	MERRILL LYNCH PFS		9,000,000	9,000,000		1Z
55336V AR 1	MPLX LP SENIOR UNSECURED GLOBAL NOTES		02/06/2018	MIZUHO SECURITIES USA INC		7,477,160	7,500,000		2FE
56577Q AC 1	MARATHON CLO LTD 18-11A ABS SER.18-11A C		02/06/2018	CITIGROUP GLOBAL MKTS		17,500,000	17,500,000		1FE
57629W CG 3	MASSMUTUAL GLOBAL FUNDING SECURED NOTES		01/08/2018	JP MORGAN SECURITIES LL		24,949,750	25,000,000		1FE
581557 BJ 3	MCKESSON CORPORATION SENIOR UNSECURED GL		02/08/2018	Various		13,004,200	13,000,000		2FE
59166B AA 9	METLIFE SECURITIZ TR 2017-1A ABS SER.201		11/08/2017	CITIGROUP GLOBAL MKTS		(60,075)	(59,379)	(45)	2FM
636180 BK 6	NATIONAL FUEL GAS CO CALLABLE SR UNSEC N		01/17/2018	BARCLAYS CAPITAL INC		10,521,500	10,000,000	65,333	2FE
637432 NP 6	NATIONAL RURAL UTILS COOP FIN SECURED GL		01/31/2018	JP MORGAN SECURITIES LL		9,970,600	10,000,000		1FE
703481 AA 9	PATTERSON UTI ENERGY INC SENIOR UNSECURE		01/10/2018	STIFEL, NICOLAUS & COMPANY		5,019,880	5,000,000		2FE
709599 AZ 7	PENSKE TRUCK LEASING CO LP SENIOR UNSECU		03/05/2018	JP MORGAN SECURITIES LL		19,922,400	20,000,000		2FE
718546 AR 5	PHILLIPS 66 SENIOR UNSECURED GLOBAL NOTE		02/26/2018	GOLDMAN SACHS & CO		10,989,000	11,000,000		2FE
74949L AB 8	RELX CAPITAL INC SENIOR UNSECURED GLOBAL		03/09/2018	MERRILL LYNCH PFS		11,949,360	12,000,000		2FE
756109 AV 6	REALTY INCOME CORP SENIOR UNSECURED GLOB		03/27/2018	CITIGROUP GLOBAL MKTS		9,950,000	10,000,000		2FE
78355H KD 0	RYDER SYSTEM INC SENIOR UNSECURED NOTES		01/30/2018	MERRILL LYNCH PFS		1,982,120	2,000,000	23,333	2FE
78355H KG 3	RYDER SYSTEM INC SENIOR UNSECURED NOTES		02/21/2018	WELLS FARGO SEC LLC		2,991,900	3,000,000		2FE
78409V AD 6	S&P GLOBAL INC SENIOR UNSECURED GLOBAL N		02/02/2018	JP MORGAN SECURITIES LL		19,606,480	19,000,000	107,667	2FE
871829 BA 4	SYSCO CORP SENIOR UNSECURED GLOBAL NOTES		01/25/2018	Various		9,922,022	10,000,000	9,722	2FE
882384 AD 2	TEXAS EASTERN TRANSMISSION LP SENIOR UNS		01/04/2018	DEUTSCHE BANK SECURITIES INC		4,974,050	5,000,000		2FE
883556 BW 1	THERMO FISHER SCIENTIFIC INC SENIOR UNSE		01/10/2018	RBC CAPITAL MARKETS LLC		14,732,316	14,390,400	194,960	2FE
88642R AA 7	TIDEWATER INC 1ST LIEN NOTES 8.000% 08		08/01/2017	SECURITIES ADMINISTRATION		(117,755)	(114,883)		4
88642R AA 7	TIDEWATER INC 1ST LIEN NOTES 8.000% 08		08/01/2017	SECURITIES ADMINISTRATION		117,755	114,883	51	4
89176E AA 8	TOWD POINT MORTGAGE TR 2018-1 ABS SER.20		02/13/2018	Various		51,964,298	51,981,000	116,957	1FE
89236T EM 3	TOYOTA MOTOR CREDIT CORP SENIOR UNSECURE		01/08/2018	HSBC SECURITIES INC		24,944,500	25,000,000		1FE
904764 BA 4	UNILEVER CAPITAL CORP SENIOR UNSECURED G		03/19/2018	CITIGROUP GLOBAL MKTS		12,910,690	13,000,000		1FE
91914J AB 8	VALERO ENERGY PARTNERS LP SENIOR UNSCURE		03/26/2018	Various		9,976,750	10,000,000		2FE
96145D AG 0	WESTROCK CO SENIOR UNSECURED NOTES 4.0		03/01/2018	WELLS FARGO SEC LLC		9,982,700	10,000,000		2FE
98419M AJ 9	XYLEM INC SENIOR UNSECURED GLOBAL NOTES		01/26/2018	JP MORGAN SECURITIES LL		9,842,200	10,000,000	80,347	2FE
98956P AQ 5	ZIMMER BIOMET HOLDINGS INC SENIOR UNSECU		03/08/2018	MERRILL LYNCH PFS		6,988,940	7,000,000		2FE
00913R AA 4	AIR LIQUIDE FINANCE SENIOR UNSECURED NOT	D	01/24/2018	MERRILL LYNCH PFS		11,818,200	12,000,000	54,542	1FE

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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)
02315Q AA 6	AMBAC LSNI LLC 1ST LIEN NOTES 7.308% 0.....		D.....	02/05/2018.....	SECURITIES ADMINISTRATION.....	.....	9,686,567	9,650,378	.....	4Z.....
034863 AU 4	ANGLO AMERICAN CAPITAL PLC SENIOR UNSECU.....		D.....	03/13/2018.....	MORGAN STANLEY & CO LLC.....	.....	4,977,300	5,000,000	.....	2FE.....
456829 AA 8	INFRASTRUCTURA ENERGETICA SENIOR UNSECU.....		D.....	02/09/2018.....	CITIGROUP GLOBAL MKTS.....	.....	19,150,000	20,000,000	122,917	2FE.....
55820Y AC 1	MADISON PK FUND LTD 2018-27A ABS FLOAT S.....		D.....	01/25/2018.....	MERRILL LYNCH PFS.....	.....	22,080,000	22,080,000	.....	1FE.....
67576F AC 3	OCTAGON INV PTNR IV LTD ABS SER.2018-18A.....		D.....	03/23/2018.....	CITIGROUP GLOBAL MKTS.....	.....	28,000,000	28,000,000	.....	1.....
77578J AB 4	ROLLS ROYCE PLC UNSECURED NOTES 3.625%.....		D.....	02/01/2018.....	CITIGROUP GLOBAL MKTS.....	.....	11,141,240	11,000,000	122,948	1FE.....
AP8636 86 6	MANCHESTER AIRPORT GRP FNG PLC SECURED N.....		B.....	01/30/2018.....	BARCLAYS CAPITAL INC.....	.....	24,156,575	24,012,500	149,831	2FE.....
EC7667 95 8	VODAFONE GROUP PLC SENIOR UNSEC GBP MED.....		B.....	01/03/2018.....	BARCLAYS CAPITAL INC.....	.....	19,022,640	14,196,000	91,788	2FE.....
EK1436 72 5	PORTERBROOK RAIL FIN LTD SECURED MED TER.....		B.....	01/17/2018.....	DEUTSCHE BANK SECURITIES INC.....	.....	16,275,692	13,807,000	192,976	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....						1,154,835,241	1,149,035,990	2,282,600	XXX.....
8399997	Total - Bonds - Part 3.....						5,861,538,626	5,721,074,555	7,591,383	XXX.....
8399999	Total - Bonds.....						5,861,538,626	5,721,074,555	7,591,383	XXX.....
Common Stocks - Industrial and Miscellaneous										
88642R 13 3	TIDEWATER INC WARRANTS.....			08/01/2017.....	SECURITIES ADMINISTRATION.....	(9,355,000)	(217,972)	XXX	.....	U.....
88642R 13 3	TIDEWATER INC WARRANTS.....			08/01/2017.....	SECURITIES ADMINISTRATION.....	9,355,000	217,972	XXX	.....	U.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						0	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates										
36241@ 10 1	GWFS EQUITIES INC COMMON STOCK.....			06/30/2008.....	Capital Contribution.....	4,000,000	37,730	XXX	.....	J.....
39137@ 10 2	GREAT-WEST LIFE AND ANNUITY OF SOUTH CAROLINA COMMON STOCK.....			08/10/2005.....	Capital Contribution.....	250,000	847,946	XXX	.....	K.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						885,676	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....						885,676	XXX	0	XXX.....
9799999	Total - Common Stocks.....						885,676	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....						885,676	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....						5,862,424,302	5,721,074,555	7,591,383	XXX.....

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

QE04.2

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	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	13 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																					
04249@ AD 3	ARMY AND AIR FORCE EXCHG SVC SENIOR NOTE		03/15/2018	Redemption	100.0000	203,295	203,295	203,295	203,295						203,295						
36202B HP 3	GNMA POOL #001138 10.000% 02/20/19		03/01/2018	Paydown		40	40	41	40				0		40				1.679	10/15/2024	1
36202B KP 9	GNMA POOL #001202 10.000% 06/20/19		03/01/2018	Paydown		7	7	7	7				0		7					06/20/2019	1
36202B P7 4	GNMA POOL #001346 10.000% 02/20/20		03/01/2018	Paydown		212	212	233	215		(3)		(3)		212					02/20/2020	1
36202D KL 4	GNMA POOL #002999 7.500% 11/20/30		03/01/2018	Paydown		130	130	130	130				0		130				2	11/20/2030	1
36202E PA 1	GNMA POOL #004017 6.000% 08/20/37		03/01/2018	Paydown		68	68	70	69		(1)		(1)		68				1	08/20/2037	1
36202K MC 6	GNMA POOL #008455 2.750% 07/20/24		03/01/2018	Paydown		273	273	282	277		(4)		(4)		273				1	07/20/2024	1
36219S M3 0	GNMA POOL #257878 10.000% 05/15/19		03/01/2018	Paydown		40	40	44	40				0		40				1	05/15/2019	1
36220B CL 5	GNMA POOL #272875 10.000% 04/15/19 GNMA POOL #G280060 ADJ 2.625% 04/20/27		03/01/2018	Paydown		2,500	2,500	2,767	2,522		(23)		(23)		2,500				42	04/15/2019	1
36225C B6 2	GNMA POOL #752841 3.750% 10/15/26		03/01/2018	Paydown		1,157	1,157	1,149	1,152		5		5		1,157				6	04/20/2027	1
36230M EN 3	GNMA CMO FLOAT SER.2007-8 CL.FU 1.947%		03/01/2018	Paydown		165,240	165,240	165,240	165,240				0		165,240				1,034	10/15/2026	1
38375J RJ 6	SMALL BUSINESS ADMINISTRATION ABS SER.20		03/20/2018	Paydown		136,414	136,414	136,414	136,414				0		136,414				342	06/20/2035	1
83162C QK 2	SMALL BUSINESS ADMINISTRATION ABS SER.20		01/01/2018	Paydown		439,570	439,570	439,570	439,570				0		439,570				13,341	07/01/2026	1
83162C QL 0	SMALL BUSINESS ADMINISTRATION ABS SER.20		02/01/2018	Paydown		201,599	201,599	201,599	201,599				0		201,599				5,746	08/01/2026	1
83162C QN 6	SMALL BUSINESS ADMINISTRATION ABS SER.20		03/01/2018	Paydown		349,522	349,522	349,522	349,522				0		349,522				9,682	09/01/2026	1
911760 GH 3	VENDEE MORTGAGE TRUST CMO SER.1995-2B CL		03/01/2018	Paydown		27,323	27,323	28,860	27,494		(171)		(171)		27,323				363	06/15/2025	1
911760 LT 1	VENDEE MORTGAGE TRUST CMO SER.1998-2 CL		03/01/2018	Paydown		2,347	2,347	2,339	2,341		7		7		2,347				27	10/15/2027	1
911760 RE 8	VENDEE MORTGAGE TRUST CMO SER.2002-1 CL		03/01/2018	Paydown		93,498	93,498	94,652	94,367		(869)		(869)		93,498				540	10/15/2031	1
92261U AA 2	VENDEE MORTGAGE TRUST CMO SER.2008-1 CL		03/01/2018	Paydown		527,845	527,845	529,474	527,726		119		119		527,845				5,017	01/15/2032	1
92261X AA 6	VENDEE MORTGAGE TRUST CMO SER.2010-1 CL		03/01/2018	Paydown		510,602	510,602	519,896	513,347		(2,745)		(2,745)		510,602				3,635	02/15/2035	1
0599999	Total - Bonds - U.S. Government					2,661,682	2,661,682	2,675,584	2,665,367	0	(3,685)	0	(3,685)	0	2,661,682	0	0	0	41,464	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13067# G2 9	CALIFORNIA LOTTERY -Leutingerodt, Ione 3/		01/05/2018	Redemption	100.0000	150,000	150,000	72,822	134,267		15,733		15,733		150,000					01/05/2021	1FE
13067# N7 0	CALIFORNIA LOTTERY -Turnour, Thomas 0.		01/20/2018	Redemption	100.0000	430,000	430,000	197,980	356,216		73,784		73,784		430,000					01/20/2023	1FE
13067# R9 2	CALIFORNIA LOTTERY -Cooper, Harvey (2)		01/12/2018	Redemption	100.0000	176,000	176,000	46,691	149,779		26,221		26,221		176,000					01/12/2022	1FE
13067* BA 0	CALIFORNIA LOTTERY -Hernandez, Jose A		02/20/2018	Redemption	100.0000	50,000	50,000	31,354	46,559		3,441		3,441		50,000					02/20/2020	1FE
13067* BT 9	CALIFORNIA LOTTERY -David, Gina 0.000%		01/05/2018	Redemption	100.0000	150,000	150,000	81,940	136,701		13,299		13,299		150,000					01/05/2021	1FE
13067* DM 2	CALIFORNIA LOTTERY -Portillo, Melvin 0		03/05/2018	Redemption	100.0000	25,000	25,000	19,130	24,780		220		220		25,000					03/05/2018	1FE
13067* EB 5	CALIFORNIA LOTTERY -Muhammed, Tchaka (2)		01/20/2018	Redemption	100.0000	171,000	171,000	130,797	170,505		495		495		171,000					01/20/2018	1FE
13067* EL 3	CALIFORNIA LOTTERY -Romo, Trudy (2) 0.		01/05/2018	Redemption	100.0000	720,000	720,000	364,622	594,807		125,193		125,193		720,000					01/05/2023	1FE
13067* ES 8	CALIFORNIA LOTTERY -Romo (3), Trudy 0.		01/05/2018	Redemption	100.0000	194,428	194,428	124,914	163,977		30,451		30,451		194,428					01/05/2023	1FE
13067* EX 7	CALIFORNIA LOTTERY -Hyatt, Michele R. CALIFORNIA LOTTERY -Romo, Trudy (4) 0.		02/20/2018	Redemption	100.0000	30,000	30,000	16,071	23,100		6,900		6,900		30,000					02/20/2025	1FE
13067* FE 8	CALIFORNIA LOTTERY -Kennedy, Sarah 0.		01/05/2018	Redemption	100.0000	175,000	175,000	114,584	148,251		26,749		26,749		175,000					01/05/2023	1FE
13067* FH 1	CALIFORNIA LOTTERY -Kennedy, Sarah L.		01/05/2018	Redemption	100.0000	30,000	30,000	18,283	24,521		5,479		5,479		30,000					01/05/2024	1FE

QE05

SCHEDULE D - PART 4

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

QE05.1

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	For rei gn	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	13 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)
13067* FJ 7	CALIFORNIA LOTTERY -Coleman, Claude (2)		03/05/2018	Redemption	100.0000	20,000	20,000	12,185	15,723		4,277		4,277		20,000			0		03/05/2023	1FE
13067* FL 2	CALIFORNIA LOTTERY -Marpuri, Leslie 0.		01/20/2018	Redemption	100.0000	40,000	40,000	21,956	29,168		10,832		10,832		40,000			0		01/20/2026	1FE
13067* FN 8	CALIFORNIA LOTTERY -Temores, Noel 0.00		02/20/2018	Redemption	100.0000	25,000	25,000	13,269	17,047		7,953		7,953		25,000			0		02/20/2029	1FE
13067* GD 9	CALIFORNIA LOTTERY -Ung, Cheng 0.000%		01/20/2018	Redemption	100.0000	100,000	100,000	79,277	96,853		3,147		3,147		100,000			0		01/20/2019	1FE
13067* GE 7	CALIFORNIA LOTTERY -Romo, Trudy (5) 0.		01/05/2018	Redemption	100.0000	250,208	250,208	181,615	217,779		32,429		32,429		250,208			0		01/05/2023	1FE
13067* GJ 6	CALIFORNIA LOTTERY -Montes, Randy 0.00		03/05/2018	Redemption	100.0000	41,487	41,487	26,621	31,533		9,954		9,954		41,487			0		03/05/2027	1FE
13067* GL 1	CALIFORNIA LOTTERY -Romo, Trudy (6) 0.		01/05/2018	Redemption	100.0000	204,000	204,000	153,315	177,560		26,440		26,440		204,000			0		01/05/2023	1FE
13067* GX 5	CALIFORNIA LOTTERY -Mondragon, Richard F		02/05/2018	Redemption	100.0000	10,000	10,000	7,044	8,221		1,779		1,779		10,000			0		02/05/2025	1FE
13067* HH 9	CALIFORNIA LOTTERY -Tiu, Jonathan 0.00		01/05/2018	Redemption	100.0000	76,000	76,000	50,623	55,302		20,698		20,698		76,000			0		01/05/2031	1FE
13067* HU 0	CALIFORNIA LOTTERY -Salas, Luis A (2)		03/20/2018	Redemption	100.0000	20,000	20,000	11,043	12,928		7,072		7,072		20,000			0		03/20/2034	1FE
13067* HV 8	CALIFORNIA LOTTERY -Temores, Noel (2)		02/20/2018	Redemption	100.0000	28,000	28,000	15,195	16,823		11,177		11,177		28,000			0		02/20/2034	1FE
13067* HY 2	CALIFORNIA LOTTERY -Ross, John 0.000%		02/20/2018	Redemption	100.0000	18,445	18,445	12,141	13,479		4,966		4,966		18,445			0		02/20/2031	1FE
13067* JS 3	CALIFORNIA LOTTERY -Coleman(3), Claude		03/05/2018	Redemption	100.0000	14,363	14,363	11,014	12,204		2,159		2,159		14,363			0		03/05/2023	1FE
13067* JX 2	CALIFORNIA LOTTERY -Coleman, Claude (4)		03/05/2018	Redemption	100.0000	4,000	4,000	2,617	2,918		1,082		1,082		4,000			0		03/05/2026	1FE
13067* KE 2	CALIFORNIA LOTTERY -Avalos, Jose 0.000		03/05/2018	Redemption	100.0000	91,891	91,891	72,817	75,234		16,657		16,657		91,891			0		03/05/2027	1FE
13067* KG 7	CALIFORNIA LOTTERY -Cabrera, Alfred 0.		02/20/2018	Redemption	100.0000	38,624	38,624	35,467	36,745		1,879		1,879		38,624			0		02/20/2020	1FE
13067* LB 7	CALIFORNIA LOTTERY -Ross, John Jr (2)		02/20/2018	Redemption	100.0000	9,748	9,748	6,111	6,346		3,402		3,402		9,748			0		02/20/2031	1FE
19668Q CR 4	BUILD AME COLORADO LOTTERY -Rupinen, Sharon 0.00		03/15/2018	Maturity		1,200,000	1,200,000	1,200,000	1,200,000				0		1,200,000			0	27,072	03/15/2018	1FE
19676# DT 3	FLORIDA LOTTERY -Ingraham, Robert 0.00		01/10/2018	Redemption	100.0000	1,009,655	1,009,655	545,210	838,508		171,147		171,147		1,009,655			0		01/10/2024	1FE
34282* BA 5	FLORIDA LOTTERY -Ingraham, Robert 0.00		02/13/2018	Redemption	100.0000	58,000	58,000	23,578	39,998		18,002		18,002		58,000			0		02/13/2028	1FE
34282* NM 6	FLORIDA LOTTERY -Kroll, Shawna J (2) 0		02/15/2018	Redemption	100.0000	58,000	58,000	23,047	41,038		16,962		16,962		58,000			0		02/15/2028	1FE
34282* QJ 0	FLORIDA LOTTERY -LaValley, Rory W. 0.0		02/15/2018	Redemption	100.0000	9,900	9,900	7,560	8,909		991		991		9,900			0		08/15/2021	1FE
34282* QT 8	FLORIDA LOTTERY -Strategic Property Inv 0.000%		02/15/2018	Redemption	100.0000	52,000	52,000	46,124	48,364		3,636		3,636		52,000			0		02/15/2021	1FE
45222# DH 3	ILLINOIS LOTTERY -Ibister, Michael 0.0		02/22/2018	Redemption	100.0000	40,000	40,000	28,591	37,099		2,901		2,901		40,000			0		02/22/2020	1FE
45222# DJ 9	ILLINOIS LOTTERY -Nemcek, Dalibor 0.00		02/22/2018	Redemption	100.0000	40,000	40,000	27,168	35,922		4,078		4,078		40,000			0		02/22/2021	1FE
45222# DL 4	ILLINOIS LOTTERY -Studt, Robert J. Sr... 0		02/22/2018	Redemption	100.0000	70,259	70,259	50,185	65,163		5,096		5,096		70,259			0		02/22/2020	1FE
45222# DV 2	ILLINOIS LOTTERY -Bustamante, Selia 0.00		02/22/2018	Redemption	100.0000	7,900	7,900	4,500	5,546		2,354		2,354		7,900			0		05/22/2028	1FE
45222# EM 1	ILLINOIS LOTTERY -Dymon, Wojciech 0.00		02/22/2018	Redemption	100.0000	26,423	26,423	20,193	22,052		4,372		4,372		26,423			0		11/22/2025	1FE
45222# EN 9	ILLINOIS LOTTERY -Kreoger, Ryan 0.000%		02/22/2018	Redemption	100.0000	27,684	27,684	21,619	24,138		3,546		3,546		27,684			0		02/22/2024	1FE
45222# EX 7	ILLINOIS LOTTERY -Kreoger, Ryan (2) 0.0		02/22/2018	Redemption	100.0000	110,000	110,000	79,125	86,821		23,179		23,179		110,000			0		02/22/2028	1FE
45222# FB 4	ILLINOIS LOTTERY -Cerezo(2), Ricardo 0		02/22/2018	Redemption	100.0000	74,827	74,827	42,530	45,788		29,039		29,039		74,827			0		02/22/2038	1FE
57585* AJ 2	MASSACHUSETTS LOTTERY -Dearborn, Denis R		01/03/2018	Redemption	100.0000	50,000	50,000	27,444	33,276		16,724		16,724		50,000			0		01/03/2030	1FE

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	For rei gn	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	13 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)
57585* AU 7	MASSACHUSETTS LOTTERY -Belben, Linda A.		01/29/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....24,659	.....37,154	.....	.....12,846	.....	.....12,846	.....	.....50,000	.....	.....	.....0	.....	01/29/2027.	1FE.....
57585* AX 1	MASSACHUSETTS LOTTERY -Gerakas, Achilles		03/29/2018.	Redemption	100.0000.....	.....25,000	.....25,000	.....14,817	.....17,483	.....	.....7,517	.....	.....7,517	.....	.....25,000	.....	.....	.....0	.....	03/29/2029.	1FE.....
57585* AZ 6	MASSACHUSETTS LOTTERY -Silva Family Trus		03/21/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....38,550	.....45,240	.....	.....4,760	.....	.....4,760	.....	.....50,000	.....	.....	.....0	.....	03/21/2021.	1FE.....
57585* BD 4	MASSACHUSETTS LOTTERY -Lopez, Joaquin (3		03/19/2018.	Redemption	100.0000.....	.....25,000	.....25,000	.....14,833	.....18,035	.....	.....6,965	.....	.....6,965	.....	.....25,000	.....	.....	.....0	.....	03/19/2028.	1FE.....
57585* BE 2	MASSACHUSETTS LOTTERY -Morais & Freitas		01/03/2018.	Redemption	100.0000.....	.....250,000	.....250,000	.....186,327	.....223,388	.....	.....26,612	.....	.....26,612	.....	.....250,000	.....	.....	.....0	.....	01/03/2022.	1FE.....
57585* CJ 0	MASSACHUSETTS LOTTERY -Snay, Daniel T. (		01/30/2018.	Redemption	100.0000.....	.....125,001	.....125,001	.....83,370	.....98,520	.....	.....26,481	.....	.....26,481	.....	.....125,001	.....	.....	.....0	.....	01/30/2027.	1FE.....
57585* CQ 4	MASSACHUSETTS LOTTERY -Fischer, Sandra J		02/23/2018.	Redemption	100.0000.....	.....40,996	.....40,996	.....27,697	.....32,137	.....	.....8,860	.....	.....8,860	.....	.....40,996	.....	.....	.....0	.....	02/23/2028.	1FE.....
57585* CS 0	MASSACHUSETTS LOTTERY -Mason, Sandra 0		01/02/2018.	Redemption	100.0000.....	.....25,000	.....25,000	.....20,992	.....23,391	.....	.....1,609	.....	.....1,609	.....	.....25,000	.....	.....	.....0	.....	01/02/2021.	1FE.....
57585* DG 5	MASSACHUSETTS LOTTERY -Jesus, Marlene M.		02/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....36,831	.....45,233	.....	.....4,767	.....	.....4,767	.....	.....50,000	.....	.....	.....0	.....	02/15/2022.	1FE.....
57585* DH 3	MASSACHUSETTS LOTTERY -L'Heureux, Marc		03/18/2018.	Redemption	100.0000.....	.....91,000	.....91,000	.....70,591	.....79,084	.....	.....11,916	.....	.....11,916	.....	.....91,000	.....	.....	.....0	.....	03/18/2024.	1FE.....
57585* DJ 9	MASSACHUSETTS LOTTERY -Lombardi, Gerard		03/01/2018.	Redemption	100.0000.....	.....12,011	.....12,011	.....7,615	.....8,464	.....	.....3,547	.....	.....3,547	.....	.....12,011	.....	.....	.....0	.....	03/01/2029.	1FE.....
57585* DN 0	MASSACHUSETTS LOTTERY -Alkhour, Abdulla		02/04/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....32,892	.....35,960	.....	.....14,040	.....	.....14,040	.....	.....50,000	.....	.....	.....0	.....	02/04/2032.	1FE.....
57585* DP 5	MASSACHUSETTS LOTTERY -Cabral, Henrique		02/10/2018.	Redemption	100.0000.....	.....100,000	.....100,000	.....79,159	.....93,143	.....	.....6,857	.....	.....6,857	.....	.....100,000	.....	.....	.....0	.....	02/10/2021.	1FE.....
57585* DT 7	MASSACHUSETTS LOTTERY -Raneri, Family Rev		01/30/2018.	Redemption	100.0000.....	.....48,104	.....48,104	.....33,344	.....41,049	.....	.....7,055	.....	.....7,055	.....	.....48,104	.....	.....	.....0	.....	01/30/2025.	1FE.....
57585* DY 6	MASSACHUSETTS LOTTERY -Burns, Kathleen		01/14/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....43,040	.....47,020	.....	.....2,980	.....	.....2,980	.....	.....50,000	.....	.....	.....0	.....	01/14/2021.	1FE.....
57585* DZ 3	MASSACHUSETTS LOTTERY -Gerakas, Achilles		03/29/2018.	Redemption	100.0000.....	.....25,000	.....25,000	.....17,761	.....19,158	.....	.....5,842	.....	.....5,842	.....	.....25,000	.....	.....	.....0	.....	03/29/2029.	1FE.....
57585* EP 4	MASSACHUSETTS LOTTERY -Fischer(3), Sandr		02/23/2018.	Redemption	100.0000.....	.....30,054	.....30,054	.....19,911	.....23,454	.....	.....6,600	.....	.....6,600	.....	.....30,054	.....	.....	.....0	.....	02/23/2028.	1FE.....
57585* EQ 2	MASSACHUSETTS LOTTERY -Proia, Joan 0.0		02/27/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....33,563	.....36,426	.....	.....13,574	.....	.....13,574	.....	.....50,000	.....	.....	.....0	.....	02/27/2031.	1FE.....
57585* ES 8	MASSACHUSETTS LOTTERY -Foote, Lawrence B		03/24/2018.	Redemption	100.0000.....	.....24,288	.....24,288	.....15,753	.....16,865	.....	.....7,423	.....	.....7,423	.....	.....24,288	.....	.....	.....0	.....	03/24/2033.	1FE.....
57585* EU 3	MASSACHUSETTS LOTTERY -Kelly, John W. II		03/18/2018.	Redemption	100.0000.....	.....25,847	.....25,847	.....18,060	.....19,890	.....	.....5,957	.....	.....5,957	.....	.....25,847	.....	.....	.....0	.....	03/18/2029.	1FE.....
57585* EY 5	MASSACHUSETTS LOTTERY -Jenkins, Paul J.		01/02/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....43,502	.....46,160	.....	.....3,840	.....	.....3,840	.....	.....50,000	.....	.....	.....0	.....	01/02/2022.	1FE.....
57585* FF 5	MASSACHUSETTS LOTTERY -Fischer, Sandra J		02/23/2018.	Redemption	100.0000.....	.....30,950	.....30,950	.....21,933	.....24,825	.....	.....6,125	.....	.....6,125	.....	.....30,950	.....	.....	.....0	.....	02/23/2028.	1FE.....
57585* FG 3	MASSACHUSETTS LOTTERY -Hale, Edward (3)		02/06/2018.	Redemption	100.0000.....	.....70,000	.....70,000	.....56,296	.....60,464	.....	.....9,536	.....	.....9,536	.....	.....70,000	.....	.....	.....0	.....	02/06/2025.	1FE.....
57585* FK 4	MASSACHUSETTS LOTTERY -Palaschak, Steven		01/04/2018.	Redemption	100.0000.....	.....114,286	.....114,286	.....75,206	.....82,044	.....	.....32,242	.....	.....32,242	.....	.....114,286	.....	.....	.....0	.....	01/04/2032.	1FE.....
57585* FV 0	MASSACHUSETTS LOTTERY -Fischer, Sandra J		02/23/2018.	Redemption	100.0000.....	.....25,068	.....25,068	.....19,161	.....20,099	.....	.....4,970	.....	.....4,970	.....	.....25,068	.....	.....	.....0	.....	02/23/2028.	1FE.....
57585* GE 7	MASSACHUSETTS LOTTERY -Wattler, Karen M		01/21/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....41,409	.....45,021	.....	.....4,979	.....	.....4,979	.....	.....50,000	.....	.....	.....0	.....	01/21/2023.	1FE.....
57585* GS 6	MASSACHUSETTS LOTTERY -Smith, Clinton		03/04/2018.	Redemption	100.0000.....	.....239,000	.....239,000	.....170,728	.....177,107	.....	.....61,893	.....	.....61,893	.....	.....239,000	.....	.....	.....0	.....	03/04/2034.	1FE.....
57585* GX 5	MASSACHUSETTS LOTTERY -Green, Ronald 0		01/09/2018.	Redemption	100.0000.....	.....22,026	.....22,026	.....19,217	.....20,081	.....	.....1,945	.....	.....1,945	.....	.....22,026	.....	.....	.....0	.....	01/09/2022.	1FE.....

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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	13 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)
57585* HE 6	MASSACHUSETTS LOTTERY -Sposato, Sandra		03/05/2018	Redemption	100.0000	13,500	13,500	10,727	11,198		2,302		2,302		13,500			0		03/05/2026	1FE
57585* LA 9	MASSACHUSETTS LOTTERY -Sposato, Sandra		03/05/2018	Redemption	100.0000	24,500	24,500	18,803	18,902		5,598		5,598		24,500			0		03/05/2029	1Z
57585@ B4 2	MASSACHUSETTS LOTTERY - Wellington, Olayn		01/03/2018	Redemption	100.0000	15,000	15,000	8,703	11,348		3,652		3,652		15,000			0		01/03/2027	1FE
57585@ B5 9	MASSACHUSETTS LOTTERY -Cote, Kevin P (2)		02/15/2018	Redemption	100.0000	50,000	50,000	26,333	44,326		5,674		5,674		50,000			0		02/15/2021	1FE
57585@ B7 5	MASSACHUSETTS LOTTERY -Tkacz, Darla (2)		03/05/2018	Redemption	100.0000	27,463	27,463	14,272	19,625		7,837		7,837		27,463			0		03/05/2026	1FE
57585@ B9 1	MASSACHUSETTS LOTTERY -Lovely, Frederick		02/06/2018	Redemption	100.0000	50,000	50,000	26,390	36,021		13,979		13,979		50,000			0		02/06/2027	1FE
57585@ C5 8	MASSACHUSETTS LOTTERY -Davis, Betsy O.		03/25/2018	Redemption	100.0000	30,000	30,000	22,064	29,512		488		488		30,000			0		03/25/2018	1FE
57585@ D8 1	MASSACHUSETTS LOTTERY -Ryan, Patricia J.		01/08/2018	Redemption	100.0000	24,899	24,899	13,388	18,043		6,855		6,855		24,899			0		01/08/2027	1FE
57585@ DY 4	MASSACHUSETTS LOTTERY -Bishop, Robert Jr		02/08/2018	Redemption	100.0000	50,000	50,000	32,591	46,695		3,305		3,305		50,000			0		02/08/2020	1FE
57585@ EJ 6	MASSACHUSETTS LOTTERY -Campbell, James M		03/04/2018	Redemption	100.0000	25,000	25,000	14,950	21,708		3,292		3,292		25,000			0		03/04/2022	1FE
57585@ EM 9	MASSACHUSETTS LOTTERY -Ceurvels, Karen		01/20/2018	Redemption	100.0000	40,000	40,000	21,621	33,855		6,145		6,145		40,000			0		01/20/2023	1FE
57585@ EN 7	MASSACHUSETTS LOTTERY -Ceurvels, Karen		01/20/2018	Redemption	100.0000	10,000	10,000	6,893	8,553		1,447		1,447		10,000			0		01/20/2023	1FE
57585@ ER 8	MASSACHUSETTS LOTTERY -Clark, Edward T		03/04/2018	Redemption	100.0000	50,000	50,000	33,997	49,447		553		553		50,000			0		03/04/2018	1FE
57585@ EY 3	MASSACHUSETTS LOTTERY -Danforth, Russell		03/22/2018	Redemption	100.0000	50,000	50,000	29,170	42,038		7,962		7,962		50,000			0		03/22/2023	1FE
57585@ F2 2	MASSACHUSETTS LOTTERY -Longmore, Norma		01/19/2018	Redemption	100.0000	50,000	50,000	27,200	37,387		12,613		12,613		50,000			0		01/19/2026	1FE
57585@ F3 0	MASSACHUSETTS LOTTERY -O'Meara, Margaret		01/05/2018	Redemption	100.0000	31,000	31,000	17,385	23,246		7,754		7,754		31,000			0		01/05/2026	1FE
57585@ F5 5	MASSACHUSETTS LOTTERY -Silva, Gabriel		03/31/2018	Redemption	100.0000	112,301	112,301	56,789	85,007		27,293		27,293		112,301			0		03/31/2025	1FE
57585@ FJ 5	MASSACHUSETTS LOTTERY -Elmer, Daniel M		02/23/2018	Redemption	100.0000	50,000	50,000	29,074	42,191		7,809		7,809		50,000			0		02/23/2023	1FE
57585@ FM 8	MASSACHUSETTS LOTTERY -Florentino, Wilki		02/08/2018	Redemption	100.0000	50,000	50,000	31,320	45,189		4,811		4,811		50,000			0		02/08/2021	1FE
57585@ FX 4	MASSACHUSETTS LOTTERY -Gurguri, Bashkim		02/20/2018	Redemption	100.0000	50,000	50,000	31,935	45,263		4,737		4,737		50,000			0		02/20/2021	1FE
57585@ G4 7	MASSACHUSETTS LOTTERY -Jackman, Joseph A		01/02/2018	Redemption	100.0000	33,000	33,000	18,211	23,942		9,058		9,058		33,000			0		01/02/2027	1FE
57585@ G8 8	MASSACHUSETTS LOTTERY -Vasquez, Said O		03/27/2018	Redemption	100.0000	50,000	50,000	33,930	44,443		5,557		5,557		50,000			0		03/27/2021	1FE
57585@ GQ 8	MASSACHUSETTS LOTTERY -Leavitt, Carlton		02/24/2018	Redemption	100.0000	50,000	50,000	29,950	43,496		6,504		6,504		50,000			0		02/24/2022	1FE
57585@ GS 4	MASSACHUSETTS LOTTERY -Luong, Tam V 0.0		02/19/2018	Redemption	100.0000	25,000	25,000	14,233	21,618		3,382		3,382		25,000			0		02/19/2022	1FE
57585@ H6 1	MASSACHUSETTS LOTTERY -Kolterjahn, Tyler		02/22/2018	Redemption	100.0000	50,000	50,000	29,630	44,554		5,446		5,446		50,000			0		02/22/2021	1FE
57585@ HV 6	MASSACHUSETTS LOTTERY -Riberio, Barbara		02/28/2018	Redemption	100.0000	50,000	50,000	33,105	48,005		1,995		1,995		50,000			0		02/28/2019	1FE
57585@ J4 4	MASSACHUSETTS LOTTERY -Lopez, Joaquin		03/19/2018	Redemption	100.0000	50,000	50,000	34,840	40,489		9,511		9,511		50,000			0		03/19/2028	1FE
57585@ JA 0	MASSACHUSETTS LOTTERY -Rock, Richard W S		03/09/2018	Redemption	100.0000	50,000	50,000	32,724	46,504		3,496		3,496		50,000			0		03/09/2020	1FE
57585@ JF 9	MASSACHUSETTS LOTTERY -Setterlund, David		01/18/2018	Redemption	100.0000	200,000	200,000	125,854	181,744		18,256		18,256		200,000			0		01/18/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	13 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)
57585@ JH 5	MASSACHUSETTS LOTTERY -Sparks, James G		02/21/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....31,981	.....46,524	.....	.....3,476	.....	.....3,476	.....	.....50,000	.....	.....	.....0	.....	02/21/2020.	1FE.....
57585@ JJ 1	MASSACHUSETTS LOTTERY -Srey, Samoeun 0		03/06/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....30,181	.....43,547	.....	.....6,453	.....	.....6,453	.....	.....50,000	.....	.....	.....0	.....	03/06/2022.	1FE.....
57585@ JU 6	MASSACHUSETTS LOTTERY -Van Bramer, Gene		01/29/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....31,229	.....45,235	.....	.....4,765	.....	.....4,765	.....	.....50,000	.....	.....	.....0	.....	01/29/2021.	1FE.....
57585@ JX 0	MASSACHUSETTS LOTTERY -Yeaton, Sandra		02/28/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....30,410	.....43,600	.....	.....6,400	.....	.....6,400	.....	.....50,000	.....	.....	.....0	.....	02/28/2022.	1FE.....
57585@ K2 6	MASSACHUSETTS LOTTERY -Gagnon, Rose A.		03/24/2018.	Redemption	100.0000.....	.....34,000	.....34,000	.....22,012	.....29,263	.....	.....4,737	.....	.....4,737	.....	.....34,000	.....	.....	.....0	.....	03/24/2022.	1FE.....
57585@ K3 4	MASSACHUSETTS LOTTERY -Rigg, Kathleen M.		03/17/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....24,952	.....39,853	.....	.....10,147	.....	.....10,147	.....	.....50,000	.....	.....	.....0	.....	03/17/2024.	1FE.....
57585@ K4 2	MASSACHUSETTS LOTTERY -Riordan, Wendy L.		01/02/2018.	Redemption	100.0000.....	.....33,000	.....33,000	.....22,948	.....32,992	.....	.....8	.....	.....8	.....	.....33,000	.....	.....	.....0	.....	01/02/2018.	1FE.....
57585@ K7 5	MASSACHUSETTS LOTTERY -DeSousa, Melissa		03/09/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....36,329	.....47,815	.....	.....2,185	.....	.....2,185	.....	.....50,000	.....	.....	.....0	.....	03/09/2019.	1FE.....
57585@ KK 6	MASSACHUSETTS LOTTERY -Benitez, Maria D		01/23/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....30,044	.....42,622	.....	.....7,379	.....	.....7,379	.....	.....50,000	.....	.....	.....0	.....	01/23/2023.	1FE.....
57585@ KL 4	MASSACHUSETTS LOTTERY -Bontempo, David (		01/02/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....24,435	.....46,834	.....	.....3,166	.....	.....3,166	.....	.....50,000	.....	.....	.....0	.....	01/02/2020.	1FE.....
57585@ KM 2	MASSACHUSETTS LOTTERY -Bromley, Stephen		02/28/2018.	Redemption	100.0000.....	.....200,000	.....200,000	.....117,020	.....166,096	.....	.....33,904	.....	.....33,904	.....	.....200,000	.....	.....	.....0	.....	02/29/2024.	1FE.....
57585@ KQ 3	MASSACHUSETTS LOTTERY -Butler, David 0		01/12/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....17,166	.....41,496	.....	.....8,504	.....	.....8,504	.....	.....50,000	.....	.....	.....0	.....	01/12/2023.	1FE.....
57585@ L2 5	MASSACHUSETTS LOTTERY -Martin, Paul L.		03/25/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....35,120	.....46,181	.....	.....3,819	.....	.....3,819	.....	.....50,000	.....	.....	.....0	.....	03/25/2020.	1FE.....
57585@ L3 3	MASSACHUSETTS LOTTERY -Parisi, Family Liv		03/20/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....34,388	.....46,225	.....	.....3,775	.....	.....3,775	.....	.....50,000	.....	.....	.....0	.....	03/20/2020.	1FE.....
57585@ LC 3	MASSACHUSETTS LOTTERY -Johnson, Ovile J		02/28/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....29,149	.....42,304	.....	.....7,696	.....	.....7,696	.....	.....50,000	.....	.....	.....0	.....	02/28/2023.	1FE.....
57585@ LT 6	MASSACHUSETTS LOTTERY -Quinlan, Michael		02/28/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....30,295	.....43,557	.....	.....6,443	.....	.....6,443	.....	.....50,000	.....	.....	.....0	.....	02/28/2022.	1FE.....
57585@ LV 1	MASSACHUSETTS LOTTERY -Rei, James 0.00		02/09/2018.	Redemption	100.0000.....	.....100,000	.....100,000	.....60,501	.....96,208	.....	.....3,792	.....	.....3,792	.....	.....100,000	.....	.....	.....0	.....	02/09/2019.	1FE.....
57585@ LW 9	MASSACHUSETTS LOTTERY -Rei, Margaret 0		02/09/2018.	Redemption	100.0000.....	.....67,500	.....67,500	.....40,933	.....64,925	.....	.....2,575	.....	.....2,575	.....	.....67,500	.....	.....	.....0	.....	02/09/2019.	1FE.....
57585@ M5 7	MASSACHUSETTS LOTTERY -Perryman, Mary L.		03/23/2018.	Redemption	100.0000.....	.....40,000	.....40,000	.....21,193	.....27,902	.....	.....12,098	.....	.....12,098	.....	.....40,000	.....	.....	.....0	.....	03/23/2028.	1FE.....
57585@ M8 1	MASSACHUSETTS LOTTERY -Cossaboom, Shirle		02/24/2018.	Redemption	100.0000.....	.....42,000	.....42,000	.....31,156	.....40,273	.....	.....1,727	.....	.....1,727	.....	.....42,000	.....	.....	.....0	.....	02/24/2019.	1FE.....
57585@ M9 9	MASSACHUSETTS LOTTERY -Dickerson, Gloria		02/25/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....21,452	.....34,215	.....	.....15,785	.....	.....15,785	.....	.....50,000	.....	.....	.....0	.....	02/25/2028.	1FE.....
57585@ MJ 7	MASSACHUSETTS LOTTERY -Heard, Ruth 0.0		01/28/2018.	Redemption	100.0000.....	.....19,500	.....19,500	.....11,872	.....16,965	.....	.....2,535	.....	.....2,535	.....	.....19,500	.....	.....	.....0	.....	01/28/2022.	1FE.....
57585@ MK 4	MASSACHUSETTS LOTTERY -Hucksam, Eric J		01/14/2018.	Redemption	100.0000.....	.....15,000	.....15,000	.....9,077	.....13,198	.....	.....1,802	.....	.....1,802	.....	.....15,000	.....	.....	.....0	.....	01/14/2022.	1FE.....
57585@ MS 7	MASSACHUSETTS LOTTERY -Chase, Richard		02/01/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....32,137	.....46,686	.....	.....3,314	.....	.....3,314	.....	.....50,000	.....	.....	.....0	.....	02/01/2020.	1FE.....
57585@ MT 5	MASSACHUSETTS LOTTERY -Cianci, Christoph		03/04/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....30,042	.....43,661	.....	.....6,339	.....	.....6,339	.....	.....50,000	.....	.....	.....0	.....	03/04/2022.	1FE.....
57585@ MW 8	MASSACHUSETTS LOTTERY -Connor, Colleen M		02/24/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....33,839	.....49,522	.....	.....478	.....	.....478	.....	.....50,000	.....	.....	.....0	.....	02/24/2018.	1FE.....
57585@ N2 3	MASSACHUSETTS LOTTERY -Fischer, Sandra J		02/23/2018.	Redemption	100.0000.....	.....35,000	.....35,000	.....24,541	.....31,506	.....	.....3,494	.....	.....3,494	.....	.....35,000	.....	.....	.....0	.....	02/23/2021.	1FE.....
57585@ N5 6	MASSACHUSETTS LOTTERY -Millefoglie, Al		03/05/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....26,569	.....41,332	.....	.....8,668	.....	.....8,668	.....	.....50,000	.....	.....	.....0	.....	03/05/2023.	1FE.....
57585@ N7 2	MASSACHUSETTS LOTTERY -Williamson, Charl		02/11/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....27,889	.....36,329	.....	.....13,671	.....	.....13,671	.....	.....50,000	.....	.....	.....0	.....	02/11/2027.	1FE.....

QE05.4

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	For 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	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)
57585@ NC 1	MASSACHUSETTS LOTTERY -Lopez-Matute, Vic		01/07/2018	Redemption	100.0000	50,000	50,000	30,829	45,251		4,749		4,749		50,000			0		01/07/2021	1FE
57585@ ND 9	MASSACHUSETTS LOTTERY -Lupo, John 0.00		02/16/2018	Redemption	100.0000	50,000	50,000	28,252	40,950		9,050		9,050		50,000			0		02/16/2024	1FE
57585@ NF 4	MASSACHUSETTS LOTTERY -Murchison, Brenda		01/08/2018	Redemption	100.0000	50,000	50,000	30,687	44,040		5,960		5,960		50,000			0		01/08/2022	1FE
57585@ NR 8	MASSACHUSETTS LOTTERY -Fitzgerald, Marla		02/03/2018	Redemption	100.0000	50,000	50,000	33,386	48,182		1,818		1,818		50,000			0		02/03/2019	1FE
57585@ NT 4	MASSACHUSETTS LOTTERY -Hines, Michael F		03/11/2018	Redemption	100.0000	15,000	15,000	10,152	14,812		188		188		15,000			0		03/11/2018	1FE
57585@ P6 2	MASSACHUSETTS LOTTERY -Gauthier, Joel W.		01/08/2018	Redemption	100.0000	25,000	25,000	19,867	24,214		786		786		25,000			0		01/08/2019	1FE
57585@ P7 0	MASSACHUSETTS LOTTERY -Heard, Ruth (Cart		01/28/2018	Redemption	100.0000	30,500	30,500	20,336	26,534		3,966		3,966		30,500			0		01/28/2022	1FE
57585@ PK 1	MASSACHUSETTS LOTTERY -Beach, Paul W Sr		02/28/2018	Redemption	100.0000	50,000	50,000	34,678	49,512		488		488		50,000			0		02/28/2018	1FE
57585@ Q2 0	MASSACHUSETTS LOTTERY -Isa, Amy E. 0.0		01/02/2018	Redemption	100.0000	50,000	50,000	33,800	43,715		6,285		6,285		50,000			0		01/02/2022	1FE
57585@ Q7 9	MASSACHUSETTS LOTTERY -Obuchowski, Donal		01/09/2018	Redemption	100.0000	35,000	35,000	18,123	27,352		7,648		7,648		35,000			0		01/09/2025	1FE
57585@ Q8 7	MASSACHUSETTS LOTTERY -Pedro, Susan 0.		02/24/2018	Redemption	100.0000	35,000	35,000	22,460	29,331		5,669		5,669		35,000			0		02/24/2023	1FE
57585@ R2 9	MASSACHUSETTS LOTTERY -Ramirez, Jose A.		03/27/2018	Redemption	100.0000	50,000	50,000	22,201	35,159		14,841		14,841		50,000			0		03/27/2027	1FE
57585@ R4 5	MASSACHUSETTS LOTTERY -Ryan, Patricia J.		01/08/2018	Redemption	100.0000	25,101	25,101	13,610	18,365		6,736		6,736		25,101			0		01/08/2027	1FE
57585@ R5 2	MASSACHUSETTS LOTTERY -Silva, Gabriel (2		03/31/2018	Redemption	100.0000	62,000	62,000	35,135	47,628		14,372		14,372		62,000			0		03/31/2025	1FE
57585@ R9 4	MASSACHUSETTS LOTTERY -Lopez, Joaquin (2		03/19/2018	Redemption	100.0000	50,000	50,000	27,457	34,901		15,099		15,099		50,000			0		03/19/2028	1FE
57585@ RB 9	MASSACHUSETTS LOTTERY -Hyde, Jeffrey 0		02/01/2018	Redemption	100.0000	50,000	50,000	25,709	40,768		9,232		9,232		50,000			0		02/01/2024	1FE
57585@ RD 5	MASSACHUSETTS LOTTERY -Papageorgiou, Dem		03/07/2018	Redemption	100.0000	50,000	50,000	15,871	42,085		7,915		7,915		50,000			0		03/07/2022	1FE
57585@ RE 3	MASSACHUSETTS LOTTERY -Potts, David J		01/25/2018	Redemption	100.0000	50,000	50,000	32,773	46,943		3,057		3,057		50,000			0		01/25/2020	1FE
57585@ RH 6	MASSACHUSETTS LOTTERY -Codispoti, Santin		01/09/2018	Redemption	100.0000	50,000	50,000	21,385	44,929		5,071		5,071		50,000			0		01/09/2021	1FE
57585@ RJ 2	MASSACHUSETTS LOTTERY -Hewitt, Dennis J		01/21/2018	Redemption	100.0000	50,000	50,000	29,869	43,774		6,226		6,226		50,000			0		01/21/2022	1FE
57585@ RV 5	MASSACHUSETTS LOTTERY -Koskinen, Douglas		03/15/2018	Redemption	100.0000	50,000	50,000	28,412	40,195		9,805		9,805		50,000			0		03/15/2024	1FE
57585@ S4 4	MASSACHUSETTS LOTTERY -Superson, John		02/10/2018	Redemption	100.0000	50,000	50,000	30,886	39,235		10,765		10,765		50,000			0		02/10/2025	1FE
57585@ S7 7	MASSACHUSETTS LOTTERY -Bibi, Maqbool 0		01/12/2018	Redemption	100.0000	50,000	50,000	26,035	34,284		15,716		15,716		50,000			0		01/12/2029	1FE
57585@ SC 6	MASSACHUSETTS LOTTERY -Holliman, Ronald		01/03/2018	Redemption	100.0000	50,000	50,000	26,759	39,391		10,609		10,609		50,000			0		01/03/2025	1FE
57585@ SW 2	MASSACHUSETTS LOTTERY -Carsley, William		01/23/2018	Redemption	100.0000	97,235	97,235	58,484	87,031		10,204		10,204		97,235			0		01/23/2021	1FE
57585@ SZ 5	MASSACHUSETTS LOTTERY -Tabb, Kathleen F		01/30/2018	Redemption	100.0000	200,000	200,000	111,750	185,616		14,384		14,384		200,000			0		01/30/2020	1FE
57585@ T6 8	MASSACHUSETTS LOTTERY -Lombardi, Gerald		03/01/2018	Redemption	100.0000	37,989	37,989	20,771	27,492		10,497		10,497		37,989			0		03/01/2027	1FE
57585@ TF 8	MASSACHUSETTS LOTTERY -Camara, Aaron P		01/23/2018	Redemption	100.0000	7,445	7,445	4,016	5,818		1,627		1,627		7,445			0		01/23/2025	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	For rei gn	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	13 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)
57585@ TL 5	MASSACHUSETTS LOTTERY - Alessandri, Louis		02/21/2018	Redemption	100.0000	50,000	50,000	31,626	44,938		5,062		5,062		50,000			0		02/21/2021	1FE
57585@ TU 5	MASSACHUSETTS LOTTERY -Tingus, Christoph		02/12/2018	Redemption	100.0000	50,000	50,000	26,372	43,546		6,454		6,454		50,000			0		02/12/2022	1FE
57585@ TX 9	MASSACHUSETTS LOTTERY -James, Peter (3)		02/19/2018	Redemption	100.0000	50,000	50,000	22,086	44,736		5,264		5,264		50,000			0		02/19/2021	1FE
57585@ U4 1	MASSACHUSETTS LOTTERY -Stanchina, Darlen		02/18/2018	Redemption	100.0000	50,000	50,000	19,432	32,983		17,017		17,017		50,000			0		02/18/2029	1FE
57585@ U5 8	MASSACHUSETTS LOTTERY -Tartaro, Lena M.		03/27/2018	Redemption	100.0000	25,000	25,000	13,912	17,421		7,579		7,579		25,000			0		03/27/2028	1FE
57585@ U6 6	MASSACHUSETTS LOTTERY -Davis, Bryan 0.		02/20/2018	Redemption	100.0000	24,765	24,765	13,347	17,392		7,373		7,373		24,765			0		02/20/2028	1FE
57585@ U7 4	MASSACHUSETTS LOTTERY -Gbotee, Samuel A		03/13/2018	Redemption	100.0000	32,000	32,000	18,545	23,094		8,906		8,906		32,000			0		03/13/2027	1FE
57585@ UT 6	MASSACHUSETTS LOTTERY -Quinton, Charles		01/20/2018	Redemption	100.0000	75,000	75,000	51,716	74,731		269		269		75,000			0		01/20/2018	1FE
57585@ UZ 2	MASSACHUSETTS LOTTERY -Blount, Rashad J		02/12/2018	Redemption	100.0000	31,200	31,200	17,999	24,421		6,779		6,779		31,200			0		02/12/2026	1FE
57585@ V2 4	MASSACHUSETTS LOTTERY -Snay, Daniel T.		01/30/2018	Redemption	100.0000	87,579	87,579	43,622	62,189		25,390		25,390		87,579			0		01/30/2027	1FE
57585@ VB 4	MASSACHUSETTS LOTTERY -McGlinchey, Willi		03/15/2018	Redemption	100.0000	50,000	50,000	28,675	38,913		11,087		11,087		50,000			0		03/15/2026	1FE
57585@ VD 0	MASSACHUSETTS LOTTERY -Shanahan, Daniel		02/23/2018	Redemption	100.0000	50,000	50,000	29,703	40,966		9,034		9,034		50,000			0		02/23/2024	1FE
57585@ VE 8	MASSACHUSETTS LOTTERY -White, Michael R		03/16/2018	Redemption	100.0000	35,000	35,000	18,444	27,599		7,401		7,401		35,000			0		03/16/2025	1FE
57585@ VH 1	MASSACHUSETTS LOTTERY -Foy, Mary Jane		01/12/2018	Redemption	100.0000	50,000	50,000	28,390	38,681		11,319		11,319		50,000			0		01/12/2026	1FE
57585@ VL 2	MASSACHUSETTS LOTTERY -Ke, Karuna M. 0		01/30/2018	Redemption	100.0000	50,000	50,000	30,049	39,569		10,431		10,431		50,000			0		01/30/2026	1FE
57585@ VN 8	MASSACHUSETTS LOTTERY -Miele, Michael		01/22/2018	Redemption	100.0000	50,000	50,000	29,780	39,368		10,632		10,632		50,000			0		01/22/2026	1FE
57585@ VQ 1	MASSACHUSETTS LOTTERY -Blount, Rashad J.		02/12/2018	Redemption	100.0000	18,800	18,800	11,366	14,832		3,968		3,968		18,800			0		02/12/2026	1FE
57585@ VU 2	MASSACHUSETTS LOTTERY -Hucksam, Eric J.		01/14/2018	Redemption	100.0000	35,000	35,000	23,484	31,086		3,914		3,914		35,000			0		01/14/2022	1FE
57585@ W4 9	MASSACHUSETTS LOTTERY -Gjikuria, Tomi T.		01/23/2018	Redemption	100.0000	50,000	50,000	33,504	42,000		8,000		8,000		50,000			0		01/23/2023	1FE
57585@ WB 3	MASSACHUSETTS LOTTERY -Tkacz, Darla 0.		03/05/2018	Redemption	100.0000	17,337	17,337	12,493	16,241		1,096		1,096		17,337			0		03/05/2020	1FE
57585@ WD 9	MASSACHUSETTS LOTTERY -Bitsikas, Peter		01/10/2018	Redemption	100.0000	50,000	50,000	35,301	45,903		4,097		4,097		50,000			0		01/10/2021	1FE
57585@ WJ 6	MASSACHUSETTS LOTTERY -Zuben, Dawn M.		02/16/2018	Redemption	100.0000	50,000	50,000	29,955	39,147		10,853		10,853		50,000			0		02/16/2026	1FE
57585@ WM 9	MASSACHUSETTS LOTTERY -Brueggeman, Dana		01/06/2018	Redemption	100.0000	50,000	50,000	31,287	41,251		8,749		8,749		50,000			0		01/06/2025	1FE
57585@ WN 7	MASSACHUSETTS LOTTERY -Dallis, Margaret		01/31/2018	Redemption	100.0000	50,000	50,000	24,067	41,593		8,407		8,407		50,000			0		01/31/2024	1FE
57585@ WR 8	MASSACHUSETTS LOTTERY -Sahatjian, John		02/10/2018	Redemption	100.0000	50,000	50,000	24,193	40,367		9,633		9,633		50,000			0		02/10/2025	1FE
57585@ WU 1	MASSACHUSETTS LOTTERY -White, Michael R.		03/16/2018	Redemption	100.0000	65,000	65,000	39,382	52,614		12,386		12,386		65,000			0		03/16/2025	1FE
57585@ WY 3	MASSACHUSETTS LOTTERY -Eden, Mark (2)		03/28/2018	Redemption	100.0000	50,000	50,000	29,976	43,885		6,115		6,115		50,000			0		03/28/2022	1FE
57585@ X5 5	MASSACHUSETTS LOTTERY -Morris, Maureen L		03/02/2018	Redemption	100.0000	25,000	25,000	13,321	16,439		8,561		8,561		25,000			0		03/02/2030	1FE
57585@ XA 4	MASSACHUSETTS LOTTERY -Howarth, Heidi E.		03/05/2018	Redemption	100.0000	17,800	17,800	11,244	14,197		3,603		3,603		17,800			0		03/05/2026	1FE

QE05.6

SCHEDULE D - PART 4

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

QE05.7

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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	13 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)
57585@ XH 9	MASSACHUSETTS LOTTERY -Kelley, David 0		03/29/2018.	Redemption	100.0000	50,000	50,000	19,606	37,989		12,011		12,011		50,000			0		03/29/2026.	1FE
57585@ XJ 5	MASSACHUSETTS LOTTERY -Rivera, Karina Y.		01/16/2018.	Redemption	100.0000	17,087	17,087	11,666	15,304		1,783		1,783		17,087			0		01/16/2022.	1FE
57585@ XP 1	MASSACHUSETTS LOTTERY -Hilshey, Harold O		01/02/2018.	Redemption	100.0000	50,000	50,000	28,341	37,720		12,280		12,280		50,000			0		01/02/2027.	1FE
57585@ XS 5	MASSACHUSETTS LOTTERY -McCarthy, John		03/02/2018.	Redemption	100.0000	50,000	50,000	25,703	38,398		11,602		11,602		50,000			0		03/02/2026.	1FE
57585@ XX 4	MASSACHUSETTS LOTTERY -Frederi		01/04/2018.	Redemption	100.0000	50,000	50,000	22,146	37,556		12,444		12,444		50,000			0		01/04/2027.	1FE
57585@ YA 3	MASSACHUSETTS LOTTERY -Obuchowski, Donal		01/09/2018.	Redemption	100.0000	15,000	15,000	8,468	12,099		2,901		2,901		15,000			0		01/09/2025.	1FE
57585@ YC 9	MASSACHUSETTS LOTTERY -Smith, Alan 0.0		02/05/2018.	Redemption	100.0000	15,000	15,000	9,681	12,824		2,176		2,176		15,000			0		02/05/2023.	1FE
57585@ YG 0	MASSACHUSETTS LOTTERY -Camara, Aaron P.		01/23/2018.	Redemption	100.0000	42,555	42,555	25,258	34,223		8,332		8,332		42,555			0		01/23/2025.	1FE
57585@ YK 1	MASSACHUSETTS LOTTERY -Lach, Pickens J.		02/28/2018.	Redemption	100.0000	50,000	50,000	28,524	37,480		12,520		12,520		50,000			0		02/28/2027.	1FE
57585@ YP 0	MASSACHUSETTS LOTTERY -One and One LLC		02/25/2018.	Redemption	100.0000	50,000	50,000	28,064	37,248		12,752		12,752		50,000			0		02/25/2027.	1FE
57585@ YZ 8	MASSACHUSETTS LOTTERY -Penta, Denise L.		01/13/2018.	Redemption	100.0000	35,000	35,000	22,065	29,031		5,969		5,969		35,000			0		01/13/2024.	1FE
57585@ ZA 2	MASSACHUSETTS LOTTERY -Szurley, Beverly		02/13/2018.	Redemption	100.0000	50,000	50,000	28,180	39,976		10,024		10,024		50,000			0		02/13/2025.	1FE
57585@ ZB 0	MASSACHUSETTS LOTTERY -Blake, Richard D.		02/04/2018.	Redemption	100.0000	50,000	50,000	29,330	48,159		1,841		1,841		50,000			0		02/04/2019.	1FE
57585@ ZC 8	MASSACHUSETTS LOTTERY -Bou-Nassif, Edwar		02/04/2018.	Redemption	100.0000	50,000	50,000	28,910	37,704		12,296		12,296		50,000			0		02/04/2027.	1FE
57585@ ZD 6	MASSACHUSETTS LOTTERY -FC Family Trust		02/28/2018.	Redemption	100.0000	50,000	50,000	28,763	37,525		12,475		12,475		50,000			0		02/28/2027.	1FE
57585@ ZG 9	MASSACHUSETTS LOTTERY -Kirkwood, Elizabe		03/29/2018.	Redemption	100.0000	50,000	50,000	29,646	38,669		11,331		11,331		50,000			0		03/29/2026.	1FE
57585@ ZH 7	MASSACHUSETTS LOTTERY -Lee, Terence E. (		01/26/2018.	Redemption	100.0000	40,000	40,000	20,565	33,995		6,005		6,005		40,000			0		01/26/2023.	1FE
57585@ ZK 0	MASSACHUSETTS LOTTERY -Bellows, Jared (3		02/11/2018.	Redemption	100.0000	50,000	50,000	24,173	43,869		6,131		6,131		50,000			0		02/11/2022.	1FE
57585@ ZN 4	MASSACHUSETTS LOTTERY -Borey, Anissa (2)		01/09/2018.	Redemption	100.0000	50,000	50,000	27,836	40,510		9,490		9,490		50,000			0		01/09/2025.	1FE
57585@ ZS 3	MASSACHUSETTS LOTTERY -Joyce, Francis (3		03/11/2018.	Redemption	100.0000	50,000	50,000	26,206	42,477		7,523		7,523		50,000			0		03/11/2023.	1FE
57585@ ZY 0	MASSACHUSETTS LOTTERY -Medeiros, David		02/09/2018.	Redemption	100.0000	50,000	50,000	36,150	46,946		3,054		3,054		50,000			0		02/09/2020.	1FE
59464@ GV 9	MICHIGAN LOTTERY -Reed, Virlesa S. 0.0		01/15/2018.	Redemption	100.0000	25,000	25,000	13,126	17,540		7,460		7,460		25,000			0		01/15/2028.	1FE
59464@ GX 5	MICHIGAN LOTTERY -Reed, Virlesa S. (2)		01/15/2018.	Redemption	100.0000	25,000	25,000	13,377	17,613		7,387		7,387		25,000			0		01/15/2028.	1FE
59464@ GY 3	MICHIGAN LOTTERY -Morton, Linda L. (2)		03/03/2018.	Redemption	100.0000	65,000	65,000	36,043	53,814		11,186		11,186		65,000			0		03/03/2023.	1FE
64605* RS 6	NEW JERSEY LOTTERY -Clock, Dwight (2)		01/25/2018.	Redemption	100.0000	2,600	2,600	1,763	2,590		10		10		2,600			0		01/25/2018.	1FE
64605* SU 0	NEW JERSEY LOTTERY -Clock, Dwight (3)		01/25/2018.	Redemption	100.0000	5,200	5,200	3,442	5,178		22		22		5,200			0		01/25/2018.	1FE
64605* SV 8	NEW JERSEY LOTTERY -DeJesus, Victor 0.		01/10/2018.	Redemption	100.0000	5,500	5,500	3,675	5,492		8		8		5,500			0		01/10/2018.	1FE
64605* SZ 9	NEW JERSEY LOTTERY -Kern, Fred C Jr 0.		01/23/2018.	Redemption	100.0000	13,000	13,000	8,433	12,399		601		601		13,000			0		07/23/2019.	1FE
64605* TY 1	NEW JERSEY LOTTERY -Clock, Dwight (4)		01/25/2018.	Redemption	100.0000	5,200	5,200	3,580	5,180		20		20		5,200			0		01/25/2018.	1FE
64605* UJ 2	NEW JERSEY LOTTERY -Walsh, Phyllis 0.0		01/23/2018.	Redemption	100.0000	11,500	11,500	7,246	10,974		526		526		11,500			0		04/23/2019.	1FE

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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	13 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)
64605* UV 5	NEW JERSEY LOTTERY -Williams, Otis		03/28/2018	Redemption	100.0000	13,000	13,000	8,090	11,663		1,337		1,337		13,000			0		03/28/2021	1FE
64605* VT 9	NEW JERSEY LOTTERY -Heart, David J.		02/23/2018	Redemption	100.0000	21,361	21,361	15,439	20,053		1,307		1,307		21,361			0		02/23/2020	1FE
64605* VV 4	NEW JERSEY LOTTERY -Taylor, George		01/15/2018	Redemption	100.0000	11,000	11,000	6,861	10,149		851		851		11,000			0		10/15/2020	1FE
64605* VY 8	NEW JERSEY LOTTERY -Landis, Elton L.		03/10/2018	Redemption	100.0000	13,000	13,000	8,268	10,606		2,394		2,394		13,000			0		12/10/2024	1FE
64605* VZ 5	NEW JERSEY LOTTERY -Rodriguez, Carmen A.		02/24/2018	Redemption	100.0000	13,000	13,000	6,427	11,553		1,447		1,447		13,000			0		05/24/2021	1FE
64605* WA 9	NEW JERSEY LOTTERY -Rosado, Erik M.		03/07/2018	Redemption	100.0000	10,718	10,718	7,298	9,508		1,210		1,210		10,718			0		12/07/2021	1FE
64605* WB 7	NEW JERSEY LOTTERY -Waters, Edward III		02/02/2018	Redemption	100.0000	13,000	13,000	8,063	10,414		2,586		2,586		13,000			0		05/02/2025	1FE
64605* WH 4	NEW JERSEY LOTTERY -Porch, Eric W.		02/24/2018	Redemption	100.0000	13,000	13,000	9,211	12,143		857		857		13,000			0		11/24/2019	1FE
64605* WJ 0	NEW JERSEY LOTTERY -Foy, Tyler		01/02/2018	Redemption	100.0000	6,500	6,500	4,102	5,225		1,275		1,275		6,500			0		10/02/2024	1FE
64605* WK 7	NEW JERSEY LOTTERY -Foy, Tyler (2)		01/02/2018	Redemption	100.0000	6,100	6,100	3,457	4,490		1,610		1,610		6,100			0		01/02/2026	1FE
64605* WL 5	NEW JERSEY LOTTERY -Meenan, Heather O.		02/03/2018	Redemption	100.0000	8,200	8,200	5,734	7,481		719		719		8,200			0		11/03/2020	1FE
64605* WM 3	NEW JERSEY LOTTERY -McLaughlin, Jacqueli		03/22/2018	Redemption	100.0000	8,000	8,000	5,441	6,966		1,034		1,034		8,000			0		12/22/2021	1FE
64605* WN 1	NEW JERSEY LOTTERY -Glover, Michelle A.		03/05/2018	Redemption	100.0000	5,449	5,449	2,951	3,891		1,558		1,558		5,449			0		03/05/2026	1FE
64605* WP 6	NEW JERSEY LOTTERY -McLaughlin, Jacqueli		03/22/2018	Redemption	100.0000	5,000	5,000	2,672	3,666		1,334		1,334		5,000			0		03/22/2024	1FE
64605* WQ 4	NEW JERSEY LOTTERY -Orzol, Edward (2)		01/21/2018	Redemption	100.0000	13,000	13,000	8,376	11,539		1,461		1,461		13,000			0		07/21/2021	1FE
64605* WS 0	NEW JERSEY LOTTERY -Sager, Ellen		01/05/2018	Redemption	100.0000	13,000	13,000	8,569	10,078		2,922		2,922		13,000			0		10/05/2026	1FE
64605* WW 1	NEW JERSEY LOTTERY -Carbone, Lisa		03/20/2018	Redemption	100.0000	6,500	6,500	5,126	5,623		877		877		6,500			0		06/20/2024	1FE
64982* AA 6	NEW YORK LOTTERY -Carbone, Vincent J. (2)		02/15/2018	Redemption	100.0000	32,500	32,500	16,347	29,090		3,410		3,410		32,500			0		11/15/2020	1FE
64982* AF 5	NEW YORK LOTTERY -Owens, Gary F.		02/15/2018	Redemption	100.0000	12,127	12,127	6,710	8,980		3,147		3,147		12,127			0		05/15/2026	1FE
64982* AG 3	NEW YORK LOTTERY -Shuyeninov, Valery		02/15/2018	Redemption	100.0000	26,163	26,163	13,662	18,787		7,376		7,376		26,163			0		02/15/2027	1FE
64982* AJ 7	NEW YORK LOTTERY -Fabiano, Frances		03/15/2018	Redemption	100.0000	25,997	25,997	15,008	19,350		6,647		6,647		25,997			0		03/15/2026	1FE
64982* AK 4	NEW YORK LOTTERY -He, Li Quan (2)		02/15/2018	Redemption	100.0000	32,500	32,500	19,882	30,653		1,847		1,847		32,500			0		08/15/2019	1FE
64982* AM 0	NEW YORK LOTTERY -Zheng, Fa		03/15/2018	Redemption	100.0000	50,000	50,000	26,552	34,496		15,504		15,504		50,000			0		03/15/2028	1FE
64982* AN 8	NEW YORK LOTTERY -Davids, Dolphe R.		01/15/2018	Redemption	100.0000	35,000	35,000	19,673	26,383		8,617		8,617		35,000			0		01/15/2026	1FE
64982* AT 5	NEW YORK LOTTERY -Shuyeninov, Valery (2)		02/15/2018	Redemption	100.0000	23,837	23,837	13,509	17,276		6,561		6,561		23,837			0		02/15/2027	1FE
64982* AW 8	NEW YORK LOTTERY -Gentile, George H.		02/15/2018	Redemption	100.0000	50,000	50,000	37,681	48,004		1,996		1,996		50,000			0		02/15/2019	1FE
64982* BE 7	NEW YORK LOTTERY -O'Connell, Patrick L.		03/15/2018	Redemption	100.0000	40,000	40,000	26,416	36,829		3,171		3,171		40,000			0		03/15/2020	1FE
64982* BK 3	NEW YORK LOTTERY -Zhang, Li Hua		03/15/2018	Redemption	100.0000	50,000	50,000	27,501	34,869		15,131		15,131		50,000			0		03/15/2028	1FE
64982* DG 0	NEW YORK LOTTERY -Leonard, Carol L.		02/15/2018	Redemption	100.0000	50,000	50,000	28,888	34,199		15,801		15,801		50,000			0		02/15/2030	1FE

QE05.8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	13 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)
64982*	EE 4		02/15/2018	NEW YORK LOTTERY -Maselli, Darlene M.	100.0000	35,071	35,071	25,324	26,453		8,618		8,618		35,071			0		02/15/2031	1FE
64982*	GJ 1		03/15/2018	NEW YORK LOTTERY -Williams, Angela 0.0	100.0000	50,000	50,000	36,631	37,403		12,597		12,597		50,000			0		03/15/2032	1FE
64982*	GL 6		02/15/2018	NEW YORK LOTTERY -De La Roca, Elifido 0	100.0000	150,000	150,000	116,946	118,613		31,387		31,387		150,000			0		02/15/2030	1FE
64982@	A8 9		01/15/2018	NEW YORK LOTTERY -Ross, James Estate of	100.0000	61,600	61,600	31,995	49,118		12,482		12,482		61,600			0		01/15/2025	1FE
64982@	A9 7		01/15/2018	NEW YORK LOTTERY -Sackelos, James R (2)	100.0000	91,500	91,500	47,395	81,814		9,686		9,686		91,500			0		01/15/2021	1FE
64982@	B2 1		02/15/2018	NEW YORK LOTTERY -Sequerth, George J III	100.0000	10,000	10,000	6,624	9,709		291		291		10,000			0		11/15/2018	1FE
64982@	B9 6		02/15/2018	NEW YORK LOTTERY -Arthur, Mary E 0.000	100.0000	368,000	368,000	150,234	311,560		56,440		56,440		368,000			0		02/15/2023	1FE
64982@	D6 0		01/15/2018	NEW YORK LOTTERY -Sackelos, James R (3)	100.0000	86,923	86,923	57,712	86,709		214		214		86,923			0		01/15/2018	1FE
64982@	F4 3		02/15/2018	NEW YORK LOTTERY -Cortes, Jose (2) 0.0	100.0000	13,000	13,000	5,898	11,787		1,213		1,213		13,000			0		11/15/2020	1FE
64982@	F6 8		02/15/2018	NEW YORK LOTTERY -Hartling, Edward H 0	100.0000	13,000	13,000	8,110	11,424		1,576		1,576		13,000			0		02/15/2022	1FE
64982@	G3 4		02/15/2018	NEW YORK LOTTERY -Morrisette, Marlene	100.0000	13,000	13,000	7,830	11,059		1,941		1,941		13,000			0		02/15/2023	1FE
64982@	G5 9		02/15/2018	NEW YORK LOTTERY -Vargas, David (2) 0.	100.0000	7,000	7,000	3,775	6,083		917		917		7,000			0		05/15/2022	1FE
64982@	G6 7		03/15/2018	NEW YORK LOTTERY -Collins, Pam 0.000%	100.0000	14,476	14,476	8,034	11,728		2,748		2,748		14,476			0		03/15/2024	1FE
64982@	G7 5		03/15/2018	NEW YORK LOTTERY -Collins, Pam (2) 0.0	100.0000	45,524	45,524	25,745	37,041		8,484		8,484		45,524			0		03/15/2024	1FE
64982@	G9 1		03/15/2018	NEW YORK LOTTERY -Montero, Jose R 0.00	100.0000	50,000	50,000	28,250	40,730		9,270		9,270		50,000			0		03/15/2024	1FE
64982@	H3 3		02/15/2018	NEW YORK LOTTERY -Rivera-Diaz, Romilda (	100.0000	13,000	13,000	4,348	10,685		2,315		2,315		13,000			0		02/15/2023	1FE
64982@	H9 0		02/15/2018	NEW YORK LOTTERY -Ruvinov, Rabo 0.000%	100.0000	100,000	100,000	58,528	84,199		15,801		15,801		100,000			0		02/15/2023	1FE
64982@	J6 4		03/15/2018	NEW YORK LOTTERY -Collins, Pam (3) 0.0	100.0000	40,000	40,000	22,676	32,357		7,643		7,643		40,000			0		03/15/2024	1FE
64982@	JD 9		03/15/2018	NEW YORK LOTTERY -Browne, Raymond W 0.	100.0000	100,000	100,000	44,134	87,637		12,363		12,363		100,000			0		03/15/2021	1FE
64982@	M2 9		02/15/2018	NEW YORK LOTTERY -Schmitt, Bryan M. 0.	100.0000	7,266	7,266	4,575	7,055		211		211		7,266			0		11/15/2018	1FE
64982@	M6 0		03/15/2018	NEW YORK LOTTERY -Frazier, Carmen 0.00	100.0000	32,000	32,000	17,798	25,299		6,701		6,701		32,000			0		03/15/2025	1FE
64982@	M9 4		02/15/2018	NEW YORK LOTTERY -Thorpe, Bernice E. 0	100.0000	13,000	13,000	8,073	10,324		2,676		2,676		13,000			0		02/15/2026	1FE
64982@	N2 8		02/15/2018	NEW YORK LOTTERY -Thorpe, Roy A. 0.000	100.0000	13,000	13,000	8,073	10,324		2,676		2,676		13,000			0		02/15/2026	1FE
64982@	N6 9		02/15/2018	NEW YORK LOTTERY -Gutierrez, Vilma G.	100.0000	8,960	8,960	6,176	7,858		1,102		1,102		8,960			0		11/15/2022	1FE
64982@	N7 7		01/15/2018	NEW YORK LOTTERY -Singh, Deonauth 0.00	100.0000	25,499	25,499	19,686	25,445		54		54		25,499			0		01/15/2018	1FE
64982@	NT 9		03/15/2018	NEW YORK LOTTERY -Dimopoulos, Andreas (2	100.0000	352,500	352,500	118,116	304,717		47,783		47,783		352,500			0		03/15/2022	1FE
64982@	NU 6		03/15/2018	NEW YORK LOTTERY -Dimopoulos, Dorothy	100.0000	352,500	352,500	118,116	304,717		47,783		47,783		352,500			0		03/15/2022	1FE
64982@	P4 2		01/15/2018	NEW YORK LOTTERY -Torres, Maria T. 0.0	100.0000	50,000	50,000	38,344	49,893		107		107		50,000			0		01/15/2018	1FE

QE05.9

SCHEDULE D - PART 4

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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)
64982@ Q4 1	NEW YORK LOTTERY -Gilbert, Maxine 0.00	..	03/15/2018.	Redemption	100.0000.....	.....29,000	.....29,000	.....15,280	.....21,304	.....	.....7,696	.....	.....7,696	.....	.....29,000	.....	.....	.....0	.....	03/15/2027.	1FE.....
64982@ Q6 6	NEW YORK LOTTERY -Haner, Ginnie L. 0.0	..	02/15/2018.	Redemption	100.0000.....	.....7,500	.....7,500	.....4,512	.....5,309	.....	.....2,191	.....	.....2,191	.....	.....7,500	.....	.....	.....0	.....	08/15/2025.	1FE.....
64982@ Q7 4	NEW YORK LOTTERY -McCabe, George 0.000	..	02/15/2018.	Redemption	100.0000.....	.....10,000	.....10,000	.....7,358	.....9,921	.....	.....79	.....	.....79	.....	.....10,000	.....	.....	.....0	.....	02/15/2018.	1FE.....
64982@ Q8 2	NEW YORK LOTTERY -Mitchell, Elsie L. 0	..	03/15/2018.	Redemption	100.0000.....	.....150,000	.....150,000	.....84,742	.....112,101	.....	.....37,899	.....	.....37,899	.....	.....150,000	.....	.....	.....0	.....	03/15/2027.	1FE.....
64982@ R4 0	NEW YORK LOTTERY -Crosby, James A. 0.0	..	02/15/2018.	Redemption	100.0000.....	.....6,500	.....6,500	.....4,835	.....6,398	.....	.....102	.....	.....102	.....	.....6,500	.....	.....	.....0	.....	05/15/2018.	1FE.....
64982@ RS 7	NEW YORK LOTTERY -Fernandez, Jose I (2)	..	03/15/2018.	Redemption	100.0000.....	.....528,750	.....528,750	.....211,179	.....444,988	.....	.....83,763	.....	.....83,763	.....	.....528,750	.....	.....	.....0	.....	03/15/2022.	1FE.....
64982@ SY 3	NEW YORK LOTTERY -Sollars, Donald E (2)	..	02/15/2018.	Redemption	100.0000.....	.....13,000	.....13,000	.....6,394	.....12,556	.....	.....444	.....	.....444	.....	.....13,000	.....	.....	.....0	.....	11/15/2018.	1FE.....
64982@ TC 0	NEW YORK LOTTERY -Martinez, Hector (2)	..	02/15/2018.	Redemption	100.0000.....	.....13,000	.....13,000	.....5,970	.....12,327	.....	.....673	.....	.....673	.....	.....13,000	.....	.....	.....0	.....	05/15/2019.	1FE.....
64982@ TE 6	NEW YORK LOTTERY -Golub, Inessa 0.000%	..	02/15/2018.	Redemption	100.0000.....	.....6,500	.....6,500	.....3,250	.....6,442	.....	.....58	.....	.....58	.....	.....6,500	.....	.....	.....0	.....	02/15/2018.	1FE.....
64982@ UH 7	NEW YORK LOTTERY -Golub, Vladimir 0.00	..	02/15/2018.	Redemption	100.0000.....	.....6,500	.....6,500	.....3,361	.....6,395	.....	.....105	.....	.....105	.....	.....6,500	.....	.....	.....0	.....	05/15/2018.	1FE.....
64982@ VW 3	NEW YORK LOTTERY -Diaz, Raymond 0.000%	..	03/15/2018.	Redemption	100.0000.....	.....12,500	.....12,500	.....11,274	.....12,040	.....	.....460	.....	.....460	.....	.....12,500	.....	.....	.....0	.....	03/15/2021.	1FE.....
64982@ VX 1	NEW YORK LOTTERY -Diaz, Raymond (2) 0.	..	03/15/2018.	Redemption	100.0000.....	.....12,500	.....12,500	.....7,562	.....11,320	.....	.....1,180	.....	.....1,180	.....	.....12,500	.....	.....	.....0	.....	03/15/2021.	1FE.....
64982@ W6 9	NEW YORK LOTTERY -Gallegos, Lourdes G.	..	02/15/2018.	Redemption	100.0000.....	.....26,000	.....26,000	.....19,234	.....25,137	.....	.....863	.....	.....863	.....	.....26,000	.....	.....	.....0	.....	11/15/2018.	1FE.....
64982@ W9 3	NEW YORK LOTTERY -LeBlanc, Carol G. 0.	..	02/15/2018.	Redemption	100.0000.....	.....5,750	.....5,750	.....3,220	.....4,222	.....	.....1,528	.....	.....1,528	.....	.....5,750	.....	.....	.....0	.....	08/15/2026.	1FE.....
64982@ WA 0	NEW YORK LOTTERY -Leary, David 0.000%	..	02/15/2018.	Redemption	100.0000.....	.....10,000	.....10,000	.....3,013	.....8,063	.....	.....1,937	.....	.....1,937	.....	.....10,000	.....	.....	.....0	.....	11/15/2023.	1FE.....
64982@ WC 6	NEW YORK LOTTERY -Olbribe, Jacques 0.	..	02/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....30,073	.....45,459	.....	.....4,541	.....	.....4,541	.....	.....50,000	.....	.....	.....0	.....	02/15/2021.	1FE.....
64982@ WG 7	NEW YORK LOTTERY -Win, Lay 0.000% 03/1	..	03/15/2018.	Redemption	100.0000.....	.....25,000	.....25,000	.....14,582	.....22,470	.....	.....2,530	.....	.....2,530	.....	.....25,000	.....	.....	.....0	.....	03/15/2021.	1FE.....
64982@ X2 7	NEW YORK LOTTERY -Cobb, Annette 0.000%	..	02/15/2018.	Redemption	100.0000.....	.....7,425	.....7,425	.....4,509	.....5,860	.....	.....1,565	.....	.....1,565	.....	.....7,425	.....	.....	.....0	.....	11/15/2024.	1FE.....
64982@ X5 0	NEW YORK LOTTERY -DeClerck, Brittanie	..	03/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....26,019	.....34,501	.....	.....15,499	.....	.....15,499	.....	.....50,000	.....	.....	.....0	.....	03/15/2028.	1FE.....
64982@ X6 8	NEW YORK LOTTERY -Diaz, Catalina 0.000	..	02/15/2018.	Redemption	100.0000.....	.....25,000	.....25,000	.....12,847	.....17,141	.....	.....7,859	.....	.....7,859	.....	.....25,000	.....	.....	.....0	.....	02/15/2028.	1FE.....
64982@ X7 6	NEW YORK LOTTERY -Kisacky, Rana J. 0.0	..	01/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....26,262	.....34,944	.....	.....15,056	.....	.....15,056	.....	.....50,000	.....	.....	.....0	.....	01/15/2028.	1FE.....
64982@ XJ 0	NEW YORK LOTTERY -Cabrera, Livia 0.000	..	03/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....28,165	.....46,362	.....	.....3,638	.....	.....3,638	.....	.....50,000	.....	.....	.....0	.....	03/15/2020.	1FE.....
64982@ XQ 4	NEW YORK LOTTERY -Pietrowski, Ronald 0	..	01/15/2018.	Redemption	100.0000.....	.....15,000	.....15,000	.....8,609	.....13,179	.....	.....1,821	.....	.....1,821	.....	.....15,000	.....	.....	.....0	.....	01/15/2022.	1FE.....
64982@ XS 0	NEW YORK LOTTERY -Wagner, Joyce A 0.00	..	01/15/2018.	Redemption	100.0000.....	.....235,000	.....235,000	.....115,483	.....184,242	.....	.....50,758	.....	.....50,758	.....	.....235,000	.....	.....	.....0	.....	01/15/2026.	1FE.....
64982@ XT 8	NEW YORK LOTTERY -Wagner, Joyce A (2)	..	01/15/2018.	Redemption	100.0000.....	.....152,000	.....152,000	.....53,226	.....114,414	.....	.....37,586	.....	.....37,586	.....	.....152,000	.....	.....	.....0	.....	01/15/2026.	1FE.....
64982@ XX 9	NEW YORK LOTTERY -Cabrera, Livia T (2)	..	03/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....26,489	.....46,193	.....	.....3,807	.....	.....3,807	.....	.....50,000	.....	.....	.....0	.....	03/15/2020.	1FE.....
64982@ XZ 4	NEW YORK LOTTERY -Febles, Hector S 0.0	..	02/15/2018.	Redemption	100.0000.....	.....32,500	.....32,500	.....17,182	.....29,147	.....	.....3,353	.....	.....3,353	.....	.....32,500	.....	.....	.....0	.....	05/15/2021.	1FE.....
64982@ Y6 7	NEW YORK LOTTERY -Segundo, Severino 0.	..	01/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....36,251	.....48,174	.....	.....1,826	.....	.....1,826	.....	.....50,000	.....	.....	.....0	.....	01/15/2019.	1FE.....
64982@ Y7 5	NEW YORK LOTTERY -Singh, Deonauth (2)	..	01/15/2018.	Redemption	100.0000.....	.....44,800	.....44,800	.....22,398	.....34,196	.....	.....10,604	.....	.....10,604	.....	.....44,800	.....	.....	.....0	.....	01/15/2025.	1FE.....
64982@ Y8 3	NEW YORK LOTTERY -Stewart (2), Basil 0	..	02/15/2018.	Redemption	100.0000.....	.....7,000	.....7,000	.....4,864	.....6,469	.....	.....531	.....	.....531	.....	.....7,000	.....	.....	.....0	.....	02/15/2020.	1FE.....

SCHEDULE D - PART 4

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

QE05.11

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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	13 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)
64982@ YF 7	NEW YORK LOTTERY -Kuhl, Karen D 0.000%		01/15/2018.	Redemption	100.0000.....	.....14,000	.....14,000	.....7,883	.....12,314		.....1,686		.....1,686		.....14,000			.....0		01/15/2022.	1FE.....
64982@ YK 6	NEW YORK LOTTERY -Prado, Marco S 0.000		01/15/2018.	Redemption	100.0000.....	.....250,000	.....250,000	.....153,729	.....223,660		.....26,340		.....26,340		.....250,000			.....0		01/15/2022.	1FE.....
64982@ YL 4	NEW YORK LOTTERY -Rog, John (2) 0.000%		02/15/2018.	Redemption	100.0000.....	.....13,000	.....13,000	.....8,194	.....12,608		.....392		.....392		.....13,000			.....0		11/15/2018.	1FE.....
64982@ YW 0	NEW YORK LOTTERY -Almonte, Ramon 0.000		01/20/2018.	Redemption	100.0000.....	.....250,000	.....250,000	.....146,760	.....215,339		.....34,661		.....34,661		.....250,000			.....0		01/20/2023.	1FE.....
64982@ ZE 9	NEW YORK LOTTERY -Febles, Hector (2) 0		02/15/2018.	Redemption	100.0000.....	.....22,500	.....22,500	.....12,148	.....20,167		.....2,333		.....2,333		.....22,500			.....0		05/15/2021.	1FE.....
64982@ ZP 4	NEW YORK LOTTERY -Hernandez, Jose L 0.		02/15/2018.	Redemption	100.0000.....	.....13,000	.....13,000	.....7,378	.....11,145		.....1,855		.....1,855		.....13,000			.....0		05/15/2022.	1FE.....
64982@ ZQ 2	NEW YORK LOTTERY -Herring, Rodney (2)		02/15/2018.	Redemption	100.0000.....	.....10,000	.....10,000	.....4,157	.....8,953		.....1,047		.....1,047		.....10,000			.....0		11/15/2020.	1FE.....
64982@ ZV 1	NEW YORK LOTTERY -Kozemko, Karl A 0.00		02/15/2018.	Redemption	100.0000.....	.....100,000	.....100,000	.....57,664	.....84,831		.....15,169		.....15,169		.....100,000			.....0		02/15/2023.	1FE.....
64982@ ZW 9	NEW YORK LOTTERY -Kuhl, Karen D (2) 0.		01/15/2018.	Redemption	100.0000.....	.....36,000	.....36,000	.....20,814	.....31,684		.....4,316		.....4,316		.....36,000			.....0		01/15/2022.	1FE.....
64982@ ZY 5	NEW YORK LOTTERY -Malaspina, Maria 0.0		01/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....27,772	.....42,297		.....7,703		.....7,703		.....50,000			.....0		01/15/2023.	1FE.....
67758* AK 9	OHIO LOTTERY -Hammond, Josephine G 0.0		03/04/2018.	Redemption	100.0000.....	.....85,470	.....85,470	.....53,262	.....79,528		.....5,942		.....5,942		.....85,470			.....0		03/04/2020.	1FE.....
67758* BB 8	OHIO LOTTERY -Harmon, Ollie E 0.000% 0		01/13/2018.	Redemption	100.0000.....	.....31,250	.....31,250	.....13,099	.....19,364		.....11,886		.....11,886		.....31,250			.....0		01/13/2032.	1FE.....
67758* BH 5	OHIO LOTTERY -Schliecker, Beulah 0.000		01/04/2018.	Redemption	100.0000.....	.....31,250	.....31,250	.....13,559	.....19,952		.....11,298		.....11,298		.....31,250			.....0		01/04/2032.	1FE.....
67758* BJ 1	OHIO LOTTERY -Sestak, Angela L 0.000%		03/15/2018.	Redemption	100.0000.....	.....76,923	.....76,923	.....42,636	.....64,533		.....12,390		.....12,390		.....76,923			.....0		03/15/2023.	1FE.....
67758* BK 8	OHIO LOTTERY -Slone, Hatty 0.000%		01/04/2018.	Redemption	100.0000.....	.....31,250	.....31,250	.....13,559	.....19,952		.....11,298		.....11,298		.....31,250			.....0		01/04/2032.	1FE.....
67758* BT 9	OHIO LOTTERY -Shriver, Patricia A 0.00		03/29/2018.	Redemption	100.0000.....	.....59,172	.....59,172	.....37,234	.....54,658		.....4,513		.....4,513		.....59,172			.....0		03/29/2020.	1FE.....
67758* BW 2	OHIO LOTTERY -Thorp, Lenora B 0.000% 0		01/15/2018.	Redemption	100.0000.....	.....31,250	.....31,250	.....14,035	.....19,975		.....11,275		.....11,275		.....31,250			.....0		01/15/2032.	1FE.....
67758* BZ 5	OHIO LOTTERY -Ishmael, Terry J 0.000%		01/07/2018.	Redemption	100.0000.....	.....250,000	.....250,000	.....113,285	.....161,490		.....88,510		.....88,510		.....250,000			.....0		01/07/2032.	1FE.....
67758* CD 3	OHIO LOTTERY -Akers, Suzanne 0.000% 01		01/31/2018.	Redemption	100.0000.....	.....15,000	.....15,000	.....10,001	.....14,435		.....565		.....565		.....15,000			.....0		01/31/2019.	1FE.....
67758* CQ 4	OHIO LOTTERY -Thierfelder, J. Scott 0.00		02/15/2018.	Redemption	100.0000.....	.....17,542	.....17,542	.....11,804	.....15,492		.....2,050		.....2,050		.....17,542			.....0		02/15/2022.	1FE.....
67758* CT 8	OHIO LOTTERY -Ottawa Blind Trust 0.000		01/10/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....28,323	.....37,893		.....12,107		.....12,107		.....50,000			.....0		01/10/2027.	1FE.....
68607# DA 5	OREGON LOTTERY -O'Donnell, Mark 0.000%		02/02/2018.	Redemption	100.0000.....	.....20,000	.....20,000	.....10,774	.....16,980		.....3,020		.....3,020		.....20,000			.....0		02/02/2023.	1FE.....
68607# DN 7	OREGON LOTTERY -Roarke, Elizabeth S. (2)		02/15/2018.	Redemption	100.0000.....	.....50,000	.....50,000	.....20,782	.....39,082		.....10,918		.....10,918		.....50,000			.....0		02/15/2026.	1FE.....
68607# DP 2	OREGON LOTTERY -Garner, Ronald (2) 0.0		03/06/2018.	Redemption	100.0000.....	.....125,000	.....125,000	.....83,112	.....123,562		.....1,438		.....1,438		.....125,000			.....0		03/06/2018.	1FE.....
68607# DV 9	OREGON LOTTERY -Lowry, Stacey (2) 0.00		01/08/2018.	Redemption	100.0000.....	.....85,658	.....85,658	.....59,616	.....82,861		.....2,797		.....2,797		.....85,658			.....0		01/08/2019.	1FE.....
68607# DX 5	OREGON LOTTERY -Lowry, Stacey (3) 0.00		01/08/2018.	Redemption	100.0000.....	.....164,342	.....164,342	.....121,260	.....158,820		.....5,522		.....5,522		.....164,342			.....0		01/08/2019.	1FE.....
70920# JM 9	PENNSYLVANIA LOTTERY -McKay, Henry 0.0		01/21/2018.	Redemption	100.0000.....	.....23,154	.....23,154	.....12,964	.....21,391		.....1,763		.....1,763		.....23,154			.....0		01/21/2020.	1FE.....
70920# KF 2	PENNSYLVANIA LOTTERY -Snarey, George & P		02/01/2018.	Redemption	100.0000.....	.....64,280	.....64,280	.....37,669	.....56,587		.....7,693		.....7,693		.....64,280			.....0		02/01/2022.	1FE.....
70920# KY 1	PENNSYLVANIA LOTTERY -Napoli, Susan K		02/27/2018.	Redemption	100.0000.....	.....52,000	.....52,000	.....25,754	.....46,674		.....5,326		.....5,326		.....52,000			.....0		02/27/2021.	1FE.....

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	For r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	13 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)
70920#	LT 1		02/01/2018.	PENNSYLVANIA LOTTERY -Daugherty, Donna (	100.0000.....	105,001	105,001	71,811	101,587		3,414		3,414	105,001			0		02/01/2019.	1FE.....
70920#	NJ 1		01/30/2018.	PENNSYLVANIA LOTTERY -Belotti, Dorothy E	100.0000.....	52,000	52,000	24,285	42,373		9,627		9,627	52,000			0		01/30/2023.	1FE.....	
70920#	NV 4		03/19/2018.	PENNSYLVANIA LOTTERY -Golembeski, Sean	100.0000.....	22,000	22,000	14,363	16,681		5,319		5,319	22,000			0		03/19/2027.	1FE.....	
70920#	PA 8		03/19/2018.	PENNSYLVANIA LOTTERY -Golembeski, Sean (	100.0000.....	22,000	22,000	14,139	16,681		5,319		5,319	22,000			0		03/19/2027.	1FE.....
70920#	PP 5		01/04/2018.	PENNSYLVANIA LOTTERY -Powell, Thomas Sr.	100.0000.....	8,000	8,000	4,635	5,351		2,649		2,649	8,000			0		01/04/2028.	1FE.....	
70920#	QJ 8		01/04/2018.	PENNSYLVANIA LOTTERY -Powell, Thomas Sr	100.0000.....	20,000	20,000	14,352	14,850		5,150		5,150	20,000			0		01/04/2030.	1FE.....	
88275@	DT 5		03/15/2018.	TEXAS LOTTERY -Plowman Family Ptnshp Ltd	100.0000.....	160,000	160,000	91,652	152,074		7,926		7,926	160,000			0		03/15/2019.	1FE.....	
88275@	EW 7		03/15/2018.	TEXAS LOTTERY -Campbell Family Trust (2)	100.0000.....	480,000	480,000	254,228	445,886		34,114		34,114	480,000			0		03/15/2020.	1FE.....	
88275@	FT 3		03/15/2018.	TEXAS LOTTERY -2001 Lottery Funding Trus	100.0000.....	234,780	234,780	131,195	222,914		11,866		11,866	234,780			0		03/15/2019.	1FE.....	
88275@	FU 0		03/15/2018.	TEXAS LOTTERY -2001 Lottery Fdg Tr (2)	100.0000.....	78,260	78,260	43,129	74,069		4,191		4,191	78,260			0		03/15/2019.	1FE.....	
88275@	FV 8		03/15/2018.	TEXAS LOTTERY -2001 Lottery Fdg Tr (3)	100.0000.....	78,260	78,260	48,950	74,998		3,262		3,262	78,260			0		03/15/2019.	1FE.....	
88275@	HW 4		01/01/2018.	TEXAS LOTTERY -Sunday, Phyllis 0.000%	100.0000.....	5,875	5,875	3,834	5,786		89		89	5,875			0		07/01/2018.	1FE.....	
88275@	HY 0		01/01/2018.	TEXAS LOTTERY -Valadez, Gerardo A (4)	100.0000.....	13,000	13,000	5,820	12,478		522		522	13,000			0		04/01/2019.	1FE.....	
88275@	JA 0		02/15/2018.	TEXAS LOTTERY -Leto Partners Ltd (2)	100.0000.....	107,040	107,040	70,748	100,436		6,604		6,604	107,040			0		02/15/2020.	1FE.....	
88275@	JP 7		03/15/2018.	TEXAS LOTTERY -Raney Family Trust (2)	100.0000.....	25,000	25,000	15,653	22,337		2,663		2,663	25,000			0		03/15/2021.	1FE.....	
88275@	JY 8		01/01/2018.	TEXAS LOTTERY -Wrobel, Freda (2) 0.000	100.0000.....	52,000	52,000	29,469	48,953		3,047		3,047	52,000			0		01/01/2020.	1FE.....	
88275@	LB 5		01/01/2018.	TEXAS LOTTERY -Brown, Preston 0.000% 1	100.0000.....	7,113	7,113	3,802	5,123		1,990		1,990	7,113			0		10/01/2027.	1FE.....	
88275@	LP 4		01/01/2018.	TEXAS LOTTERY -Gooden, Lonnie III 0.0	100.0000.....	85,928	85,928	45,638	57,080		28,848		28,848	85,928			0		01/01/2031.	1FE.....	
88275@	LT 6		01/15/2018.	TEXAS LOTTERY -Littlefield, David B. 0.	100.0000.....	159,143	159,143	116,829	137,821		21,323		21,323	159,143			0		01/15/2023.	1FE.....	
88275@	MB 4		02/01/2018.	TEXAS LOTTERY -Burney, Terrence L. 0.0	100.0000.....	52,000	52,000	41,848	46,487		5,513		5,513	52,000			0		02/01/2023.	1FE.....	
88275@	MC 2		01/01/2018.	TEXAS LOTTERY -Gooden, Lonnie III (3)...	100.0000.....	13,023	13,023	12,085	12,740		283		283	13,023			0		01/01/2019.	1FE.....	
88275@	MF 5		01/15/2018.	TEXAS LOTTERY -Littlefield, Evelyn (2)...	100.0000.....	140,453	140,453	114,836	125,810		14,643		14,643	140,453			0		01/15/2023.	1FE.....	
88275@	MN 8		01/15/2018.	TEXAS LOTTERY -Littlefield, Evelyn (3)...	100.0000.....	277,997	277,997	228,543	249,015		28,982		28,982	277,997			0		01/15/2023.	1FE.....	
88275@	MQ 1		01/01/2018.	TEXAS LOTTERY -Young, George 0.000% 10	100.0000.....	32,500	32,500	28,601	30,800		1,700		1,700	32,500			0		10/01/2020.	1FE.....	
88275@	MU 2		01/15/2018.	TEXAS LOTTERY -Lowe, Vicky 0.000% 01/1	100.0000.....	35,000	35,000	30,689	32,367		2,633		2,633	35,000			0		01/15/2022.	1FE.....	
88275@	MV 0		02/15/2018.	TEXAS LOTTERY -Hale, JM LP 0.000% 02/1	100.0000.....	70,500	70,500	48,780	51,352		19,148		19,148	70,500			0		02/15/2032.	1FE.....	
88275@	NJ 6		02/01/2018.	TEXAS LOTTERY -Srubar, William 0.000%	100.0000.....	33,903	33,903	30,461	31,565		2,338		2,338	33,903			0		02/01/2021.	1FE.....	
88275@	NK 3		02/15/2018.	TEXAS LOTTERY -Hale, JM LP (2) 0.000%	100.0000.....	70,500	70,500	52,551	53,618		16,882		16,882	70,500			0		02/15/2032.	1FE.....	
92812@	AN 3		02/15/2018.	VIRGINIA LOTTERY -Holladay, Ryan A 0.0	100.0000.....	32,500	32,500	18,543	29,177		3,323		3,323	32,500			0		02/15/2021.	1FE.....	
92812@	AP 8		02/15/2018.	VIRGINIA LOTTERY -Holladay, Ryan A (2)	100.0000.....	30,000	30,000	19,062	27,120		2,880		2,880	30,000			0		02/15/2021.	1FE.....	
92812@	CH 4		02/15/2018.	VIRGINIA LOTTERY -McBryde, Marcus 0.0	100.0000.....	24,117	24,117	19,692	20,985		3,132		3,132	24,117			0		02/15/2024.	1FE.....	
92812@	CK 7		02/15/2018.	VIRGINIA LOTTERY -McBryde, Marcus (2)	100.0000.....	26,847	26,847	23,079	23,928		2,920		2,920	26,847			0		02/15/2023.	1FE.....	
93978@	CT 6		02/10/2018.	WASHINGTON LOTTERY -Hiday, Margaret 0.	100.0000.....	160,000	160,000	42,542	129,343		30,657		30,657	160,000			0		02/10/2023.	1FE.....	

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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	For rei gn	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	13 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)
93978@ CU 3	WASHINGTON LOTTERY -Carmichael, James		03/31/2018	Redemption	100.0000	80,000	80,000	40,203	75,344		4,656		4,656		80,000			0		03/31/2019	1FE
93978@ CW 9	WASHINGTON LOTTERY -Moses, Dana (2) 0.		02/10/2018	Redemption	100.0000	60,000	60,000	26,342	55,033		4,967		4,967		60,000			0		02/10/2020	1FE
93978@ DR 9	WASHINGTON LOTTERY -Rucker, Kristi (3)		02/11/2018	Redemption	100.0000	60,000	60,000	23,406	51,427		8,573		8,573		60,000			0		02/11/2022	1FE
93978@ DZ 1	WASHINGTON LOTTERY -Moses, Dana (3) 0.		02/10/2018	Redemption	100.0000	100,000	100,000	51,642	82,814		17,186		17,186		100,000			0		02/10/2023	1FE
93978@ EG 2	WASHINGTON LOTTERY -Rucker, Kristi (4)		02/11/2018	Redemption	100.0000	15,000	15,000	7,235	12,377		2,623		2,623		15,000			0		02/11/2023	1FE
93978@ FP 1	WASHINGTON LOTTERY -Cole, Rayshieta J (2)		01/03/2018	Redemption	100.0000	40,000	40,000	14,226	27,895		12,105		12,105		40,000			0		01/03/2028	1FE
93978@ FV 8	WASHINGTON LOTTERY -Rucker, Kristi (6)		02/10/2018	Redemption	100.0000	85,000	85,000	43,813	70,619		14,381		14,381		85,000			0		02/10/2023	1FE
93978@ GD 7	WASHINGTON LOTTERY -Christian, Patricia		03/03/2018	Redemption	100.0000	64,477	64,477	35,613	54,376		10,101		10,101		64,477			0		03/03/2023	1FE
93978@ GH 8	WASHINGTON LOTTERY -Christian, Patricia		03/03/2018	Redemption	100.0000	175,523	175,523	106,765	149,677		25,846		25,846		175,523			0		03/03/2023	1FE
93978@ HX 2	WASHINGTON LOTTERY -Shuck, Colette 0.0		03/31/2018	Redemption	100.0000	240,000	240,000	213,235	218,364		21,636		21,636		240,000			0		03/31/2023	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					24,619,306	24,619,306	14,910,215	21,031,066	0	3,588,243	0	3,588,243	0	24,619,306	0	0	0	27,072	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
199098 AG 9	COLUMBUS FRANKLIN COUNTY OHIO REVENUE BO		02/15/2018	Maturity		4,905,000	4,905,000	4,851,339	4,903,480		1,520		1,520		4,905,000			0	112,815	02/15/2018	1FE
650863 BJ 1	CITY OF NEWBURGH INDL DEV AGY REVENUE BO		01/01/2018	Call	100.0000	369	369	369	369				0		369			0	247,330	10/20/2017	1Z
2499999	Total - Bonds - U.S. Political Subdivisions of States					4,905,369	4,905,369	4,851,708	4,903,849	0	1,520	0	1,520	0	4,905,369	0	0	0	360,145	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30305J AH 0	FRESB FHLMC GUARANTEED ABS SER.2017-SB40		03/01/2018	Paydown		36,236	36,236	36,401	36,369		(134)		(134)		36,236			0	197	09/25/2037	1
3128H7 4P 4	FHLMC GOLD POOL #E99830 5.000% 10/01/1		03/01/2018	Paydown		787	787	796	787				0		787			0	7	10/01/2018	1
3128KS F3 1	FHLMC GOLD POOL #A61986 6.000% 06/01/3		03/01/2018	Paydown		1,140	1,140	1,151	1,149		(9)		(9)		1,140			0	11	06/01/2037	1
3128MD L8 4	FHLMC GOLD POOL #G14651 2.500% 11/01/2		03/01/2018	Paydown		74,127	74,127	77,660	76,098		(1,970)		(1,970)		74,127			0	328	11/01/2022	1
3128MJ Z9 4	FHLMC POOL #GO8767 4.000% 06/01/47		01/09/2018	MERRILL LYNCH PFS.		67,723,934	64,680,329	67,723,589	67,698,006		25,928		25,928		67,723,934			0	287,468	06/01/2047	1
3128MJ Z9 4	FHLMC POOL #GO8767 4.000% 06/01/47		01/01/2018	Paydown		837,977	837,977	877,405	877,073		(39,096)		(39,096)		837,977			0	2,793	06/01/2047	1
3128MM HR 7	FHLMC GOLD POOL #G18239 GIANT 5.000% 0		03/01/2018	Paydown		2,620	2,620	2,652	2,638		(19)		(19)		2,620			0	22	03/01/2023	1
3128MM W8 2	FHLMC POOL #G18670 3.000% 12/01/32		01/09/2018	JP MORGAN SECURITIES LL.		50,418,986	49,362,378	50,419,041	50,411,982		7,005		7,005		50,418,987			0	164,541	12/01/2032	1
3128MM W8 2	FHLMC POOL #G18670 3.000% 12/01/32		01/01/2018	Paydown		342,952	342,952	350,293	350,244		(7,292)		(7,292)		342,952			0	857	12/01/2032	1
3128PU J2 9	FHLMC GOLD POOL #J14781 3.500% 03/01/2		03/01/2018	Paydown		4,837	4,837	4,993	4,956		(119)		(119)		4,837			0	28	03/01/2026	1
3128PW AS 7	FHLMC GOLD POOL #J16317 3.500% 08/01/2		03/01/2018	Paydown		16,567	16,567	17,341	17,155		(588)		(588)		16,567			0	104	08/01/2026	1
3128Q0 Z6 7	FHLMC GOLD POOL #J19765 3.000% 07/01/2		03/01/2018	Paydown		192,963	192,963	199,566	198,353		(5,389)		(5,389)		192,963			0	919	07/01/2027	1
312905 ZR 6	FHLMC CMO SER.1080 CL.E 7.000% 05/15/2		03/01/2018	Paydown		333	333	277	314		19		19		333			0	4	05/15/2021	1
312908 QE 9	FHLMC CMO SER.1210 CL.J 7.500% 01/15/2		03/01/2018	Paydown		7,580	7,580	7,075	7,278		302		302		7,580			0	93	01/15/2022	1
312909 5D 2	FHLMC CMO SER.1281 CL.I 8.000% 05/15/2		03/01/2018	Paydown		6,689	6,689	6,337	6,431		258		258		6,689			0	89	05/15/2022	1

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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	For 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	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)
31418C GF 5	FNMA POOL #MA2897 3.000% 02/01/37		03/27/2018	CANTOR FITZGERALD & CO.....		22,201,521	22,453,243	22,825,124	22,812,726		(2,362)		(2,362)		22,810,364		(608,844)	(608,844)	218,919	02/01/2037	1.....
31418C GF 5	FNMA POOL #MA2897 3.000% 02/01/37		03/01/2018	Paydown.....		519,433	519,433	528,036	527,750		(8,316)		(8,316)		519,433				2,651	02/01/2037	1.....
31419A GZ 7	FNMA POOL #AE0216 4.000% 08/01/40.		03/01/2018	Paydown.....		32,878	32,878	34,455	34,356		(1,478)		(1,478)		32,878				219	08/01/2040.	1.....
31419L ZX 4	FNMA POOL #AE9757 4.000% 12/01/40.		03/01/2018	Paydown.....		21,852	21,852	22,896	22,817		(965)		(965)		21,852				155	12/01/2040.	1.....
35563P AA 7	SCRT FHLMC GUARANTEED ABS SER.2016-1 CL.		03/01/2018	Paydown.....		743,116	743,116	717,455	718,662		24,453		24,453		743,116				3,354	09/25/2055.	1.....
35563P AN 9	SCRT FHLMC GUARANTEED ABS SER.2017-1 CL.		03/01/2018	Paydown.....		294,439	294,439	291,080	291,194		3,245		3,245		294,439				1,014	01/25/2056.	1.....
35563P BE 8	SCRT FHLMC GUARANTEED ABS SER.2017-2 CL.		03/01/2018	Paydown.....		706,233	706,233	695,363	697,066		9,166		9,166		706,233				2,323	08/25/2056.	1.....
35563P BS 7	SCRT FHLMC GUARANTEED ABS SER.2017-3 CL.		03/01/2018	Paydown.....		518,280	518,280	514,514	515,193		3,087		3,087		518,280				2,312	07/25/2056.	1.....
35563P CA 5	SCRT FHLMC GUARANTEED ABS SER.2017-3 CL.		03/01/2018	Paydown.....		92,315	92,315	91,842	92,025		290		290		92,315				346	07/25/2056.	1.....
35563P CM 9	SCRT FHLMC GUARANTEED ABS SER.2017-4 CL.		03/01/2018	Paydown.....		541,485	541,485	554,218	554,125		(12,641)		(12,641)		541,485				2,729	06/25/2057.	1.....
35563P DD 8	SCRT FHLMC GUARANTEED ABS SER.2017-4 CL.		03/01/2018	Paydown.....		729,270	729,270	727,418	727,721		1,549		1,549		729,270				2,526	06/25/2057.	1.....
628962 AC 6	NIH NEUROSCIENCE CENTER SEC GTD CERTS OF		02/15/2018	Redemption 100.0000.....		321,248	321,248	321,248	321,248						321,248				11,048	02/15/2019.	1.....
628962 AD 4	NIH NEUROSCIENCE CENTER SEC GTD CERTS SE		02/15/2018	Redemption 100.0000.....		321,248	321,248	318,035	320,931		317		317		321,248				11,048	02/15/2019.	1.....
FGS030 \$0 1	3.000% 01/0 FHLMC DOLLAR ROLLS JANUARY		01/10/2018	CREDIT SUISSE SEC USA LLC....		66,283,233	65,000,000	66,283,233							66,283,233				77,026	01/01/2033.	1.....
FGS030 \$0 2	3.000% 02/ FHLMC DOLLAR ROLLS FEBRUARY		01/25/2018	CREDIT SUISSE SEC USA LLC....		66,283,233	65,000,000	66,283,233							66,283,233				75,833	02/01/2033.	1.....
FGS030 \$0 3	3.000% 03/01/ FHLMC DOLLAR ROLLS MARCH		03/08/2018	CREDIT SUISSE SEC USA LLC....		66,283,233	65,000,000	66,283,233							66,283,233				75,833	03/01/2033.	1.....
FGT035 \$0 1	3.500% 01/0 FHLMC DOLLAR ROLLS JANUARY		01/09/2018	Various.....		542,736,809	530,000,000	542,736,809							542,736,809				424,214	01/01/2048.	1.....
FGT035 \$0 2	3.500% 02/ FHLMC DOLLAR ROLLS FEBRUARY		01/24/2018	Various.....		542,736,809	530,000,000	542,736,809							542,736,809				618,333	02/01/2048.	1.....
FGT035 \$0 3	3.500% 03/01/ FHLMC DOLLAR ROLLS MARCH		03/08/2018	Various.....		539,986,809	530,000,000	542,736,809							542,736,809		(2,750,000)	(2,750,000)	618,333	03/01/2048.	1.....
FGT040 \$0 1	4.000% 01/0 FHLMC DOLLAR ROLLS JANUARY		01/09/2018	NOMURA SECURITIES INTL INC..		190,093,850	182,000,000	190,093,850							190,093,850				187,063	01/01/2048.	1.....
FGT040 \$0 2	4.000% 02/ FHLMC DOLLAR ROLLS FEBRUARY		01/25/2018	NOMURA SECURITIES INTL INC..		190,093,850	182,000,000	190,093,850							190,093,850				242,667	02/01/2048.	1.....
FGT040 \$0 3	4.000% 03/01/ FHLMC DOLLAR ROLLS MARCH		03/08/2018	NOMURA SECURITIES INTL INC..		190,093,850	182,000,000	190,093,850							190,093,850				242,667	03/01/2048.	1.....
FGT040 \$0 4	04/01/ FNMA DOLLAR ROLLS JANUARY		03/29/2018	NOMURA SECURITIES INTL INC..		190,093,850	182,000,000	190,093,850							190,093,850				222,444	04/01/2048.	1.....
FNS030 \$0 1	3.000% 01/01 FNMA DOLLAR ROLLS FEBRUARY		01/10/2018	MERRILL LYNCH PFS.....		35,505,859	35,000,000	35,505,859							35,505,859				46,667	01/01/2033.	1.....
FNS030 \$0 2	3.000% 02/0 FNMA DOLLAR ROLLS MARCH		01/19/2018	MERRILL LYNCH PFS.....		35,505,859	35,000,000	35,505,859							35,505,859				40,833	02/01/2033.	1.....
FNS030 \$0 3	3.000% 03/01/ FNMA DOLLAR ROLLS JANUARY		03/08/2018	MERRILL LYNCH PFS.....		35,505,859	35,000,000	35,505,859							35,505,859				40,833	03/01/2033.	1.....
FNT035 \$0 1	3.500% 01/01 FNMA DOLLAR ROLLS FEBRUARY		01/09/2018	CITIGROUP GLOBAL MKTS.....		277,743,826	270,000,000	277,743,826							277,743,826				303,555	01/01/2048.	1.....
FNT035 \$0 2	3.500% 02/0 FNMA DOLLAR ROLLS MARCH		01/22/2018	CITIGROUP GLOBAL MKTS.....		277,743,826	270,000,000	277,743,826							277,743,826				315,000	02/01/2048.	1.....
FNT035 \$0 3	3.500% 03/01/ FNMA DOLLAR ROLLS JANUARY		03/07/2018	BARCLAYS CAPITAL INC.....		269,061,328	270,000,000	277,743,826							277,743,826		(8,682,498)	(8,682,498)	315,000	03/01/2048.	1.....
FNT040 \$0 1	4.000% 01/01 FNMA DOLLAR ROLLS FEBRUARY		01/09/2018	NOMURA SECURITIES INTL INC..		104,347,656	100,000,000	104,347,656							104,347,656				111,111	01/01/2048.	1.....
FNT040 \$0 2	4.000% 02/0 FNMA DOLLAR ROLLS MARCH		01/30/2018	NOMURA SECURITIES INTL INC..		104,347,656	100,000,000	104,347,656							104,347,656				133,333	02/01/2048.	1.....

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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	For 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	13 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)
FNT040 \$0 3	FNMA DOLLAR ROLLS MARCH 4.000% 03/01/14		03/08/2018	CITIGROUP GLOBAL MKTS		104,347,656	100,000,000	104,347,656					0		104,347,656			0	133,333	03/01/2048	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					4,280,953,569	4,168,195,632	4,294,065,070	453,610,582	0	(327,590)	0	(327,590)	0	4,293,510,539	0	(12,556,973)	(12,556,973)	6,236,331	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 BW 9	AMERICAN BUSINESS FINL 2001-3 ABS SER.20		03/14/2018	JP MORGAN SECURITIES LL		616,556	632,365	634,044	644,222		(422)		(422)		643,800		(27,245)	(27,245)	11,306	03/15/2032	3FM
000759 BW 9	AMERICAN BUSINESS FINL 2001-3 ABS SER.20		03/01/2018	Paydown		17,934	17,934	17,982	18,271		(336)		(336)		17,934		0	0	136	03/15/2032	3FM
000780 BZ 8	ABN AMRO MORTGAGE CORP CMO SER.2003-4 CL		03/01/2018	Paydown		128,893	128,893	110,204	104,329		24,564		24,564		128,893		0	0	621	03/25/2033	1FM
00083B AB 1	ACE SEC CORP HEL TR 2007-D1 ABS SER.2007		03/01/2018	Paydown		939,801	939,801	935,910	935,862		3,939		3,939		939,801		0	0	5,599	02/25/2038	1FM
00083B AC 9	ACE SEC CORP HEL TR 2007-D1 ABS SER.2007		03/01/2018	Paydown		382,424	382,424	369,676	371,848		10,576		10,576		382,424		0	0	2,278	02/25/2038	1FM
00108W AB 6	AEP TEXAS INC SENIOR UNSECURED NOTES 3		01/11/2018	Tax Free Exchange		6,026,299	6,000,000	5,931,000	5,931,068		44		44		5,931,111		95,188	95,188	69,033	10/01/2047	2FE
00111@ AA 2	AES HAWAII INC SENIOR SECURED NOTES 6		03/31/2018	Redemption 100.0000		293,700	293,700	293,700	293,700				0		293,700		0	0	5,044	06/30/2022	5
00138C AD 0	AIG GLOBAL FUNDING SECURED NOTES 2.150		01/04/2018	MERRILL LYNCH PFS		8,910,000	9,000,000	9,002,250	9,001,882		(28)		(28)		9,001,854		(91,854)	(91,854)	98,363	07/02/2020	1FE
002474 A* 5	AZZ INC SENIOR NOTES 6.240% 03/31/18		03/31/2018	Redemption 100.0000		1,071,429	1,071,429	1,071,429	1,071,429				0		1,071,429		0	0	33,429	03/31/2018	2
00253C HQ 3	AAMES MTGE TR 2002-1 ABS SER.2002-1 CL.A		03/01/2018	Paydown		55,566	55,566	55,566	55,566				0		55,566		0	0	452	06/25/2032	1FM
00253C HR 1	AAMES MTGE TR 2002-1 ABS SER.2002-1 CL.A		03/01/2018	Paydown		38,472	38,472	38,472	38,472				0		38,472		0	0	304	01/25/2032	1FM
00253C HV 2	AAMES MTGE TR 2002-2 ABS SER.2002-2 CL.A		03/01/2018	Paydown		61,162	61,162	62,806	61,421		(259)		(259)		61,162		0	0	736	03/25/2033	1FM
004375 BD 2	ACCREDITED MTG LOAN TR 2004-3 ABS SER.20		03/01/2018	Paydown		15,399	15,399	15,393	15,509		(110)		(110)		15,399		0	0	142	10/25/2034	1FM
02507* AA 2	AMERICAN CENTURY COMPANIES INC SENIOR NO		03/09/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000		0	0	73,050	03/09/2018	2
025816 AY 5	AMERICAN EXPRESS CO GLOBAL SENIOR NOTES		03/19/2018	Maturity		2,250,000	2,250,000	2,241,383	2,249,069		931		931		2,250,000		0	0	78,750	03/19/2018	1FE
030288 AA 2	AMERICAN TRANSMISSION SYSTEMS SENIOR UNS		03/06/2018	DEUTSCHE BANK SECURITIES INC		11,726,880	11,000,000	11,555,500	11,242,020		(10,653)		(10,653)		11,231,368		495,512	495,512	373,771	01/15/2022	2FE
03063N AA 5	AMERICOLD LLC TRUST 2010-ARTA ABS SER.20		03/11/2018	Paydown		383,293	383,293	390,869	386,106		(2,813)		(2,813)		383,293		0	0	2,461	01/14/2029	1FM
03063N AD 9	AMERICOLD LLC TRUST 2010-ARTA ABS SER.20		03/27/2018	MORGAN STANLEY & CO LLC		8,415,000	8,000,000	8,342,500	8,122,841		(9,438)		(9,438)		8,113,403		301,597	301,597	117,802	01/14/2029	1FM
03072S MV 4	AMERIQUEST MTG SEC INC 2003-12 ABS SER.2		03/01/2018	Paydown		75,298	75,298	74,932	75,131		167		167		75,298		0	0	476	01/25/2034	1FM
040104 EZ 0	ARGENT SECURITIES INC 2004-W1 ABS ADJ SE		03/01/2018	Paydown		77,845	77,845	79,451	79,436		(1,591)		(1,591)		77,845		0	0	694	03/25/2034	1FM
05377R CK 8	AVIS BUDGET RENTAL CAR FUNDING ABS SER.2		03/27/2018	BARCLAYS CAPITAL INC		29,423,438	30,000,000	30,104,952	30,121,867		(7,660)		(7,660)		30,114,207		(690,770)	(690,770)	222,133	11/20/2022	1FE
05526X AC 5	BASF 2000 A SECURED NOTES 8.040% 02/16		02/16/2018	Redemption 100.0000		129,465	129,465	110,581	126,656		2,809		2,809		129,465		0	0	5,204	02/16/2021	1
05559@ AP 7	BFC NOR FED RECEIVABLES TRUST TRUST CERT		01/01/2018	Redemption 100.0000		699,681	699,681	699,681	699,681				0		699,681		0	0	43,520	01/01/2027	1
05577@ AG 5	BTMU CAPITAL CORP EQUIPMENT NOTES SER.A		02/26/2018	Redemption 100.0000		102,199	102,199	102,199	102,199				0		102,199		0	0	3,347	02/26/2021	1
05577@ AH 3	BTMU CAPITAL CORP EQUIPMENT NOTES SER.B		02/26/2018	Redemption 100.0000		98,360	98,360	98,360	98,360				0		98,360		0	0	3,221	02/26/2021	1
05577@ AJ 9	BTMU CAPITAL CORP EQUIPMENT NOTES SER.C		02/26/2018	Redemption 100.0000		30,126	30,126	30,126	30,126				0		30,126		0	0	987	02/26/2021	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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)
05577@ AK 6	BTMU CAPITAL CORP EQUIPMENT NOTES SER.D		02/26/2018.	Redemption	100.0000.....	.....30,720	.....30,720	.....30,720	.....30,720	.....	.....	.....	.....0	.....	.....30,720	.....	.....	.....0	.....1,006	02/26/2021.	1.....
05577@ AM 2	BTMU CAPITAL CORP EQUIPMENT NOTES SER.E		02/26/2018.	Redemption	100.0000.....	.....13,660	.....13,660	.....13,660	.....13,660	.....	.....	.....	.....0	.....	.....13,660	.....	.....	.....0	.....448	02/26/2021.	1.....
05581R AE 6	BMW VEHICLE LEASE TRUST 2016-1 ABS SER.2		01/24/2018.	BANK OF MONTREAL.....	.....	.....4,988,672	.....5,000,000	.....4,999,381	.....4,999,751	.....	.....414	.....	.....414	.....	.....5,000,165	.....	.....(11,493)	.....(11,493)	.....7,131	06/20/2019.	1FE.....
05723K AB 6	BAKER HUGHES A GE CO LLC SENIOR UNSECURE		02/01/2018.	Tax Free Exchange.....	.....	.....3,884,053	.....4,000,000	.....4,000,000	.....4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....(115,947)	.....(115,947)	.....18,539	12/15/2027.	1FE.....
067383 AE 9	BARD CR INC SENIOR UNSECURED GLOBAL NOTE		12/29/2017.	Taxable Exchange.....	.....	.....1,985,000	.....2,000,000	.....2,004,480	.....2,003,783	.....	.....	.....	.....0	.....	.....2,003,783	.....	.....(18,783)	.....(18,783)	.....7,333	05/15/2026.	2FE.....
067383 AE 9	BARD CR INC SENIOR UNSECURED GLOBAL NOTE		01/01/2018.	Tax Free Exchange.....	.....	.....(1,992,333)	.....(2,000,000)	.....(2,004,480)	.....(2,003,783)	.....	.....	.....	.....0	.....	.....(2,003,783)	.....	.....11,450	.....11,450	.....	05/15/2026.	2FE.....
07325N DN 9	BAYVIEW FINANCIAL TR 2006-B ABS SER.2006		03/01/2018.	Paydown.....	.....	.....1,942,607	.....1,942,607	.....1,957,783	.....1,699,138	.....	.....243,468	.....	.....243,468	.....	.....1,942,607	.....	.....	.....0	.....7,565	04/28/2036.	1FM.....
07333A AA 8	BAYVIEW OPPORTUNITY 2017-RT5 ABS SER.201		03/28/2018.	Paydown.....	.....	.....1,559,202	.....1,559,202	.....1,594,942	.....1,594,549	.....	.....(35,347)	.....	.....(35,347)	.....	.....1,559,202	.....	.....	.....0	.....6,621	05/28/2069.	1FE.....
07333N AA 0	BAYVIEW OPPORTUNITY 2017-SPL1 ABS SER.20		03/28/2018.	Paydown.....	.....	.....327,880	.....327,880	.....338,981	.....337,898	.....	.....(10,018)	.....	.....(10,018)	.....	.....327,880	.....	.....	.....0	.....2,168	10/28/2064.	1FM.....
07383F BX 5	BEAR STEARNS COMM MTG 1999-CLF ABS SER.1		03/15/2018.	Paydown.....	.....	.....584,696	.....584,696	.....536,229	.....582,401	.....	.....2,294	.....	.....2,294	.....	.....584,696	.....	.....	.....0	.....6,779	05/20/2030.	1FE.....
075887 CB 3	BECTON DICKINSON & CO SENIOR UNSECURED N		03/06/2018.	TENDER OFFER.....	.....	.....2,020,000	.....2,000,000	.....1,980,000	.....1,980,009	.....	.....337	.....	.....337	.....	.....1,980,337	.....	.....39,663	.....39,663	.....11,167	05/15/2026.	2FE.....
08869# AA 7	BGS CTL PASS THRU TRUST SER.2009 CHANDLE		03/15/2018.	Redemption	100.0000.....	.....39,233	.....39,233	.....39,233	.....39,233	.....	.....	.....	.....0	.....	.....39,233	.....	.....	.....0	.....431	05/15/2034.	2.....
08869@ AA 9	BGS CTL PASS THRU TRUST SER.2009 BILLING		03/15/2018.	Redemption	100.0000.....	.....10,448	.....10,448	.....10,448	.....10,448	.....	.....	.....	.....0	.....	.....10,448	.....	.....	.....0	.....114	11/15/2032.	2.....
08870# AA 4	BGS CTL PASS THRU TRUST SER.2009 ENGLEWO		03/15/2018.	Redemption	100.0000.....	.....31,061	.....31,061	.....31,061	.....31,061	.....	.....	.....	.....0	.....	.....31,061	.....	.....	.....0	.....341	05/15/2034.	2.....
08870* AA 8	BGS CTL PASS THRU TRUST SER.2009 BEL AIR		03/15/2018.	Redemption	100.0000.....	.....28,491	.....28,491	.....28,491	.....28,491	.....	.....	.....	.....0	.....	.....28,491	.....	.....	.....0	.....313	07/15/2034.	2.....
08870@ AA 6	BGS CTL PASS THRU TRUST SER.2009 SANDY O		03/15/2018.	Redemption	100.0000.....	.....39,600	.....39,600	.....39,600	.....39,600	.....	.....	.....	.....0	.....	.....39,600	.....	.....	.....0	.....431	06/15/2032.	2.....
08871* AA 7	BGS CTL PASS THRU TRUST SER.2009 CAMP VE		03/15/2018.	Redemption	100.0000.....	.....22,241	.....22,241	.....22,241	.....22,241	.....	.....	.....	.....0	.....	.....22,241	.....	.....	.....0	.....245	09/15/2034.	2.....
08875# AA 9	BFC CHEVRON FED REC TRUST TRUST CERTIFIC		03/01/2018.	Redemption	100.0000.....	.....143,107	.....143,107	.....143,107	.....143,107	.....	.....	.....	.....0	.....	.....143,107	.....	.....	.....0	.....1,162	05/01/2027.	1.....
08882# AA 0	BGS CTL PASS THRU TRUST CERTS SER.2011 C		03/15/2018.	Redemption	100.0000.....	.....15,178	.....15,178	.....15,178	.....15,178	.....	.....	.....	.....0	.....	.....15,178	.....	.....	.....0	.....131	03/15/2035.	2.....
08882@ AA 2	BGS CTL PASS THRU TRUST CERTS SER.2011 E		03/15/2018.	Redemption	100.0000.....	.....10,922	.....10,922	.....10,922	.....10,922	.....	.....	.....	.....0	.....	.....10,922	.....	.....	.....0	.....95	09/15/2035.	2.....
08886@ AA 8	BGS CTL PASS THRU TRUST CERTS SER.2011 S		03/15/2018.	Redemption	100.0000.....	.....10,998	.....10,998	.....10,998	.....10,998	.....	.....	.....	.....0	.....	.....10,998	.....	.....	.....0	.....96	08/15/2035.	2.....
09062X AF 0	BIOGEN INC SENIOR UNSECURED GLOBAL NOTES		02/27/2018.	JEFFERIES LLC.....	.....	.....20,439,011	.....20,000,000	.....19,952,800	.....19,961,020	.....	.....1,357	.....	.....1,357	.....	.....19,962,376	.....	.....476,634	.....476,634	.....370,376	09/15/2025.	2FE.....
09659Q AA 5	BMW VEHICLE OWNER TRUST 2018-A ABS SER.2		01/26/2018.	Various.....	.....	.....34,994,531	.....35,000,000	.....35,000,000	.....	.....	.....	.....	.....0	.....	.....35,000,000	.....	.....(5,469)	.....(5,469)	.....917	01/25/2019.	1.....
09659Q AA 5	BMW VEHICLE OWNER TRUST 2018-A ABS SER.2		03/25/2018.	Paydown.....	.....	.....3,816,352	.....3,816,352	.....3,816,352	.....	.....	.....	.....	.....0	.....	.....3,816,352	.....	.....	.....0	.....7,337	01/25/2019.	1.....
09774X AV 4	BOMBARDIER CAP MTG CORP 1999-A ABS SER.1		03/01/2018.	Paydown.....	.....	.....48,142	.....48,142	.....48,142	.....48,142	.....	.....	.....	.....0	.....	.....48,142	.....	.....	.....0	.....535	11/15/2025.	4AM.....
099724 AJ 5	BORGWARNER INC SENIOR UNSECURED GLOBAL N		01/12/2018.	MORGAN STANLEY & CO LLC.....	.....	.....14,187,812	.....14,205,000	.....14,014,049	.....14,036,606	.....	.....955	.....	.....955	.....	.....14,037,562	.....	.....150,250	.....150,250	.....162,470	03/15/2025.	2FE.....
10061# AB 7	BOSTON CAP CONST TCF XXIII-A SECURED GTD		01/03/2018.	Redemption	100.0000.....	.....213,961	.....213,961	.....157,917	.....213,900	.....	.....61	.....	.....61	.....	.....213,961	.....	.....	.....0	.....	01/03/2018.	1Z.....
110122 BA 5	BRISTOL MYERS SQUIBB CO SENIOR UNSECURED		01/24/2018.	BARCLAYS CAPITAL INC.....	.....	.....11,940,120	.....12,000,000	.....11,990,400	.....11,994,331	.....	.....361	.....	.....361	.....	.....11,994,692	.....	.....(54,572)	.....(54,572)	.....79,467	02/27/2019.	1FE.....
12189P AE 2	BNSF RAILWAY COMPANY LLC PASS THRU CERTS		01/02/2018.	Paydown.....403,636403,636403,636403,641(5)(5)403,636014,433	01/02/2020.	1FE.....

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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	For rei gn	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	13 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)
12489W JQ 8	CREDIT BASED ASSET SERVICING ABS SER.200		03/01/2018	Paydown		218,825	218,825	215,709	219,231		(406)		(406)		218,825			0	908	05/25/2035	1FM
12503M AB 4	CBOE HOLDINGS INC SENIOR UNSECURED GLOBAL		02/15/2018	BARCLAYS CAPITAL INC		4,689,307	4,735,000	4,736,657	4,736,239		(154)		(154)		4,736,085		(46,778)	(46,778)	13,337	06/28/2019	2FE
12537# AA 1	800 LONG RIDGE LLC CGA SER.2009-CTL-4 CE		03/10/2018	Redemption 100.0000		218,542	218,542	218,542	218,542				0		218,542			0	2,061	12/10/2023	1
12540@ AA 8	CGA CAPITAL CREDIT LEASE TRUST PASS THRU		03/10/2018	Redemption 100.0000		69,231	69,231	69,231	69,231				0		69,231			0	543	07/10/2040	2
125509 BK 4	CIGNA CORP SENIOR UNSECURED NOTES 6.35		03/15/2018	Maturity		22,000,000	22,000,000	21,975,360	21,994,019		5,981		5,981		22,000,000			0	698,500	03/15/2018	2FE
12553H AA 6	CIM TRUST 17-7 ABS SER.2017-7 CLA 3.0		03/01/2018	Paydown		1,600,202	1,600,202	1,614,431	1,614,351		(14,149)		(14,149)		1,600,202			0	7,411	04/25/2057	1FM
12557@ AA 8	CGA CAPITAL CREDIT LEASE TRUST PASS THRU		03/10/2018	Redemption 100.0000		75,221	75,221	75,221	75,221				0		75,221			0	491	06/10/2041	1
12558M AF 9	CIT GROUP HEQ LOAN TR 2002-1 ABS SER.200		03/01/2018	Paydown		57,063	57,063	57,049	57,906		(842)		(842)		57,063			0	637	02/25/2033	1FM
12558M BL 5	CIT GROUP HEQ LOAN TR 2003-1 ABS STEP SE		03/01/2018	Paydown		30,898	30,898	30,798	30,891		7		7		30,898			0	223	10/20/2032	1FM
125634 AG 0	CLI FUNDING LLC ABS SER.2013 CL.1A 2.8		03/18/2018	Paydown		368,333	368,333	368,279	368,224		110		110		368,333			0	1,604	03/18/2028	1FE
125925 EL 7	CMC SECURITIES CORP IV CMO SER.1997-2 CL		03/01/2018	Paydown		99,400	99,400	100,471	98,965		434		434		99,400			0	1,190	11/25/2027	1FM
12623S AB 6	COMM MORTGAGE TRUST 2012-CR5 ABS SER.201		03/01/2018	Paydown		706,332	706,332	723,989	706,454		(122)		(122)		706,332			0	984	12/10/2045	1FM
12644@ AM 7	CTL LEASE TRUST NOTES SER.2001-1 7.230		03/15/2018	Redemption 100.0000		31,379	31,379	31,379	31,379				0		31,379			0	379	01/15/2027	1
12644@ AR 6	CTL LEASE TRUST SENIOR SECURED NOTES 7		03/15/2018	Redemption 100.0000		64,286	64,286	64,286	64,286				0		64,286			0	816	12/15/2026	1
12644@ BN 4	CTL 2002-17 TRUST BONDS 6.531% 01/20/2		03/20/2018	Redemption 100.0000		35,859	35,859	35,859	35,859				0		35,859			0	391	01/20/2022	1
12644@ BP 9	CTL 2001-22 TRUST GTD BONDS 6.151% 01/		03/15/2018	Redemption 100.0000		47,916	47,916	47,916	47,916				0		47,916			0	492	01/15/2023	1
126650 BP 4	CVS HEALTH CORP GLOBAL PASS THRU CERTS		03/10/2018	Redemption 100.0000		113,066	113,066	118,883	117,018		(3,951)		(3,951)		113,066			0	1,139	12/10/2028	2FE
126650 BQ 2	CVS HEALTH CORP GLOBAL PASS THRU CERTS		03/10/2018	Redemption 100.0000		109,080	109,080	108,890	109,117		(36)		(36)		109,080			0	1,265	01/10/2030	2FE
12666T AF 3	COUNTRYWIDE ABS CERTS 2006-11 ABS GTD SE		03/01/2018	Paydown		3,778,905	160,659	94,210	187,642		713,363		713,363		901,005			0	20,884	09/25/2046	1FM
126670 PA 0	COUNTRYWIDE ABS CERTS 2005-16 ABS GTD SE		03/01/2018	Paydown		1,533,453	160,453	112,269	153,516		630,749		630,749		784,265			0	8,251	05/25/2036	1FM
126673 DP 4	COUNTRYWIDE ABS CERTS 2004-7 ABS SER.200		03/01/2018	Paydown		4,898	4,898	4,825	4,878		20		20		4,898			0	40	12/25/2034	1FM
126673 JB 9	COUNTRYWIDE ABS CERTS 2004-10 ABS SER.20		03/01/2018	Paydown		105,191	105,191	101,976	104,639		552		552		105,191			0	809	12/25/2034	1FM
126683 AC 5	COUNTRYWIDE ABS CERTS 2006-S5 ABS GTD SE		03/14/2018	JP MORGAN SECURITIES LL		1,280,000	2,267,300						0				1,280,000	1,280,000	20,760	06/25/2035	6Z
126683 AC 5	COUNTRYWIDE ABS CERTS 2006-S5 ABS GTD SE		01/05/2018	Paydown		420,079	420,079				420,079		420,079		420,079			0	2,083	06/25/2035	1FM
126683 AF 8	COUNTRYWIDE ABS CERTS 2006-S5 ABS GTD SE		03/01/2018	Paydown		279,031	374,399	162,002	7,102		271,929		271,929		279,031			0	14,223	06/25/2035	1FM
126684 AC 3	COUNTRYWIDE ABS CERTS 2006-S6 ABS GTD SE		01/29/2018	JP MORGAN SECURITIES LL		3,875,000	3,310,813	521,414	1,095,219		472,572		472,572		1,567,790		2,307,210	2,307,210		03/25/2034	6AM
126684 AF 6	COUNTRYWIDE ABS CERTS 2006-S6 ABS SER.20		03/01/2018	Paydown		7,558,798	156,893	83,310	362,987		4,643,293		4,643,293		5,006,280			0	8,720	03/25/2034	1FM
126685 DZ 6	COUNTRYWIDE HEL TR 2006-S2 ABS SER.2006-		03/01/2018	Paydown		34,877	29,226	12,933	570		34,307		34,307		34,877			0	848	07/25/2027	1FM
12668G AC 6	COUNTRYWIDE ABS CERTS 2006-S9 ABS GTD SE		03/01/2018	Paydown		394,235	394,235	372,660	392,092		2,143		2,143		394,235			0	3,823	08/25/2036	1FM

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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	For rei gn	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	13 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)
12668W AU 1	COUNTRYWIDE ABS CERTS 2007-4 ABS ADJ SER COUNTRYWIDE ABS CERTS 2006-S8		03/09/2018	Paydown.....		419,254	419,254	419,236	410,959	(28,958)	37,252		8,294		419,254			0	3,444	04/25/2047	5FM.....
12668X AE 5	ABS ADJ SE COUNTRYWIDE ABS CERTS 2006-S8		03/14/2018	JP MORGAN SECURITIES LL.....		8,537,929	8,524,609	8,524,477	8,511,783		(886)		(886)		8,510,898		27,031	27,031	144,432	04/25/2036	2FM.....
12668X AE 5	ABS ADJ SE COUNTRYWIDE ABS CERTS 2006-S8		03/01/2018	Paydown.....		127,294	127,294	127,292	127,103		192		192		127,294			0	1,242	04/25/2036	2FM.....
12668X AF 2	ABS SER.20 COUNTRYWIDE HOME LOANS CMO		03/01/2018	Paydown.....		75,799	75,799	74,302	75,243		556		556		75,799			0	728	04/25/2036	1FM.....
12669F 5W 9	SER.2004-J7 C COUNTRYWIDE HOME LOANS 2004-J6		03/01/2018	Paydown.....		18,679	18,679	18,665	18,634		46		46		18,679			0	172	08/25/2034	1FM.....
12669F Y8 0	CMO SER.2 COUNTRYWIDE HOME LOANS 2004-J8		03/01/2018	Paydown.....		182,079	182,079	172,691	163,802		18,278		18,278		182,079			0	2,173	08/25/2024	1FM.....
12669G DW 8	CMO SER.2 CVS LEASE BACKED PT PRIV PL TR		03/01/2018	Paydown.....		278,833	278,833	284,845	281,102		(2,270)		(2,270)		278,833			0	2,985	12/25/2034	1FM.....
12672# AA 6	PASS THRU CAITHNESS LONG ISLAND LLC SENIOR		03/10/2018	Redemption 100.0000.....		99,344	99,344	99,344	99,344				0		99,344			0	780	09/10/2034	2.....
12806* AH 4	SECURED CAMDEN PROPERTY TRUST SENIOR		01/15/2018	Redemption 100.0000.....		196,739	196,739	145,672	161,713		35,025		35,025		196,739			0	5,617	01/15/2032	2FE.....
133131 AS 1	UNSECURED N CAMDEN PROPERTY TRUST		03/15/2018	WELLS FARGO SEC LLC.....		10,099,355	9,500,000	9,494,265	9,496,904		(371)		(371)		9,496,533		602,822	602,822	120,927	06/15/2023	1FE.....
133131 AU 6	UNSECURED NOTES CAMPBELL SOUP CO SENIOR UNSEC		03/15/2018	WELLS FARGO SEC LLC.....		4,120,400	4,000,000	3,992,680	3,995,365		4		4		3,995,369		125,031	125,031	115,222	01/15/2024	1FE.....
134429 AW 9	NOTES 4. CAPLEASE CDO LLC ABS SER.2005-1A		01/02/2018	MORGAN STANLEY & CO LLC.....		10,470,600	10,000,000	9,965,080	9,986,378		26		26		9,986,404		484,196	484,196	93,264	04/15/2021	2FE.....
140274 AA 9	CL.A CAPITAL ONE MULTI-ASSET EX TR ABS		01/29/2018	Paydown.....		250,648	250,648	250,302	250,532		116		116		250,648			0	3,087	01/29/2040	1FE.....
14041N EU 1	SER.20 CAPMARK MILITARY HSG TR XXXIII		03/15/2018	Paydown.....		10,080,000	10,080,000	10,075,275			4,725		4,725		10,080,000			0	23,352	01/15/2021	1.....
140689 AA 8	ABS GTD S CARLISLE COMPANIES INC NOTES		03/10/2018	Paydown.....		17,883	17,883	17,675	17,704		179		179		17,883			0	180	09/10/2052	1.....
142339 AE 0	5.125% 12 CARMAX AUTO OWNER TRUST 2018-1		03/27/2018	MERRILL LYNCH PFS.....		4,698,225	4,500,000	4,479,750	4,492,811		304		304		4,493,115		205,110	205,110	66,625	12/15/2020	2FE.....
14314A AA 7	ABS SER.2 CENTEX HEL TR 2001-B ABS ADJ		03/15/2018	Paydown.....		8,021,042	8,021,042	8,021,042					0		8,021,042			0	13,490	02/15/2019	1.....
152314 DP 2	SER.2001-B CENTEX HEL TR 2002-A ABS SER.2002-		03/01/2018	Paydown.....		279,704	279,704	279,639	278,934		771		771		279,704			0	2,174	01/25/2032	1FM.....
152314 EK 2	A CL.A CENTEX HEL TR 2004-C ABS SER.2004-		03/01/2018	Paydown.....		312	312	299	311		1		1		312			0	3	06/25/2034	1FM.....
152314 KK 5	CENTEX HEL TR 2005-A ABS SER.2005-		03/01/2018	Paydown.....		722,246	722,246	726,083	721,775		471		471		722,246			0	6,297	01/25/2035	1FM.....
152314 MD 9	A CL.A CGA LEASE BKD PASS THRU TRUST		03/01/2018	Paydown.....		5,011	5,011	5,011	5,011				0		5,011			0	37	01/10/2041	2.....
15722# AA 9	PASS THRU CGA LEASE BKD PASS THRU TRUST		03/10/2018	Redemption 100.0000.....		71,180	71,180	71,180	71,180				0		71,180			0	574	01/10/2041	2.....
15722* AA 3	PASS THRU CHALET NAVY PPTYS LP SER-B GTD		03/15/2018	Redemption 100.0000.....		89,476	89,476	89,476	89,476				0		89,476			0	3,374	03/15/2024	1FE.....
157507 AC 8	SENIOR SE CHASE ISSUANCE TRUST ABS		02/15/2018	Paydown.....		3,095,000	3,095,000	3,094,275			725		725		3,095,000			0	3,353	02/18/2020	1FE.....
161571 FU 3	SER.2013-A1 CL. CHASE ISSUANCE TRUST ABS		01/24/2018	JP MORGAN SECURITIES LL.....		4,988,805	4,989,000	4,989,000					0		4,989,000		(195)	(195)	1,983	02/18/2020	1FE.....
161571 GT 5	SER.2015-A2 CL. CHEVRON PHILLIPS CHEM CO LLC		03/29/2018	Call 100.0000.....		20,000,000	20,000,000	19,765,769	19,963,738		36,262		36,262		20,000,000			0	139,778	05/01/2018	1FE.....
166754 AK 7	SENIOR UNSE CITICORP MTG SEC INC 2005-6 CMO		03/01/2018	Paydown.....		316,982	316,982	319,062	317,274		(291)		(291)		316,982			0	3,169	09/25/2035	1FM.....
172973 2M 0	SER.2005		03/01/2018	Paydown.....		316,982	316,982	319,062	317,274		(291)		(291)		316,982			0	3,169	09/25/2035	1FM.....

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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	For rei gn	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	13 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)
172973 3G 2	CITICORP MTGE SECURITIES INC CMO SER.200		03/01/2018	Paydown		146,710	146,710	145,192	145,724		986		986		146,710			0	1,298	10/25/2035	1FM
172973 S9 1	CITICORP MTG SEC INC 2005-3 CMO SER.2005		03/01/2018	Paydown		32,169	32,169	31,577	31,362		807		807		32,169			0	297	04/25/2035	1FM
17305E EF 8	CITIBANK CC ISSUANCE TRUST ABS SER.2008-		01/23/2018	Paydown		6,235,000	6,235,000	6,237,192			(2,192)		(2,192)		6,235,000			0	13,104	01/23/2020	1FE
17306U CE 6	CITIFINANCIAL MTG SEC 2004-1 ABS SER.200		03/01/2018	Paydown		82,281	82,281	79,842	81,977		304		304		82,281			0	526	04/25/2034	1FM
17309N AF 8	CITICORP RES MTGE SEC 2006-1 ABS SER.200		03/01/2018	Paydown		288,602	288,602	280,521	283,493		5,108		5,108		288,602			0	1,487	07/25/2036	1FM
17310E AF 5	CITICORP RES MTGE SEC 2006-2 ABS SER.200		03/01/2018	Paydown		453,212	453,212	453,176	451,758		1,454		1,454		453,212			0	4,042	09/25/2036	1FM
17310N AF 5	CITICORP RES MTGE SEC 2006-3 ABS SER.200		03/01/2018	Paydown		303,493	303,493	303,487	302,499		994		994		303,493			0	2,732	11/25/2036	1FM
17326Q AA 1	CITIGROUP MTGE LN TR 2018-RP1 CMO ADJ SE		03/01/2018	Paydown		628,072	628,072	626,224			1,847		1,847		628,072			0	2,123	09/25/2064	1
189054 AT 6	CLOXOX CO SENIOR UNSEC GLOBAL NOTES 3.		01/30/2018	Paydown		2,010,940	2,000,000	1,993,660	1,996,721		67		67		1,996,787		14,153	14,153	23,044	09/15/2022	2FE
199575 AW 1	COLUMBUS SOUTHERN POWER SENIOR UNSECURED COOPERS & LYBRAND LLP SENIOR NOTES SER.D		02/08/2018	MARKET AXESS		8,877,968	8,800,000	8,778,706	8,797,283		117		117		8,797,400		80,568	80,568	149,368	05/01/2018	1FE
21686@ AD 7	COSTCO WHOLESALE CORP SENIOR UNSECURED G		03/19/2018	Redemption 100.0000		818,182	818,182	822,218	819,078		(896)		(896)		818,182			0	30,400	03/18/2022	1
22160K AH 8	CSFB MORTGAGE TRUST 2003-23 CMO SER.2003		02/09/2018	MERRILL LYNCH PFS.		979,780	1,000,000	997,040	998,186		60		60		998,246		(18,466)	(18,466)	11,125	02/15/2022	1FE
22541Q VG 4	CSFB MORTGAGE TRUST 2005-3 CMO SER.2005-		03/01/2018	Paydown		56,630	56,630	56,347	56,361		269		269		56,630			0	660	10/25/2033	1FM
225458 LH 9	COUNTRYWIDE ABS 2006-S3 ABS SER.2006-S3		03/01/2018	Paydown		5,650	5,650	5,712	5,665		(14)		(14)		5,650			0	55	07/25/2035	1FM
23242M AD 3	COUNTRYWIDE ABS 2006-S3 ABS GTD SER.2006		03/01/2018	Paydown		657,870	921,653	256,412	312,673		345,196		345,196		657,870			0	35,218	02/25/2041	1FM
23242M AE 1	COUNTRYWIDE ABS 2006-S4 ABS GTD SER.2006		03/01/2018	Paydown		15,911	12,333	5,790	234		15,677		15,677		15,911			0	422	06/25/2021	1FM
23243N AJ 7	DELTA TOWNSHIP UTIL II, LLC SENIOR SECUR		03/01/2018	Paydown		8,791,340	164,020	76,040	365,675		5,436,044		5,436,044		5,801,719			0	10,884	07/25/2034	1FM
24780* AA 4	DEPOSITORY TR & CLEARING CORP SENIOR NOT		03/10/2018	Redemption 100.0000		237,920	237,920	71,376	142,906		95,014		95,014		237,920			0	5,403	11/10/2020	2Z
24966@ AC 4	ELEC RELIABILITY COUNCIL TX SENIOR PASS THRU TRUST SER.93-A		03/28/2018	Redemption 100.0000		325,000	325,000	325,000	325,000				0		325,000			0	6,386	09/28/2032	1
28500# AB 8	ELEMENT RAIL LEASE I 2014-1A ABS SER.201		03/30/2018	Redemption 100.0000		375,000	375,000	375,000	375,000				0		375,000			0	2,813	09/30/2032	1
28618W AA 2	ELEMENT RAIL LEASE II 2015-1A ABS SER.20		03/19/2018	Paydown		182,823	182,823	182,823	182,823				0		182,823			0	698	04/19/2044	1FE
28618X AA 0	ELM ROAD GEN STATION LLC SENIOR SECURED		03/19/2018	Paydown		534,345	534,345	534,345	534,345				0		534,345			0	2,404	02/19/2045	1FE
28932M AA 3	EMPIRE DISTRICT ELECTRIC CO 1ST MORTGAGE		02/11/2018	Redemption 100.0000		109,882	109,882	109,882	109,882				0		109,882			0	2,862	02/11/2030	1FE
28932M AG 0	ESTEE LAUDER COMPANY INC SENIOR UNSECURE		01/19/2018	Redemption 100.0000		85,541	85,541	85,541	85,541				0		85,541			0	1,999	01/19/2031	1FE
291641 BD 9	FNBC PASS THRU TRUST SER.93-A 8.080% 0		03/06/2018	Redemption 100.0000		12,936,375	12,500,000	12,473,250	12,491,917		187		187		12,492,104		444,271	444,271	156,615	06/01/2020	1FE
29736R AH 3	FEDERAL EXPRESS CORP PASS THRU CERTS SER		02/15/2018	WELLS FARGO SEC LLC		6,755,000	7,000,000	6,998,320	6,998,805		34		34		6,998,839		(243,839)	(243,839)	33,056	05/10/2021	1FE
30251T AA 7	FR ENCLAVE SPV LP CTL SR SEC NOTES 5.1		01/05/2018	Redemption 100.0000		347,295	347,295	398,559	347,453		(159)		(159)		347,295			0	14,031	01/05/2018	1FE
30280@ AA 4	FEDERAL EXPRESS CORP PASS THRU CERTS SER		01/07/2018	Redemption 100.0000		57,624	57,624	57,624	57,624				0		57,624			0	748	09/30/2033	2
313305 AA 2	FEDERAL EXPRESS CORP PASS THRU CERTS SER		01/15/2018	Redemption 100.0000		1,095,909	1,095,909	1,098,649	1,095,939		(30)		(30)		1,095,909			0	14,384	01/15/2018	2FE

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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	For rei gn	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	13 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)
31331F AX 9	FEDERAL EXPRESS CORP PASS THRU CERTS SER		01/15/2018	Paydown		480,902	480,902	452,048	474,777		6,125		6,125		480,902			0	16,158	07/15/2023	2FE
31331F BB 6	FEDERAL EXPRESS CORP PASS THRU CERTS SER		01/15/2018	Paydown		671,007	671,007	690,920	673,308		(2,300)		(2,300)		671,007			0	26,505	01/15/2020	2FE
31846L AY 2	FIRST ALLIANCE MTG TR 1996-1 ABS SR CERT		03/01/2018	Paydown		1,824	1,824	1,824	1,824				0		1,824			0	22	06/20/2027	1FM
33848J AD 7	FLAGSTAR HEL TR 2007-1A ABS ADJ SER.2007		03/14/2018	JP MORGAN SECURITIES LL		11,473,857	11,430,991	11,430,917	11,397,105		(91)		(91)		11,397,014		76,843	76,843	212,968	01/25/2035	1FM
33848J AD 7	FLAGSTAR HEL TR 2007-1A ABS ADJ SER.2007		03/01/2018	Paydown		737,815	737,815	737,811	735,628		2,187		2,187		737,815			0	7,973	01/25/2035	1FM
34959J AG 3	FORTIVE CORPORATION SENIOR UNSECURED GLO		01/26/2018	JP MORGAN SECURITIES LL		9,884,300	10,000,000	10,012,930	10,012,189		(234)		(234)		10,011,956		(127,656)	(127,656)	39,375	06/15/2026	2FE
361856 DB 0	GMAC MTGE CORP LN TR 2004-HE2 ABS SER.20		03/01/2018	Paydown		297,779	297,779	215,056	258,726		39,053		39,053		297,779			0	2,641	10/25/2033	1FM
361856 DX 2	GMAC MTGE CORP LN TR 2004-HE5 ABS SER.20		03/01/2018	Paydown		72,984	72,984	72,984	72,984				0		72,984			0	723	09/25/2034	1FM
361856 DY 0	GMAC MTGE CORP LN TR 2004-HE5 ABS SER.20		03/01/2018	Paydown		30,696	30,696	30,696	30,696				0		30,696			0	279	09/25/2034	1FM
36185H EB 5	GMAC MTGE CORP LN TR 2004-GH ABS SER.200		03/01/2018	Paydown		14,414	14,414	14,410	14,374		40		40		14,414			0	111	07/25/2035	1FE
36186K AE 5	GMAC MTGE CORP LN TR 2007-HE1 ABS SER.20		03/14/2018	CITIGROUP GLOBAL MKTS		274,804	273,437	273,432	272,578		5		5		272,583		2,221	2,221	5,105	08/25/2037	1FM
36186K AE 5	GMAC MTGE CORP LN TR 2007-HE1 ABS SER.20		03/01/2018	Paydown		52,980	52,980	52,979	52,813		166		166		52,980			0	563	08/25/2037	1FM
36186L AC 7	GMAC MTGE CORP LN TR 2007-HE2 ABS SER.20		03/01/2018	Paydown		169,569	169,675	85,720	59,641		109,928		109,928		169,569			0	1,740	12/25/2037	1FM
36186L AE 3	GMAC MTGE CORP LN TR 2007-HE2 ABS GTD SE		03/01/2018	Paydown		116,560	116,633	59,984	42,693		73,867		73,867		116,560			0	1,265	12/25/2037	1FM
36220@ AA 4	GPM INVESTMENT FUND I SECURED TAX CREDIT		01/03/2018	Redemption	100.0000	2,332,655	2,332,655	1,822,851	2,331,986		669		669		2,332,655			0		01/03/2018	1Z
36228F 2L 9	GSR MTGE LOAN TR 2004-6F CMO SER.2004-6F		03/01/2018	Paydown		222,683	222,683	214,182	215,961		6,722		6,722		222,683			0	2,599	05/25/2034	1FM
36242D ES 8	GSR MTGE LOAN TR 2004-10F CMO SER.2004-1		03/01/2018	Paydown		67,870	67,870	67,488	67,607		263		263		67,870			0	587	08/25/2019	1FM
36242D ST 1	GSAA HOME EQUITY TR 2005-1 ABS SER.2005		03/01/2018	Paydown		11,824	11,824	11,824	11,793		32		32		11,824			0	90	11/25/2034	1FM
36248E AA 3	GS MTG SECURITIES TR 2010-C2 ABS SER.201		03/01/2018	Paydown		73,836	73,836	74,572	74,028		(192)		(192)		73,836			0	493	12/10/2043	1FM
36248P AA 8	GS MTG SECURITIES TR 2014-NEW ABS SER.20		03/01/2018	Paydown		389,323	389,323	389,315	389,392		(69)		(69)		389,323			0	1,179	01/10/2031	1FM
36298G AA 7	GSPA MONETIZATION TRUST SECURED NOTES		03/09/2018	Redemption	100.0000	167,144	167,144	193,469	191,937		(24,793)		(24,793)		167,144			0	1,792	10/09/2029	2FE
36804P AF 3	GATX CORP PASS THRU CERTS 5.697% 01/02		01/02/2018	Redemption	100.0000	92,271	92,271	92,271	92,271				0		92,271			0	2,628	01/02/2025	2FE
38011X AA 2	GMAC MILITARY HSG TR 2003-KIRT ABS GTD S		03/10/2018	Paydown		80,281	80,281	89,986	86,832		(6,551)		(6,551)		80,281			0	843	09/10/2036	1
38012K AB 7	GMAC MILITARY HSG TR 2006-SCOT ABS SER.2		03/10/2018	Paydown		298,125	298,125	293,199	296,433		1,692		1,692		298,125			0	2,643	01/10/2025	1
38012L AA 7	GMAC MILITARY HSG TR 2006-NELL ABS SER.2		03/10/2018	Paydown		106,955	106,955	97,210	98,944		8,011		8,011		106,955			0	958	05/10/2051	1
38012M AA 5	GMAC MILITARY HSG TR 2006-LEAV ABS GTD S		03/10/2018	Paydown		44,942	44,942	45,120	45,084		(143)		(143)		44,942			0	409	03/10/2051	1Z
38012T AE 2	GMAC MTGE CORP LN TR 2006-HE3 ABS GTD SE		03/01/2018	Paydown		272,723	265,951	146,126	110,985		161,738		161,738		272,723			0	2,913	10/25/2036	1FM
38119# AC 8	GOLDEN SPREAD ELECTRIC COOP 1ST MTGE NOT		02/10/2018	Redemption	100.0000	266,552	266,552	266,552	266,552				0		266,552			0	5,845	08/10/2031	1
40406* AA 4	HA HOWARD SVCS LLC SECURED NOTES 7.223		03/01/2018	Redemption	100.0000	195,482	195,482	195,482	195,482				0		195,482			0	2,358	05/01/2031	3

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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	For rei gn	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	13 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)
40407*	AA 3		01/01/2018.	HANNON ARMSTRONG 2006 TRUST HA NOR FED R		149,796	149,796	149,796	149,796				0		149,796			0	771	07/01/2026.	1
40456@	AA 1		03/01/2018.	HA NOR FEDERAL REC TRUST CERTIFICATES SE	100.0000	440,335	440,335	440,335	440,335				0		440,335			0	15,940	03/01/2032.	1
41068@	AA 9		02/23/2018.	HANNON ARMSTRONG 2006 TRUST GTD SENIOR N		535,782	535,782	535,782	535,782				0		535,782			0		12/10/2026.	1
42210@	AA 4		03/15/2018.	HD ANCHORAGE AK CTL TRUST PASS THRU TRUS	100.0000	30,367	30,367	30,367	30,367				0		30,367			0	251	03/15/2042.	1
42805R	BN 8		03/25/2018.	HERTZ VEHICLE FINANCING LLC ABS SER.2013		4,265,000	4,265,000	4,259,336			5,664		5,664		4,265,000			0	13,008	08/25/2019.	1Z
42806D	BC 2		03/27/2018.	HERTZ VEHICLE FINANCING LLC ABS SER.2016		7,326,563	7,500,000	7,418,359	7,424,470		4,872		4,872		7,429,342		(102,780)	(102,780)	51,344	07/25/2022.	1FE
428236	BM 4		03/26/2018.	HEWLETT PACKARD INC SENIOR UNSECURED GLO		4,686,165	4,500,000	4,490,955	4,496,326		132		132		4,496,458		189,707	189,707	61,813	06/01/2021.	2FE
42824C	AN 9		01/17/2018.	HEWLETT PACKARD ENTERPRISE CO SENIOR UNS		6,031,885	5,778,000	6,017,019	5,977,823		(1,998)		(1,998)		5,975,825		56,060	56,060	66,383	10/15/2022.	2FE
437185	AD 3		03/01/2018.	RESIDENTIAL MTG SEC 2006-HI2 ABS ADJ GTD		783,057	783,057	437,729	226,954		556,103		556,103		783,057			0	8,431	02/25/2036.	1FM
43718V	AD 6		03/01/2018.	RESIDENTIAL MTG SEC 2006-HI5 ABS GTD ADJ		633,006	633,006	317,579	228,162		404,845		404,845		633,006			0	5,826	12/25/2036.	1FM
459200	JQ 5		02/15/2018.	IBM CORP SENIOR UNSECURED GLOBAL NOTES		1,967,860	2,000,000	1,997,380	1,997,822		71		71		1,997,893		(30,033)	(30,033)	28,194	01/27/2022.	1FE
466159	AA 8		03/15/2018.	321 HENDERSON REC LLC 2010-2A ABS SER.20		312,782	312,782	312,657	312,920		(138)		(138)		312,782			0	2,189	01/15/2048.	1FE
46616P	AA 1		03/15/2018.	321 HENDERSON REC LLC 2011-1A ABS SER.20		383,812	383,812	383,394	384,208		(396)		(396)		383,812			0	3,107	10/15/2056.	1FE
46617T	AA 2		03/15/2018.	321 HENDERSON REC LLC 2014-1A ABS SER.20		197,608	197,608	203,351	203,282		(5,674)		(5,674)		197,608			0	1,296	03/15/2063.	1FE
46618L	AA 8		03/15/2018.	321 HENDERSON REC LLC 2015-1A ABS SER.20		222,087	222,087	222,087	222,087				0		222,087			0	1,193	09/15/2072.	1FE
46620D	AA 2		03/15/2018.	321 HENDERSON REC LLC 2016-1A ABS SER.20		58,705	58,705	58,697	58,698		7		7		58,705			0	343	06/15/2067.	1FE
46620J	AA 9		03/15/2018.	321 HENDERSON REC LLC 2017-1A ABS SER.20		33,315	33,315	33,289	33,297		18		18		33,315			0	279	08/16/2060.	1FE
46620V	AA 2		03/15/2018.	321 HENDERSON REC LLC 2017-2A ABS SER.20		70,400	70,400	70,369	70,369		31		31		70,400			0	549	09/15/2072.	1FE
46621R	AA 0		03/15/2018.	321 HENDERSON REC LLC 2017-3A ABS SER.20		33,134	33,134	33,123	33,121		13		13		33,134			0	290	02/15/2067.	1FE
46629Q	AG 1		03/01/2018.	JP MORGAN MTG ACQ TR 2006-CH2 ABS ADJ SE		433,375	433,375	329,546	270,754		162,621		162,621		433,375			0	1,766	10/25/2036.	1FM
476556	CK 9		02/14/2018.	JERSEY CENT PWR & LT CO SENIOR NOTES 4		11,079,640	11,000,000	10,920,490	10,996,163		(9)		(9)		10,996,154		83,486	83,486	89,467	06/15/2018.	2FE
478045	AA 5		01/15/2018.	JOHN SEVIER COMB CYCLE SECURED NOTES 4	100.0000	222,905	222,905	248,841	245,211		(22,306)		(22,306)		222,905			0	5,156	01/15/2042.	1FE
48203R	AL 8		02/15/2018.	JUNIPER NETWORKS INC SENIOR UNSECURED GL		15,045,150	15,000,000	14,988,450	14,995,044		861		861		14,995,905		49,245	49,245	226,563	02/26/2019.	2FE
485134	BK 5		03/01/2018.	KANSAS CITY POWER & LIGHT CO NOTES 6.3		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	255,000	03/01/2018.	2FE
52465#	AG 0		03/10/2018.	LEGG MASON MORTGAGE CAPITAL CTL MTGE PAS	100.0000	22,919	22,919	24,211	23,306		(387)		(387)		22,919			0	261	01/10/2021.	2
52467@	BZ 7		03/05/2018.	LEGG MASON MORTGAGE CAPITAL LEASE-BKD SE	100.0000	582,361	582,361	582,361	582,361				0		582,361			0	4,888	08/05/2020.	1
52523K	AD 6		03/01/2018.	LEHMAN XS TR 2006-17 ABS GTD SER.2006-17		346,694	346,694	346,586	345,751		943		943		346,694			0	2,910	11/25/2036.	1FM
52523K	AK 0		03/14/2018.	LEHMAN XS TR 2006-17 ABS GTD SER.2006-17		2,372,627	2,381,931	2,381,931	2,381,931				0		2,381,931		(9,304)	(9,304)	35,996	11/25/2036.	2FM
52523K	AK 0		03/01/2018.	LEHMAN XS TR 2006-17 ABS GTD SER.2006-17		167,670	167,670	167,670	167,670				0		167,670			0	1,387	11/25/2036.	2FM

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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	For rei gn	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	13 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)
543190 AA 0	LONGTRAIN LEASING III LLC ABS SER.2015-1		03/15/2018.	Paydown.....		937,163	937,163	937,165	937,102		.61		.61		937,163			.0	4,655	01/15/2045.	1FE.....
54864@ AA 8	LOWES BROOKLYN NEW YORK PASS THRU CERTS		03/15/2018.	Redemption 100.0000.....		65,044	65,044	66,621	65,809		(.765)		(.765)		65,044			.0	.668	05/15/2029.	1.....
54865@ AA 7	LOWES 4 PROPERTY TRUST CTL PASS THRU SER		03/15/2018.	Redemption 100.0000.....		145,024	145,024	145,024	145,024				.0		145,024			.0	1,007	02/15/2028.	1.....
55265K 3X 5	MASTER ASSET SEC TR 2003-12 CMO SER.2003		03/01/2018.	Paydown.....		26,701	26,701	25,754	26,366		.336		.336		26,701			.0	.204	12/25/2018.	1FM.....
55265K 7Y 9	MASTER ASSET SEC TR 2004-3 CMO SER.2004-		03/01/2018.	Paydown.....		25,675	25,675	25,772	25,593		.83		.83		25,675			.0	.230	03/25/2034.	1FM.....
55265K 8A 0	ASSET BACKED FDG CORP 2004-CB6 SER.2004-		03/01/2018.	Paydown.....		27,499	27,499	28,023	28,260		(.761)		(.761)		27,499			.0	.247	03/25/2034.	1FM.....
59020U JB 2	ABS SER.2 METLIFE SECURITIZ TR 2017-1A ABS		03/01/2018.	Paydown.....		175,103	175,103	175,096	175,629		(.526)		(.526)		175,103			.0	1,493	07/25/2035.	1FM.....
59166B AA 9	SER.201 MICROSOFT CORP SENIOR		03/01/2018.	Paydown.....		704,427	704,427	711,993	372,005		(13,292)		(13,292)		704,427			.0	2,352	04/25/2055.	2FM.....
594918 BZ 6	UNSECURED GLOBAL N MID ATLANTIC MILITARY CO ABS GTD		03/15/2018.	WELLS FARGO SEC LLC.....		15,743,250	15,000,000	14,967,450	14,967,927		.161		.161		14,968,088		775,162	775,162	380,958	02/06/2037.	1FE.....
59524E AB 8	TRUST C MID STATE TRUST 2005-1 ABS		02/01/2018.	Paydown.....		207,557	207,557	207,557	207,557				.0		207,557			.0	5,438	08/01/2050.	1FE.....
595481 AA 0	SER.2005-1 CL MID STATE TRUST 2005-1 ABS		03/01/2018.	Paydown.....		238,794	238,794	238,262	238,260		.534		.534		238,794			.0	2,163	01/15/2040.	2AM.....
595481 AB 8	SER.2005-1 CL MID STATE TRUST 2006-1 ABS		03/01/2018.	Paydown.....		48,486	48,486	48,371	48,371		.115		.115		48,486			.0	.467	01/15/2040.	2AM.....
59548P AA 7	SER.2006-1 CL MID STATE TRUST VIII ABS SER.8 CL.A		03/01/2018.	Paydown.....		160,212	160,212	160,212	160,212				.0		160,212			.0	1,545	10/15/2040.	1FE.....
595497 AA 6	7. MID STATE TRUST VII ABS SER.7 CL.A		03/15/2018.	Paydown.....		204,544	204,544	209,300	207,661		(3,117)		(3,117)		204,544			.0	2,554	03/15/2038.	4AM.....
595498 AA 4	6.3 MID STATE TRUST XI ABS SER.11 CL.A1		03/15/2018.	Paydown.....		191,886	191,886	191,886	191,886				.0		191,886			.0	3,041	12/15/2036.	2AM.....
59549W AA 1	4. MID STATE TRUST XI ABS SER.11		03/15/2018.	Paydown.....		524,576	524,576	519,367	521,285		3,291		3,291		524,576			.0	4,553	07/15/2038.	2AM.....
59549W AB 9	CL.M1 5. MID STATE CAP CORP TR 2004-1 ABS		03/15/2018.	Paydown.....		69,023	69,023	69,021	69,022		.1		.1		69,023			.0	.689	07/15/2038.	2AM.....
59560U AA 9	SER.200 MID STATE CAP TR 2010-1 ABS		03/01/2018.	Paydown.....		66,006	66,006	66,005	65,962		.44		.44		66,006			.0	.691	08/15/2037.	1FE.....
59560W AA 5	SER.2010-1 C MILL CITY MTGE TRUST 2017-2 ABS		03/01/2018.	Paydown.....		355,365	355,365	354,587	355,058		.307		.307		355,365			.0	2,130	12/15/2045.	1FM.....
59980A AA 5	SER.2017 MILL CITY MTGE TRUST 2016-1 ABS		03/01/2018.	Paydown.....		2,066,644	2,066,644	2,086,029	2,085,394		(18,750)		(18,750)		2,066,644			.0	10,441	07/25/2059.	1FM.....
59980T AA 4	SER.2016 MILL CITY MTGE TRUST 2017-1 ABS		03/01/2018.	Paydown.....		284,393	284,393	286,103	285,842		(1,449)		(1,449)		284,393			.0	1,192	04/25/2057.	1FM.....
59981H AA 9	SER.2017 MOBILE AIRPORT AUTHORITY		03/01/2018.	Paydown.....		1,182,295	1,182,295	1,184,892	1,184,849		(2,554)		(2,554)		1,182,295			.0	5,365	11/25/2058.	1FM.....
607120 EZ 1	TAXABLE AIRBUS MONONGAHELA POWER CO SECURED		02/09/2018.	Redemption 100.0000.....		62,601	62,601	62,601	62,601				.0		62,601			.0	.596	11/09/2032.	1.....
610202 BN 2	1ST MTGE NO MOTIVA ENTERPRISES LLC NOTES		03/01/2018.	WELLS FARGO SEC LLC.....		13,532,610	13,000,000	12,985,180	12,989,314		.441		.441		12,989,755		542,855	542,855	207,278	04/15/2024.	2FE.....
61980A AC 7	5.750% 01 NEPTUNE REG TRANS SYS LLC NOTES		03/15/2018.	Call 105.7003.....		14,472,480	13,692,000	13,692,000	13,795,181		(10,736)		(10,736)		13,784,445		(142,327)	(142,327)	1,305,340	01/15/2020.	2FE.....
64079* AB 8	SER.A NEWTOWN CREDIT LEASE TRUST		03/31/2018.	Redemption 100.0000.....		141,278	141,278	141,483	141,363		(85)		(85)		141,278			.0	2,193	06/30/2027.	2FE.....
653240 AA 9	2002-CTL1 BKD NISSAN MOTOR ACCEPTANCE SENIOR		03/15/2018.	Redemption 100.0000.....		368,694	368,694	368,681	368,689		.5		.5		368,694			.0	3,744	05/15/2023.	1.....
654740 AT 6	UNSECURED		01/04/2018.	STIFEL, NICOLAUS & COMPANY.....		3,987,640	4,000,000	3,999,760	3,999,820		.10		.10		3,999,830		(12,190)	(12,190)	43,750	01/13/2020.	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	For rei gn	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	13 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)
65764# AA 3	NORTH BERGEN PLAZA LP NOTES 7.910% 03/ NORTHWEST PIPELINE GP GLOBAL		03/10/2018	Paydown.....		101,126	101,126	101,126	101,126				0	101,126			0	1,336	03/10/2030	1.....	
667752 AB 5	NOTES 6.0 NVIDIA CORP SENIOR UNSECURED		02/14/2018	US BANCORP INVESTMENTS.....		9,106,020	9,000,000	9,015,597	9,000,390		(1,434)		(1,434)	8,998,957		107,063	107,063	92,263	06/15/2018	2FE.....	
67066G AD 6	GLOBAL NOTE CREDIT SUISSE SEC USA LLC....		01/25/2018			9,821,200	10,000,000	9,980,200	9,984,956		331		331	9,985,287		(164,087)	(164,087)	81,278	09/16/2021	1FE.....	
67087M AA 4	OBP DEPOSITOR LLC TR 2010-OBP ABS SER.20		01/04/2018	GOLDMAN SACHS & CO.....		16,703,750	16,000,000	15,999,904	15,979,655		2		2	15,979,657		724,093	724,093	76,404	07/15/2045	1FM.....	
67087T CD 1	OAKWOOD MTG INV INC 2001-B ABS SER.2001-		03/01/2018	Paydown.....		37,933	37,933	37,887	37,846		87		87	37,933			0	443	03/15/2023	2AM.....	
67087T CE 9	OAKWOOD MTG INV INC 2001-B ABS SER.2001-		03/01/2018	Paydown.....		85,417	85,417	85,417	85,417				0	85,417			0	1,101	09/15/2030	2AM.....	
67087T CW 9	OAKWOOD MTG INV INC 2001-D ABS SER.2001-		03/01/2018	Paydown.....		60,946	60,946	46,319	52,137		8,810		8,810	60,946			0	664	08/15/2031	6FE.....	
67087T DD 0	OAKWOOD MTG INV INC 2002-A ABS SER.2002-		03/01/2018	Paydown.....		39,283	39,283	39,274	39,223		61		61	39,283			0	334	03/15/2020	5AM.....	
68279@ AA 7	120 LONG RIDGE LLC PROMISSORY NOTES SER.		03/15/2018	Redemption 100.0000.....		271,806	271,806	271,806	271,806				0	271,806			0	1,805	04/15/2025	1.....	
693506 BD 8	PPG INDUSTRIES INC SENIOR UNSECURED NOTE PEACHTREE FINANCE CO 2005-B ABS		03/20/2018	CITIGROUP GLOBAL MKTS.....		12,169,080	12,000,000	11,418,810	11,799,943		14,747		14,747	11,814,690		354,390	354,390	152,400	11/15/2020	1FE.....	
70468P AA 0	SER.2005 PNC EQUIPMENT FINANCE LLC		01/15/2018	Paydown.....		54,355	54,355	54,346	54,354				0	54,355			0	213	04/15/2048	1FE.....	
73019# AA 0	EQUIPMENT NOTE PNC EQUIPMENT FINANCE LLC		03/13/2018	Redemption 100.0000.....		122,814	122,814	125,261	124,695		(1,882)		(1,882)	122,814			0	1,842	09/13/2027	1.....	
73019# AB 8	EQUIPMENT NOTE PNC EQUIPMENT FINANCE LLC		03/13/2018	Redemption 100.0000.....		127,436	127,436	129,976	129,389		(1,952)		(1,952)	127,436			0	1,912	09/13/2027	1.....	
73019# AC 6	EQUIPMENT NOTE PNC EQUIPMENT FINANCE LLC		03/13/2018	Redemption 100.0000.....		116,409	116,409	118,729	118,193		(1,783)		(1,783)	116,409			0	1,746	09/13/2027	1.....	
73557* AA 2	PORT WASHINGTON GEN STATION SENIOR NOTES		03/15/2018	Redemption 100.0000.....		188,407	188,407	188,407	188,407				0	188,407			0	1,544	07/15/2030	1.....	
73557* AB 0	PORT WASHINGTON GEN STATION SENIOR NOTES		03/15/2018	Redemption 100.0000.....		53,776	53,776	53,776	53,776				0	53,776			0	539	06/15/2033	1.....	
73624# AA 7	PORTER DRIVE LEASE TRUST 2014A BSG CREDI		03/15/2018	Redemption 100.0000.....		385,808	385,808	395,484	395,107		(9,299)		(9,299)	385,808			0	2,079	11/15/2026	1.....	
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		03/31/2018	Redemption 100.0000.....		245,210	245,210	245,726	245,272		(62)		(62)	245,210			0	3,617	12/31/2018	1.....	
74368C AJ 3	PROTECTIVE LIFE GLOBAL FUNDING SECURED N		01/04/2018	US BANCORP INVESTMENTS.....		3,954,400	4,000,000	4,000,000	4,000,000				0	4,000,000		(45,600)	(45,600)	24,251	09/25/2020	1FE.....	
749581 AP 9	RESIDENTIAL FUNDING MTG SEC I CMO SER.20		03/01/2018	Paydown.....		115,022	165,413	151,204	150,950		(35,928)		(35,928)	115,022			0	1,974	01/25/2037	2FM.....	
759950 CV 8	RENAISSANCE HEL 2004-2 ABS SER.2004-2 CL		03/01/2018	Paydown.....		26,037	26,037	25,429	25,471		566		566	26,037			0	166	07/25/2034	1FM.....	
759950 DN 5	RENAISSANCE HEL 2004-3 ABS SER.2004-3 CL		03/01/2018	Paydown.....		217,708	217,708	217,707	217,183		525		525	217,708			0	1,859	11/25/2034	1FM.....	
759950 EN 4	RENAISSANCE HEL 2004-4 ABS SER.2004-4 CL		03/01/2018	Paydown.....		125,264	125,264	125,264	125,264				0	125,264			0	1,063	02/25/2035	1FM.....	
760985 Q4 6	RESIDENTIAL ASST MTG 2004-RS2 ABS SER.20		03/01/2018	Paydown.....		16,686	16,686	16,678	16,639		47		47	16,686			0	120	02/25/2034	1FM.....	
76110W MF 0	RESIDENTIAL ASSET SEC 2001-KS3 ABS SER.2		03/01/2018	Paydown.....			63,787	24,422	23,476		(23,476)		(23,476)				0	682	09/25/2031	6FM.....	
76110W UX 2	RESIDENTIAL ASST SEC 2003-KS10 ABS SER.2		03/01/2018	Paydown.....		115,690	115,690	115,683	115,395		296		296	115,690			0	906	12/25/2033	1FM.....	
768700 \$Z 1	MASSACHUSETT HSG PTRSH FUND BD ADVANCE C		03/01/2018	Redemption 100.0000.....		11,600	11,600	11,600	11,600				0	11,600			0	18	08/13/2024	1Z.....	
768700 \$Z 2	MASSACHUSETT HSG PTRSH FUND BD ADVANCE C		03/01/2018	Redemption 100.0000.....		5,256	5,256	5,256	5,256				0	5,256			0	32	03/01/2034	1Z.....	
80439@ AA 9	SAULSBURY HILL FEDERAL REC TR TRUST CERT		02/28/2018	Paydown.....		133,368	133,368	133,368	133,368				0	133,368			0	1,994	11/28/2029	1.....	

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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	For rei gn	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	13 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)
805564 KQ 3	SAXON ASSET SEC TR 2002-1 ABS SER.2002-1		03/01/2018.	Paydown.....		98,454	98,454	98,454	98,454				0		98,454			0	833	12/25/2030.	1FM.....
805564 PB 1	SAXON ASSET SEC TR 2003-3 ABS SER.2003-3		03/01/2018.	Paydown.....		23,054	23,054	23,054	23,054				0		23,054			0	174	12/25/2033.	1FM.....
81744N AB 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-6 CL		03/01/2018.	Paydown.....		278,088	278,088	278,088	278,088				0		278,088			0	805	12/25/2042.	1FM.....
81744V AB 8	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL		03/01/2018.	Paydown.....		57,904	57,904	59,831	59,806		(1,902)		(1,902)		57,904			0	273	09/25/2042.	1FM.....
81744V AC 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL		03/01/2018.	Paydown.....		57,904	57,904	57,904	57,904				0		57,904			0	188	09/25/2042.	1FM.....
81744W AC 4	SEQUOIA MORTGAGE TRUST CMO SER.2013-1 CL		03/01/2018.	Paydown.....		129,468	129,468	129,468	129,468				0		129,468			0	282	02/25/2043.	1FM.....
83613G AB 5	SOUNDVIEW HEL TR 2008-1 ABS SER.2008-1 C		03/01/2018.	Paydown.....		212,867	212,867	203,546	208,068		4,799		4,799		212,867			0	988	02/25/2038.	1FM.....
83613G AD 1	SOUNDVIEW HEL TR 2008-1 ABS SER.2008-1 C		03/01/2018.	Paydown.....		87,304	87,304	82,557	84,588		2,716		2,716		87,304			0	405	02/25/2038.	1FM.....
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN SECURED NOTES		02/15/2018.	Redemption 100.0000.....		274,282	274,282	274,282	274,282				0		274,282			0	5,274	08/15/2033.	1FE.....
842400 GF 4	SOUTHWEST POWER POOL INC SECURED NO		02/01/2018.	Redemption 100.0000.....		714,286	714,286	714,286	714,286				0		714,286			0	6,589	02/01/2022.	1FE.....
84519# AF 1	SOUTHWEST POWER POOL INC SENIOR NOTES SE		03/30/2018.	Redemption 100.0000.....		125,000	125,000	125,000	125,000				0		125,000			0	938	03/30/2024.	1.....
84519# AG 9	SOUTHWEST POWER POOL INC SENIOR NOTES SE		03/30/2018.	Redemption 100.0000.....		275,000	275,000	275,000	275,000				0		275,000			0	2,234	09/30/2024.	1.....
84615# AA 5	SPACE FLORIDA SECURED NOTES 3.520% 02/		02/28/2018.	Redemption 100.0000.....		602,340	602,340	602,340	602,340				0		602,340			0	5,301	02/28/2021.	1.....
85746* CL 2	STATE STREET BANK & TRUST SER.1999 CL.A		03/29/2018.	Call 102.9900.....		350,673	340,493	346,632	341,616		9,058		9,058		350,673			0	12,649	03/29/2020.	1.....
86283* AA 5	STRATFORD FUND II LP TAX CREDIT NOTES		01/15/2018.	Redemption 100.0000.....		1,980,000	1,980,000	1,267,772	1,794,717		185,283		185,283		1,980,000			0		01/15/2021.	2.....
86283* AB 3	STRATFORD FUND II LP TAX CREDIT NOTES		01/16/2018.	Redemption 100.0000.....		840,000	840,000	546,660	752,620		87,380		87,380		840,000			0		01/15/2021.	2.....
86283* AC 1	STRATFORD FUND II LP TAX CREDIT NOTES		01/16/2018.	Redemption 100.0000.....		615,000	615,000	409,407	547,632		67,368		67,368		615,000			0		01/15/2021.	2.....
86283* AD 9	STRATFORD FUND II LP TAX CREDIT NOTES		01/15/2018.	Redemption 100.0000.....		170,000	170,000	109,402	150,138		19,862		19,862		170,000			0		01/15/2021.	2.....
86283* AE 7	STRATFORD FUND II LP TAX CREDIT NOTES		01/16/2018.	Redemption 100.0000.....		980,000	980,000	615,644	859,058		120,942		120,942		980,000			0		01/15/2021.	2.....
86283* AF 4	STRATFORD FUND II LP TAX CREDIT NOTES		01/15/2018.	Redemption 100.0000.....		800,000	800,000	566,661	708,384		91,616		91,616		800,000			0		01/15/2022.	2.....
86283* AG 2	STRATFORD FUND II LP TAX CREDIT NOTES		01/15/2018.	Redemption 100.0000.....		1,450,000	1,450,000	1,001,057	1,277,067		172,933		172,933		1,450,000			0		01/18/2022.	2.....
86283* AH 0	STRATFORD FUND II LP TAX CREDIT NOTES		01/15/2018.	Redemption 100.0000.....		330,000	330,000	218,895	284,708		45,292		45,292		330,000			0		01/15/2022.	2.....
86359K AA 9	STRUCTURED REC FIN 2005-A ABS SER.2005-A		03/15/2018.	Paydown.....		252,011	252,011	252,011	252,011				0		252,011			0	2,359	05/15/2025.	1FE.....
86360F AA 7	STRUCTURED REC FIN 2006-A ABS SER.2006-A		03/15/2018.	Paydown.....		237,388	237,388	237,731	237,503		(115)		(115)		237,388			0	2,267	01/15/2030.	1FE.....
86361Y AA 5	STRUCTURED REC FIN 2006-B ABS SER.2006-B		03/15/2018.	Paydown.....		441,697	441,697	441,697	441,697				0		441,697			0	4,023	03/15/2038.	1FE.....
86365F AA 2	STRUCTURED REC FIN 2010-A ABS SER.2010 C		03/15/2018.	Paydown.....		494,299	494,299	494,299	494,299				0		494,299			0	4,129	01/15/2046.	1FE.....
86365L AA 9	STRUCTURED REC FIN 2010-B ABS SER.2010-B		03/15/2018.	Paydown.....		381,033	381,033	380,997	381,008		24		24		381,033			0	2,478	08/15/2036.	1FE.....
87305N AV 0	TTX CO PASS THRU CERTS SER.A1 5.453% 0		01/02/2018.	Redemption 100.0000.....		1,431,295	1,431,295	1,428,805	1,430,693		603		603		1,431,295			0	39,024	01/02/2022.	1.....
87407P AA 8	TAL ADVANTAGE LLC ABS SER.2013-1A CL.A		03/20/2018.	Paydown.....		100,000	100,000	99,985	99,992		8		8		100,000			0	472	02/20/2038.	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	For rei gn	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	13 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)
883556 BL 5	THERMO FISHER SCIENTIFIC INC SENIOR UNSE		01/05/2018	Call 100.1760.....		5,008,800	5,000,000	5,000,000	4,999,933		(5)		(5)		4,999,928		72	72	14,772	12/14/2018	2FE.....
88576N AL 2	321 HENDERSON REC LLC 2007-2A ABS FLOAT		03/15/2018	Paydown.....		1,031,640	1,031,640	949,915	949,123		82,517		82,517		1,031,640				2,845	06/16/2042	1FE.....
88576N AM 0	321 HENDERSON REC LLC 2007-2A ABS SER.20		03/15/2018	Paydown.....		9,003	9,003	8,996	8,998		5		5		9,003				87	06/15/2048	1FE.....
88576N AP 3	321 HENDERSON REC LLC 2007-3A ABS GTD SE		03/15/2018	Paydown.....		370,161	370,161	370,069	370,945		(785)		(785)		370,161				3,948	10/15/2048	1FE.....
88576P AB 9	321 HENDERSON REC LLC 2003-AA ABS SER.20		03/15/2018	Paydown.....		36,067	36,067	36,065	36,050		17		17		36,067				244	11/15/2033	1FE.....
88576P AC 7	321 HENDERSON REC LLC 2004-A ABS FLOAT S		03/15/2018	Paydown.....		170,336	170,336	170,336	170,336				0		170,336				593	09/15/2045	1FE.....
88576P AD 5	321 HENDERSON REC LLC 2004-A ABS SER.200		03/15/2018	Paydown.....		111,777	111,777	111,769	111,774		3		3		111,777				1,548	09/15/2045	1FE.....
88576P AF 0	321 HENDERSON REC LLC 2005-1A ABS GTD SE		03/15/2018	Paydown.....		12,266	12,266	12,258	12,262		4		4		12,266				57	11/15/2046	1FE.....
88576U AA 0	321 HENDERSON REC LLC 2008-2 ABS SER.200		03/15/2018	Paydown.....		585,275	585,275	585,027	585,108		167		167		585,275				5,093	11/15/2037	1FE.....
88576X AA 4	321 HENDERSON REC LLC 2010-1A ABS SER.20		03/15/2018	Paydown.....		280,364	280,364	280,290	280,315		49		49		280,364				2,609	07/15/2059	1FE.....
89169D AA 9	TOWD POINT MORTGAGE TR 2017-3 ABS SER.20		03/01/2018	Paydown.....		2,586,060	2,586,060	2,600,738	2,599,952		(13,891)		(13,891)		2,586,060				11,446	07/25/2057	1FM.....
89171D BF 3	TOWD POINT MORTGAGE TR 2015-1 ABS SER.20		03/01/2018	Paydown.....		1,400,391	1,400,391	1,427,857	1,416,394		(16,003)		(16,003)		1,400,391				6,973	10/25/2053	1FM.....
89171U AU 3	TOWD POINT MORTGAGE TR 2015-4 ABS SER.20		03/01/2018	Paydown.....		1,031,199	1,031,199	1,031,044	1,030,537		663		663		1,031,199				4,588	04/25/2055	1FM.....
89171V AK 3	TOWD POINT MORTGAGE TR 2015-5 ABS SER.20		03/01/2018	Paydown.....		1,165,810	1,165,810	1,169,063	1,167,681		(1,871)		(1,871)		1,165,810				5,434	05/25/2055	1FM.....
89171Y AL 5	TOWD POINT MORTGAGE TR 2015-2 ABS SER.20		03/01/2018	Paydown.....		866,331	866,331	859,370	861,247		5,084		5,084		866,331				3,630	11/25/2060	1FM.....
89172E AU 8	TOWD POINT MORTGAGE TR 2016-1 ABS SER.20		03/01/2018	Paydown.....		365,471	365,471	366,841	367,346		(1,875)		(1,875)		365,471				1,475	02/25/2055	1FM.....
89172P AA 7	TOWD POINT MORTGAGE TR 2016-2 ABS SER.20		03/01/2018	Paydown.....		827,594	827,594	834,073	833,134		(5,540)		(5,540)		827,594				4,383	08/25/2055	1FM.....
89172U AA 6	TOWD POINT MORTGAGE TR 2016-4 ABS SER.20		03/01/2018	Paydown.....		1,056,755	1,056,755	1,058,895	1,058,100		(1,345)		(1,345)		1,056,755				3,663	07/25/2056	1FE.....
89172Y AA 8	TOWD POINT MORTGAGE TR 2016-3 ABS SER.20		03/01/2018	Paydown.....		921,844	921,844	917,451	917,525		4,319		4,319		921,844				3,490	04/25/2056	1FM.....
89173C AA 5	TOWD POINT MORTGAGE TR 2016-5 ABS SER.20		03/01/2018	Paydown.....		1,651,390	1,651,390	1,650,525	1,650,312		1,078		1,078		1,651,390				5,160	10/25/2056	1FM.....
89173F AA 8	TOWD POINT MORTGAGE TR 2017-1 ABS SER.20		03/01/2018	Paydown.....		2,822,368	2,822,368	2,833,814	2,833,552		(11,185)		(11,185)		2,822,368				14,740	10/25/2056	1FE.....
89173H AA 4	TOWD POINT MORTGAGE TR 2017-2 ABS SER.20		03/01/2018	Paydown.....		1,000,026	1,000,026	1,003,800	1,003,656		(3,630)		(3,630)		1,000,026				4,427	04/25/2057	1FM.....
89176E AA 8	TOWD POINT MORTGAGE TR 2018-1 ABS SER.20		03/01/2018	Paydown.....		910,039	910,039	909,747			292		292		910,039				2,275	01/25/2058	1.....
89231T AD 2	TOYOTA AUTO RCVBLS TR 2015-C ABS SER.201		03/15/2018	Paydown.....		580,435	580,435	580,350	580,420		15		15		580,435				1,279	06/17/2019	1FE.....
893570 BY 6	TRANSCONTINENTAL GAS PIPE LINE SENIOR UN		02/14/2018	US BANCORP INVESTMENTS.....		10,117,800	10,000,000	10,054,597	10,002,705		(2,192)		(2,192)		10,000,513		117,287	117,287	102,514	06/15/2018	2FE.....
89417E AE 9	TRAVELERS COMPANIES INC SENIOR UNSECURED		01/04/2018	CITIGROUP GLOBAL MKTS.....		7,097,020	7,000,000	6,993,630	6,998,594		(87)		(87)		6,998,507		98,513	98,513	59,772	05/15/2018	1FE.....
898613 AA 2	TUCKAHOE CREDIT LEASE PASS THRU CERTS SE		03/20/2018	Paydown.....		26,511	26,511	19,883	23,219		3,292		3,292		26,511				426	10/20/2025	3FE.....
90349D AC 6	UBS BARCL COMM MTG TR 2012 C3 ABS SER.20		03/01/2018	Paydown.....		303,267	303,267	310,843	305,552		(2,285)		(2,285)		303,267				1,432	08/10/2049	1FM.....
90349D AD 4	UBS BARCL COMM MTG TR 2012 C3 ABS SER.20		01/04/2018	SOCIETE GENERALE.....		7,600,781	7,500,000	7,686,979	7,590,149		(379)		(379)		7,589,771		11,010	11,010	23,826	08/10/2049	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	For rei gn	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	13 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)	
90983V AA 1	UNITED COMMUNITIES LLC ABS GTD BONDS SER		03/15/2018.	Paydown.....		.....85,401	.....85,401	.....85,401	.....85,401				.....0		.....85,401			.....0	.....2,396	09/15/2051.	1FE.....
91274# AS 3	US BK NATL ASSN MINNEAPOLISMTN		01/02/2018.	Redemption 100.0000.....		.....826,304	.....826,304	.....826,304	.....826,304				.....0		.....826,304			.....0	.....22,524	01/02/2021.	2.....
91529* AA 9	TRUST CER UOU CTL PASS THRU T SER.2010-A		01/10/2018.	Redemption 100.0000.....		.....382,034	.....382,034	.....385,854	.....384,414		.....(2,380)		.....(2,380)		.....382,034			.....0	.....5,279	10/10/2028.	1.....
91830C AA 6	VNO MTGE TRUST 2012-6AVE ABS SER.2012-6A		03/27/2018.	Various.....		.....15,690,820	.....15,750,000	.....14,932,133	.....15,257,365		.....15,255		.....15,255		.....15,272,620		.....418,201	.....418,201	.....120,053	11/15/2030.	1FM.....
92329X AK 4	VENTURE CDO LLC 2014-16A ABS FLOAT SER.2		01/15/2018.	Paydown.....		.....15,000,000	.....15,000,000	.....15,000,000	.....15,000,000				.....0		.....15,000,000			.....0	.....95,035	04/15/2026.	1FE.....
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY SENIOR SE		03/31/2018.	Redemption 100.0000.....		.....39,050	.....39,050	.....39,050	.....39,050				.....0		.....39,050			.....0	.....384	06/30/2030.	1Z.....
92922F MA 3	WASHINGTON MUTUAL MORTGAGE CMO SER.2004-		03/01/2018.	Paydown.....		.....257,413	.....257,413	.....260,631	.....261,901		.....(4,488)		.....(4,488)		.....257,413			.....0	.....1,325	03/25/2034.	1FM.....
92922F QL 5	WAMU MORTGAGE PASS-THRU CERTS CMO SER.20		03/01/2018.	Paydown.....		.....218,030	.....218,030	.....204,232	.....208,136		.....9,894		.....9,894		.....218,030			.....0	.....1,615	06/25/2034.	1FM.....
92936C AE 9	WF RBS COMM MORTGAGE 2011-C4 ABS SER.201		03/01/2018.	Paydown.....		.....5,736,535	.....5,736,535	.....5,793,716	.....5,735,970		.....565		.....565		.....5,736,535			.....0	.....77,567	06/15/2044.	1FM.....
92936C AJ 8	WF RBS COMM MORTGAGE 2011-C4 ABS SER.201		03/27/2018.	WELLS FARGO SEC LLC.....		.....1,496,250	.....1,425,000	.....1,439,210	.....1,429,113		.....(445)		.....(445)		.....1,428,668		.....67,582	.....67,582	.....22,702	06/15/2044.	1FM.....
92966* AG 4	WABASH VALLEY POWER ASSN INC 1ST MTGE NO		01/31/2018.	Redemption 100.0000.....		.....163,375	.....163,375	.....163,375	.....163,375				.....0		.....163,375			.....0	.....2,508	01/31/2028.	1.....
94978# AH 0	WELLS FARGO BANK NORTHWEST NA SECURED NO		03/10/2018.	Redemption 100.0000.....		.....59,177	.....59,177	.....59,177	.....59,177				.....0		.....59,177			.....0	.....744	01/10/2024.	2.....
94978# CV 7	WELLS FARGO BANK NORTHWEST NA CTL TRUST		03/10/2018.	Redemption 100.0000.....		.....126,116	.....126,116	.....126,116	.....126,116				.....0		.....126,116			.....0	.....1,152	09/10/2025.	1.....
94980G AK 7	WELLS FARGO HOME EQ TR 2004-2 ABS SER.20		03/01/2018.	Paydown.....		.....46,511	.....46,511	.....46,296	.....46,323		.....188		.....188		.....46,511			.....0	.....373	04/25/2034.	1FM.....
94980G BB 6	WELLS FARGO HOME EQ TR 2004-2 ABS SER.20		03/01/2018.	Paydown.....		.....598,186	.....598,186	.....522,952	.....573,894		.....24,292		.....24,292		.....598,186			.....0	.....4,770	09/25/2034.	1FM.....
94987M AA 9	WF COMM MORTGAGE TR 2010-C1 ABS SER.2010		03/01/2018.	Paydown.....		.....299,951	.....299,951	.....308,941	.....302,100		.....(2,149)		.....(2,149)		.....299,951			.....0	.....1,450	11/15/2043.	1FM.....
96928* CX 3	WILLIAM BLAIR & COMPANY CTL PASS THRU SE		03/15/2018.	Redemption 100.0000.....		.....55,149	.....55,149	.....55,704	.....55,564		.....(415)		.....(415)		.....55,149			.....0	.....570	01/15/2035.	1.....
97181# KG 7	WILMINGTON TRUST COMPANY EQUIP NOTES SER		03/30/2018.	Redemption 100.0000.....		.....203,165	.....203,165	.....203,165	.....203,165				.....0		.....203,165			.....0	.....5,976	03/29/2024.	1.....
98956P AQ 5	ZIMMER BIOMET HOLDINGS INC SENIOR UNSECU		03/09/2018.	MERRILL LYNCH PFS.....		.....7,000,980	.....7,000,000	.....6,988,940					.....0		.....6,988,940		.....12,040	.....12,040		03/19/2023.	2FE.....
386435 AC 5	GRAND RENEWABLE SOLAR LP 1ST LIEN CAD NO		01/31/2018.	Redemption 100.0000.....		.....240,014	.....240,014	.....225,465	.....235,422				.....0	.....(9,956)	.....240,014	.....14,549		.....14,549	.....4,750	01/31/2035.	2FE.....
58533T AB 6	MELANCTHON WOLFE WIND LP 1ST LIEN CAD NO		01/19/2018.	Redemption 100.0000.....	(62)(62)(58)(78)	15	155(62)(4)	(4)(4)(4)	12/31/2028.	2FE.....
775109 AK 7	ROGERS COMMUNICATIONS INC SENIOR NOTES	A	02/02/2018.	CITIGROUP GLOBAL MKTS.....		.....5,122,000	.....5,000,000	.....4,992,700	.....4,998,875		.....484		.....484		.....4,999,358		.....122,642	.....122,642	.....161,500	08/15/2018.	2FE.....
811427 AA 1	SEA TO SKY HWY INVESTMENT LP SECURED CAD		02/28/2018.	Redemption 100.0000.....	489,728489,728491,789497,319	44	44(5,555)489,728(2,080)	(2,080)(2,080)6,437	08/31/2030.	1FE.....
87425E AM 5	TALISMAN ENERGY INC SENIOR UNSECURED NOT	A	01/17/2018.	Call 104.2710.....		.....10,427,100	.....10,000,000	.....10,000,000	.....9,974,086		.....459		.....459		.....9,974,545		.....25,445	.....25,445	.....600,017	02/01/2021.	2FE.....
884903 BB 0	THOMSON REUTERS CORP GLOBAL NOTES 6.50	A	01/05/2018.	Call 0.0000.....		.....(46,353)					.....(46,353)		.....(46,353)	.....(46,353)	.....(46,353)			.....0		07/15/2018.	2FE.....
12644@ AJ 4	CTL 2002-2 TRUST PASS THRU CERTS CL.2000	D	03/15/2018.	Redemption 100.0000.....		.....65,124	.....65,124	.....65,124	.....65,124				.....0		.....65,124			.....0	.....908	03/15/2020.	2.....
227170 AE 7	CRONOS CONTAINERS 2013-1A ABS SER.2013-1	D	03/18/2018.	Paydown.....		.....500,000	.....500,000	.....499,997	.....499,998		.....3		.....3		.....500,000			.....0	.....2,567	04/18/2028.	1FE.....
37952U AB 9	GLOBAL SC FINANCE SRL ABS SER.2013-1A CL	D	03/17/2018.	Paydown.....	500,000500,000499,968500,218	(218)	(218)	500,000		02,483	04/17/2028.	1FE.....	

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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	For rei gn	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	13 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)
87656X A@ 0	TATE & LYLE INTL FINANCE PLC SENIOR NOTE	D	03/14/2018	STONE CASTLE.....	.....	.....7,003,500	.....7,000,000	.....7,000,000	.....7,000,000	.....	.....	.....	.....0	.....	.....7,000,000	.....	.....3,500	.....3,500	.....110,964	10/29/2023	2.....
902118 BP 2	TYCO INTERNATIONAL FINANCE SA NOTES 3.	D	01/15/2018	Maturity.....	.....	.....7,000,000	.....7,000,000	.....6,977,740	.....6,999,680	.....	.....320	.....	.....320	.....	.....7,000,000	.....	.....	.....0	.....131,250	01/15/2018	2FE.....
97342V AJ 3	WINDMW GMBH SENIOR SECURED EUR NOTES SER	B	01/19/2018	Redemption 100.0000.....	.....	.....(3)	.....(3)	.....(3)	.....(3)	.....	.....	.....	.....0	.....	.....(3)	.....	.....	.....0	.....	12/30/2021	2FE.....
F8493@ AD 1	SODEXO SA SENIOR NOTES SER.A 4.240% 03	C	03/29/2018	Maturity.....	.....	.....8,850,000	.....8,850,000	.....9,077,298	.....8,859,181	.....	.....(9,181)	.....	.....(9,181)	.....	.....8,850,000	.....	.....	.....0	.....187,620	03/29/2018	1.....
Q6291# AA 1	MONASH UNIVERSITY SENIOR NOTES 3.760%	D	02/24/2018	Redemption 100.0000.....	.....	.....20,000	.....20,000	.....20,000	.....20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	.....376	02/24/2040	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					.....725,237,108	.....698,822,708	.....687,149,057	.....605,818,398	.....(28,958)	.....15,633,413	.....0	.....15,604,455	.....(15,506)	.....705,782,891	.....12,465	.....9,018,715	.....9,031,180	.....9,595,541	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
502140 \$A 2	LR COMPANY II LLC NOTES 0.000% 12/16/2	..	03/16/2018	Redemption 100.0000.....	.....	.....456,651	.....456,651	.....269,961	.....411,402	.....	.....45,249	.....	.....45,249	.....	.....456,651	.....	.....	.....0	.....	08/16/2022	2FE.....
545698 \$A 2	LOTTERY RECEIVABLES CO ONE LLC NOTES 0	..	03/16/2018	Redemption 100.0000.....	.....	.....691,267	.....691,267	.....492,185	.....590,486	.....	.....100,782	.....	.....100,782	.....	.....691,267	.....	.....	.....0	.....	11/16/2028	2FE.....
5599999	Total - Bonds - Parent, Subsidiaries and Affiliates.....					.....1,147,918	.....1,147,918	.....762,146	.....1,001,888	.....0	.....146,031	.....0	.....146,031	.....0	.....1,147,918	.....0	.....0	.....0	.....0	XXX	XXX
8399997	Total - Bonds - Part 4.....					5,039,524,952	4,900,352,615	5,004,413,780	1,089,031,150	(28,958)	19,037,932	0	19,008,974	(15,506)	5,032,627,705	12,465	(3,538,258)	(3,525,793)	16,260,553	XXX	XXX
8399999	Total - Bonds.....					5,039,524,952	4,900,352,615	5,004,413,780	1,089,031,150	(28,958)	19,037,932	0	19,008,974	(15,506)	5,032,627,705	12,465	(3,538,258)	(3,525,793)	16,260,553	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
29135* 10 7	EMJAY CORP COMMON STOCK.....	..	03/30/2018	Capital Distribution.....	.....	.....180,000	XXX	.....180,000	.....180,000	.....	.....	.....	.....0	.....	.....180,000	.....	.....	.....0	.....	XXX	.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					.....180,000	XXX	.....180,000	.....180,000	.....0	.....0	.....0	.....0	.....0	.....180,000	.....0	.....0	.....0	.....0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					.....180,000	XXX	.....180,000	.....180,000	.....0	.....0	.....0	.....0	.....0	.....180,000	.....0	.....0	.....0	.....0	XXX	XXX
9799999	Total - Common Stocks.....					.....180,000	XXX	.....180,000	.....180,000	.....0	.....0	.....0	.....0	.....0	.....180,000	.....0	.....0	.....0	.....0	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					.....180,000	XXX	.....180,000	.....180,000	.....0	.....0	.....0	.....0	.....0	.....180,000	.....0	.....0	.....0	.....0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					5,039,704,952	XXX	5,004,593,780	1,089,211,150	(28,958)	19,037,932	0	19,008,974	(15,506)	5,032,807,705	12,465	(3,538,258)	(3,525,793)	16,260,553	XXX	XXX

QE05.30

(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 Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	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 - Other																						
SWAPTIONS JANUARY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	01/17/2020	.....1	.....80,000	.....0.0778	.....850	-	-	.....2		.....2	.....1	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	01/17/2020	.....1	.....50,000	.....0.0778	.....600	-	-	.....1		.....1	.....1	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/13/2012	04/13/2018	.....1	.....488,000	.....0.0713	.....7,973	-	-					-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/13/2012	04/13/2018	.....1	.....813,000	.....0.0713	.....13,281	-	-					-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	04/17/2019	.....1	.....80,000	.....0.0778	.....700	-	-					-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	04/17/2019	.....1	.....50,000	.....0.0778	.....450	-	-					-	-	-	-	-	001.....
SWAPTIONS APRIL 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	04/17/2020	.....1	.....4,210,000	.....0.0778	.....38,400	-	-	.....203		.....203	.....98	-	-	-	-	-	001.....
SWAPTIONS APRIL 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	04/17/2020	.....1	.....2,560,000	.....0.0778	.....23,475	-	-	.....123		.....123	.....59	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	07/17/2019	.....1	.....80,000	.....0.0778	.....750	-	-					-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	07/17/2019	.....1	.....50,000	.....0.0778	.....475	-	-					-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	10/17/2019	.....1	.....50,000	.....0.0778	.....500	-	-	.....1		.....1		-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	04/17/2014	10/17/2019	.....1	.....80,000	.....0.0778	.....800	-	-	.....1		.....1		-	-	-	-	-	001.....
SWAPTIONS JANUARY 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	01/15/2016	01/18/2022	.....1	.....3,090,000	.....0.0687	.....16,712	-	-	.....3,380		.....3,380	.....1,293	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	01/15/2016	01/18/2022	.....1	.....5,910,000	.....0.0687	.....31,963	-	-	.....6,465		.....6,465	.....2,472	-	-	-	-	-	001.....
SWAPTIONS JULY 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	07/15/2015	07/15/2021	.....1	.....3,990,000	.....0.0748	.....19,950	-	-	.....1,680		.....1,680	.....648	-	-	-	-	-	001.....
SWAPTIONS JULY 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	07/15/2015	07/15/2021	.....1	.....2,990,000	.....0.0748	.....14,950	-	-	.....1,259		.....1,259	.....485	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	10/22/2015	10/22/2021	.....1	.....5,370,000	.....0.0700	.....29,535	-	-	.....4,403		.....4,403	.....1,728	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	10/22/2015	10/22/2021	.....1	.....3,130,000	.....0.0700	.....17,215	-	-	.....2,567		.....2,567	.....1,007	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	01/22/2019	.....1	.....130,000	.....0.0768	.....1,547	-	-					-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	01/22/2019	.....1	.....220,000	.....0.0768	.....2,618	-	-					-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	04/23/2019	.....1	.....220,000	.....0.0768	.....2,728	-	-					-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	04/23/2019	.....1	.....130,000	.....0.0768	.....1,612	-	-					-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	07/23/2018	.....1	.....220,000	.....0.0768	.....2,332	-	-					-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	07/23/2018	.....1	.....130,000	.....0.0768	.....1,378	-	-					-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	07/22/2019	.....1	.....3,930,000	.....0.0768	.....50,304	-	-	.....18		.....18	.....11	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	07/22/2019	.....1	.....2,470,000	.....0.0768	.....31,616	-	-	.....12		.....12	.....7	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	10/22/2018	.....1	.....220,000	.....0.0768	.....2,464	-	-					-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2013	10/22/2018	.....1	.....130,000	.....0.0768	.....1,456	-	-					-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	01/15/2016	10/15/2021	.....1	.....330,000	.....0.0687	.....1,600	-	-	.....298		.....298	.....119	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	01/15/2016	10/15/2021	.....1	.....170,000	.....0.0687	.....800	-	-	.....154		.....154	.....61	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	01/15/2014	01/15/2019	.....1	.....60,000	.....0.0800	.....561	-	-					-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	01/15/2014	01/15/2019	.....1	.....40,000	.....0.0800	.....374	-	-					-	-	-	-	-	001.....
SWAPTIONS JANUARY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	01/15/2014	01/15/2020	.....1	.....4,110,000	.....0.0800	.....47,453	-	-	.....79		.....79	.....39	-	-	-	-	-	001.....

QE06

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)	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)
SWAPTIONS JANUARY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/15/2014	01/15/2020	.....1	.....2,530,000	.....0.0800	.....29,217	-	.....48	.....	.....48	.....24	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/15/2014	04/15/2019	.....1	.....60,000	.....0.0800	.....596	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/15/2014	04/15/2019	.....1	.....40,000	.....0.0800	.....397	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/15/2014	07/15/2019	.....1	.....60,000	.....0.0800	.....629	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/15/2014	07/15/2019	.....1	.....40,000	.....0.0800	.....420	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/15/2014	10/15/2019	.....1	.....40,000	.....0.0800	.....441	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/15/2014	10/15/2019	.....1	.....60,000	.....0.0800	.....662	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	01/17/2019	.....1	.....420,000	.....0.0687	.....5,686	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	01/17/2019	.....1	.....230,000	.....0.0687	.....3,114	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	04/17/2018	.....1	.....450,000	.....0.0687	.....4,886	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	04/17/2018	.....1	.....250,000	.....0.0687	.....2,714	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	04/17/2019	.....1	.....3,880,000	.....0.0687	.....56,116	-	-	.....19	.....	.....19	.....12	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	04/17/2019	.....1	.....2,170,000	.....0.0687	.....31,384	-	-	.....10	.....	.....10	.....7	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	07/17/2018	.....1	.....450,000	.....0.0687	.....5,271	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	07/17/2018	.....1	.....250,000	.....0.0687	.....2,929	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	10/17/2018	.....1	.....450,000	.....0.0687	.....5,721	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/17/2013	10/17/2018	.....1	.....250,000	.....0.0687	.....3,179	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	01/30/2019	.....1	.....90,000	.....0.0764	.....1,008	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	01/30/2019	.....1	.....50,000	.....0.0764	.....560	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	04/30/2019	.....1	.....90,000	.....0.0764	.....1,068	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	04/30/2019	.....1	.....50,000	.....0.0764	.....593	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	07/30/2019	.....1	.....50,000	.....0.0764	.....625	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	07/30/2019	.....1	.....90,000	.....0.0764	.....1,125	-	-	.....1	.....	.....1	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	10/30/2018	.....1	.....90,000	.....0.0764	.....947	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	10/30/2018	.....1	.....50,000	.....0.0764	.....526	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	10/30/2019	.....1	.....4,020,000	.....0.0764	.....52,711	-	-	.....61	.....	.....61	.....32	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/30/2013	10/30/2019	.....1	.....2,520,000	.....0.0764	.....33,043	-	-	.....38	.....	.....38	.....20	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	01/22/2019	.....1	.....2,000,000	.....0.0685	.....22,749	-	-	.....1	.....	.....1	.....1	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	01/22/2019	.....1	.....3,400,000	.....0.0685	.....39,087	-	-	.....2	.....	.....2	.....1	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	04/23/2018	.....1	.....400,000	.....0.0685	.....3,762	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	04/23/2018	.....1	.....700,000	.....0.0685	.....6,583	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS MAY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	11/01/2012	05/01/2018	.....1	.....900,000	.....0.0677	.....11,000	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS MAY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	11/01/2012	05/01/2018	.....1	.....530,000	.....0.0677	.....6,000	-	-	-	-	-	-	-	-	-	-	-	001.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

QE06:2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	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)
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	07/23/2018	.....1	.....600,000	.....0.0685	.....6,075	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	07/23/2018	.....1	.....300,000	.....0.0685	.....3,038	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	07/30/2014	07/30/2020	.....1	.....2,440,000	.....0.0765	.....18,788	-	.....239	-	.....239	.....108	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	07/30/2014	07/30/2020	.....1	.....4,040,000	.....0.0765	.....31,108	-	.....396	-	.....396	.....179	-	-	-	-	-	-	001.....
SWAPTIONS AUGUST 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	11/01/2012	08/01/2018	.....1	.....1,840,000	.....0.0677	.....23,000	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS AUGUST 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	11/01/2012	08/01/2018	.....1	.....1,100,000	.....0.0677	.....14,000	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	10/22/2018	.....1	.....900,000	.....0.0685	.....9,743	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/22/2013	10/22/2018	.....1	.....500,000	.....0.0685	.....5,413	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS NOVEMBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	11/01/2012	11/01/2018	.....1	.....2,470,000	.....0.0677	.....32,000	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS NOVEMBER 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	11/01/2012	11/01/2018	.....1	.....1,480,000	.....0.0677	.....20,000	-	-	-	-	-	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	01/19/2023	.....1	.....690,000	.....0.0765	-	.....750	-	.....801	-	.....801	.....51	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	01/19/2023	.....1	.....1,150,000	.....0.0765	-	.....1,250	-	.....1,335	-	.....1,335	.....85	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2024.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	01/19/2024	.....1	.....2,370,000	.....0.0765	-	.....4,493	-	.....4,258	-	.....4,258	.....(235)	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2024.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	01/19/2024	.....1	.....3,960,000	.....0.0765	-	.....7,507	-	.....7,114	-	.....7,114	.....(393)	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	04/19/2023	.....1	.....1,150,000	.....0.0765	-	.....1,250	-	.....1,520	-	.....1,520	.....270	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	04/19/2023	.....1	.....690,000	.....0.0765	-	.....750	-	.....912	-	.....912	.....162	-	-	-	-	-	001.....
SWAPTIONS JULY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	07/19/2023	.....1	.....1,150,000	.....0.0765	-	.....1,563	-	.....1,694	-	.....1,694	.....131	-	-	-	-	-	001.....
SWAPTIONS JULY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	07/19/2023	.....1	.....690,000	.....0.0765	-	.....937	-	.....1,016	-	.....1,016	.....79	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	10/19/2023	.....1	.....690,000	.....0.0765	-	.....1,312	-	.....1,128	-	.....1,128	.....(184)	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/19/2018	10/19/2023	.....1	.....1,150,000	.....0.0765	-	.....2,188	-	.....1,879	-	.....1,879	.....(309)	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	01/26/2023	.....1	.....400,000	.....0.0740	.....750	-	-	.....550	-	.....550	.....156	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	01/26/2023	.....1	.....240,000	.....0.0740	.....450	-	-	.....330	-	.....330	.....94	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/26/2017	01/26/2023	.....1	.....1,250,000	.....0.0743	.....8,310	-	-	.....1,686	-	.....1,686	.....478	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	01/26/2017	01/26/2023	.....1	.....600,000	.....0.0743	.....3,990	-	-	.....809	-	.....809	.....229	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	04/26/2023	.....1	.....400,000	.....0.0740	.....875	-	-	.....621	-	.....621	.....159	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	04/26/2023	.....1	.....240,000	.....0.0740	.....525	-	-	.....372	-	.....372	.....96	-	-	-	-	-	001.....
SWAPTIONS JULY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	07/26/2023	.....1	.....400,000	.....0.0740	.....938	-	-	.....688	-	.....688	.....158	-	-	-	-	-	001.....
SWAPTIONS JULY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	07/26/2023	.....1	.....240,000	.....0.0740	.....562	-	-	.....413	-	.....413	.....95	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	10/26/2022	.....1	.....400,000	.....0.0740	.....688	-	-	.....481	-	.....481	.....146	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	10/26/2022	.....1	.....240,000	.....0.0740	.....412	-	-	.....288	-	.....288	.....88	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	10/26/2023	.....1	.....2,820,000	.....0.0740	.....10,528	-	-	.....5,355	-	.....5,355	.....1,116	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	10/26/2017	10/26/2023	.....1	.....1,680,000	.....0.0740	.....6,272	-	-	.....3,190	-	.....3,190	.....665	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXOT9..	01/14/2015	01/14/2021	.....1	.....3,970,000	.....0.0694	.....30,966	-	-	.....1,598	-	.....1,598	.....712	-	-	-	-	-	001.....

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)	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)
SWAPTIONS JANUARY 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	01/14/2015	01/14/2021	.....1	.....2,410,000	.....0.0694	.....18,798	-	.....970	.....	.....970	.....432	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	01/28/2022	.....1	.....1,120,000	.....0.0643	.....3,897	-	.....1,823	.....	.....1,823	.....707	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	01/28/2022	.....1	.....680,000	.....0.0643	.....2,366	-	.....1,107	.....	.....1,107	.....429	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/20/2017	01/20/2023	.....1	.....590,000	.....0.0720	.....3,009	-	.....916	.....	.....916	.....268	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/20/2017	01/20/2023	.....1	.....360,000	.....0.0720	.....1,836	-	.....559	.....	.....559	.....164	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	06/04/2015	04/27/2018	.....1	.....570,000	.....0.0660	.....891	-	.....	.....	.....	.....	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	06/04/2015	04/27/2018	.....1	.....940,000	.....0.0660	.....1,470	-	.....	.....	.....	.....	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/13/2015	04/13/2021	.....1	.....4,000,000	.....0.0702	.....20,800	-	.....1,959	.....	.....1,959	.....836	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/13/2015	04/13/2021	.....1	.....2,380,000	.....0.0702	.....12,376	-	.....1,165	.....	.....1,165	.....498	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/21/2016	04/21/2022	.....1	.....5,360,000	.....0.0675	.....25,594	-	.....7,694	.....	.....7,694	.....2,810	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/21/2016	04/21/2022	.....1	.....3,240,000	.....0.0675	.....15,471	-	.....4,651	.....	.....4,651	.....1,698	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/20/2017	04/20/2023	.....1	.....1,750,000	.....0.0720	.....9,625	-	.....3,059	.....	.....3,059	.....811	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	04/20/2017	04/20/2023	.....1	.....1,050,000	.....0.0720	.....5,775	-	.....1,835	.....	.....1,835	.....487	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	06/04/2015	07/27/2018	.....1	.....940,000	.....0.0660	.....1,909	-	.....	.....	.....	.....	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	06/04/2015	07/27/2018	.....1	.....570,000	.....0.0660	.....1,158	-	.....	.....	.....	.....	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2021	.....1	.....1,120,000	.....0.0643	.....3,054	-	.....1,276	.....	.....1,276	.....539	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2021	.....1	.....680,000	.....0.0643	.....1,854	-	.....775	.....	.....775	.....327	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2022	.....1	.....6,710,000	.....0.0643	.....28,754	-	.....14,396	.....	.....14,396	.....4,987	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2022	.....1	.....4,090,000	.....0.0643	.....17,526	-	.....8,775	.....	.....8,775	.....3,040	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/25/2017	07/25/2023	.....1	.....2,410,000	.....0.0726	.....11,000	-	.....4,506	.....	.....4,506	.....1,058	-	-	-	-	-	-	001.....
SWAPTIONS JULY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/25/2017	07/25/2023	.....1	.....1,430,000	.....0.0726	.....6,500	-	.....2,674	.....	.....2,674	.....627	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	10/23/2014	10/23/2020	.....1	.....2,410,000	.....0.0740	.....19,521	-	.....448	.....	.....448	.....197	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	10/23/2014	10/23/2020	.....1	.....3,970,000	.....0.0740	.....32,157	-	.....737	.....	.....737	.....324	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	10/28/2021	.....1	.....1,120,000	.....0.0643	.....3,469	-	.....1,545	.....	.....1,545	.....625	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	10/28/2021	.....1	.....680,000	.....0.0643	.....2,106	-	.....938	.....	.....938	.....379	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	10/25/2016	10/25/2022	.....1	.....1,740,000	.....0.0660	.....8,225	-	.....3,683	.....	.....3,683	.....1,197	-	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	10/25/2016	10/25/2022	.....1	.....1,010,000	.....0.0660	.....4,775	-	.....2,138	.....	.....2,138	.....695	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/25/2017	01/25/2023	.....1	.....390,000	.....0.0726	.....1,600	-	.....586	.....	.....586	.....169	-	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/25/2017	01/25/2023	.....1	.....660,000	.....0.0726	.....2,500	-	.....991	.....	.....991	.....287	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	04/28/2022	.....1	.....680,000	.....0.0643	.....2,635	-	.....1,282	.....	.....1,282	.....472	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/28/2016	04/28/2022	.....1	.....1,120,000	.....0.0643	.....4,339	-	.....2,112	.....	.....2,112	.....778	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/25/2017	04/25/2023	.....1	.....660,000	.....0.0726	.....2,900	-	.....1,116	.....	.....1,116	.....292	-	-	-	-	-	-	001.....
SWAPTIONS APRIL 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	07/25/2017	04/25/2023	.....1	.....390,000	.....0.0726	.....1,800	-	.....659	.....	.....659	.....173	-	-	-	-	-	-	001.....

QE063

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)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTIONS OCTOBER 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA		07/25/2017	1	660,000	0.0726	2,450	-	-	870		870	269	-	-	-	-		001.....
SWAPTIONS OCTOBER 2022.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA		07/25/2017	1	390,000	0.0726	1,500	-	-	514		514	159	-	-	-	-		001.....
0139999. Total-Purchased Options-Hedging Other-Other.....										1,214,242	22,000	0	135,258	XX	135,258	37,996	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										1,214,242	22,000	0	135,258	XX	135,258	37,996	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other.....										1,214,242	22,000	0	135,258	XX	135,258	37,996	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										1,214,242	22,000	0	135,258	XX	135,258	37,996	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Interest Rate

IRS AUGUST 2028.....	16162LAA1 DEUTSCHE BANK AG.....	D1.....	a.....	DEUTSCHE BANK AG		08/15/2007	1	13,300,000	5.2348%(LIBO R)	-	-	119,780	-		2,922,574	-	-	-	-	213,890		100 / 100.....
IRS FEBRUARY 2045.....	4081324 DEUTSCHE BANK AG.....	D1.....	a.....	DEUTSCHE BANK AG		08/15/2007	1	5,000,000	5.005%(LIBO R)	-	-	43,500	-		1,906,660	-	-	-	-	129,574		100 / 100.....
IRS MARCH 2035.....	638539A*7 DEUTSCHE BANK AG.....	D1.....	a.....	DEUTSCHE BANK AG		08/15/2007	1	4,000,000	5.16%(LIBOR)	-	-	34,535	-		1,246,254	-	-	-	-	82,422		100 / 100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	197,815	0	XX	6,075,488	0	0	0	0	425,886	XXX	XXX

Swaps - Hedging Effective - Foreign Exchange

CURR SWAP FEBRUARY 2024.....	952637AA4 DEUTSCHE BANK AG.....	D1.....	c.....	DEUTSCHE BANK AG		02/04/2014	1	18,051,000	4.259%(4%)...	-	-	21,390	-		2,527,268	-	-	-	-	218,796		100 / 100.....
CURR SWAP SEPTEMBER 2027.....	C4931*BC6 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		06/20/2017	1	11,295,181	3.942%(4%)...	181	-	7,223	-		(347,618)	-	-	-	-	173,882		100 / 100.....
CURR SWAP FEBRUARY 2024.....	952637AA4 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		07/08/2015	1	7,852,992	4.625%(4%)...	(10,207)	-	5,474	-		90,736	-	-	-	-	95,186		100 / 100.....
CURR SWAP DECEMBER 2028.....	58533TAB6 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		09/24/2015	1	9,459,545	4.071%(4%)...	-	-	130	-		(336,648)	-	-	-	-	155,160		100 / 100.....
CURR SWAP JANUARY 2035.....	386435AC5 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		05/31/2016	1	10,540,114	3.97%(4%)...	66	-	(3,824)	-		(197,573)	-	-	-	-	216,325		100 / 100.....
CURR SWAP SEPTEMBER 2030.....	811427AA1 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		06/09/2016	1	15,923,545	2.656%(3%)...	35	-	106	-		200,844	-	-	-	-	280,765		100 / 100.....
CURR SWAP OCTOBER 2026.....	C4931*BA0 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		07/21/2016	1	5,347,594	3.966%(4%)...	-	-	(2,499)	-		(85,713)	-	-	-	-	78,148		100 / 100.....
CURR SWAP DECEMBER 2021.....	97342VAJ3 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		12/07/2015	1	5,986,909	4.003%(2%)...	-	-	83,654	-		(801,958)	-	-	-	-	57,994		100 / 100.....
CURR SWAP MAY 2030.....	452308AW9 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		12/16/2015	1	10,932,000	3.75%(2%)...	(104,526)	-	42,200	-		(1,439,762)	-	-	-	-	190,533		100 / 100.....
CURR SWAP MAY 2034.....	EK2700335 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		01/11/2016	1	8,420,375	4.53%(3%)...	(85,128)	-	29,823	-		(1,246,011)	-	-	-	-	169,170		100 / 100.....
CURR SWAP MAY 2036.....	G9006@AL0 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		04/13/2016	1	7,900,200	4.1%(2%)...	-	-	31,813	-		(712,958)	-	-	-	-	168,085		100 / 100.....
CURR SWAP JULY 2022.....	EJ2943581 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		04/27/2016	1	5,656,000	4.44%(3%)...	(78,656)	-	24,136	-		(586,090)	-	-	-	-	58,820		100 / 100.....
CURR SWAP MARCH 2024.....	JK2039689 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		05/05/2016	1	11,387,000	3.6%(2%)...	(32,808)	-	53,790	-		(966,676)	-	-	-	-	138,983		100 / 100.....
CURR SWAP MARCH 2024.....	JK2039689 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		05/09/2016	1	11,403,000	3.63%(2%)...	(34,558)	-	54,775	-		(953,050)	-	-	-	-	139,179		100 / 100.....
CURR SWAP JULY 2022.....	EJ2943581 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		05/20/2016	1	8,964,000	4.452%(3%)...	(135,776)	-	37,946	-		(1,039,312)	-	-	-	-	93,222		100 / 100.....
CURR SWAP MARCH 2024.....	084670BU1 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		07/07/2016	1	5,532,500	3.1%(1%)...	(32,379)	-	24,635	-		(664,231)	-	-	-	-	67,542		100 / 100.....
CURR SWAP NOVEMBER 2023.....	92927KB*2 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		09/27/2016	1	19,031,500	2.869%(1%)...	-	-	93,669	-		(1,886,171)	-	-	-	-	225,789		100 / 100.....
CURR SWAP OCTOBER 2024.....	24906PB#5 - D8286#AA8 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		10/05/2016	1	8,959,200	3.004%(1%)...	-	-	44,544	-		(884,410)	-	-	-	-	114,916		100 / 100.....
CURR SWAP DECEMBER 2023.....	N5276#AA5 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		11/18/2016	1	9,516,600	3.443%(1%)...	-	-	51,737	-		(1,557,461)	-	-	-	-	113,535		100 / 100.....
CURR SWAP APRIL 2028.....	X2145*AL0 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		04/03/2017	1	17,595,600	4.241%(2%)...	-	-	87,618	-		(2,706,845)	-	-	-	-	278,706		100 / 100.....
CURR SWAP SEPTEMBER 2027.....	887389E@9 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		08/22/2017	1	9,400,000	3.975%(2%)...	-	-	45,228	-		(443,610)	-	-	-	-	144,435		100 / 100.....
CURR SWAP JULY 2037.....	883556BW1 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		01/10/2018	1	9,593,600	4.816%(3%)...	-	-	129,974	-		(126,148)	-	-	-	-	210,889		100 / 100.....
CURR SWAP JULY 2037.....	883556BW1 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA		01/10/2018	1	4,796,800	4.816%(3%)...	-	-	64,987	-		(63,074)	-	-	-	-	105,444		100 / 100.....
CURR SWAP JULY 2026.....	L8367#AC7 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA		06/25/2014	1	13,636,000	4.734%(3%)...	-	-	200,188	-		1,331,488	-	-	-	-	196,668		100 / 100.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURR SWAP MARCH 2030.....	EK8055080 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	06/23/2015	03/18/2030	.....1	1,188,000	3.4%(2%).....	(46,617)	-	43,023	(1,068,166)		(2,028,653)	-	(278,270)	.....985	-	193,561	.....	100 / 100.....
CURR SWAP MARCH 2030.....	EK8055080 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	07/08/2015	03/18/2030	.....1	8,729,500	3.47%(2%).....	(44,510)	-	34,581	(954,040)		(1,656,421)	-	(221,238)	.....581	-	151,027	.....	100 / 100.....
CURR SWAP MARCH 2027.....	EK7723522 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	07/29/2015	03/08/2027	.....1	14,879,700	3.3%(2%).....	(103,378)	-	61,491	(1,740,334)		(2,770,866)	-	(393,362)	.....1,316	-	222,481	.....	100 / 100.....
CURR SWAP NOVEMBER 2032.....	81728DA*3 GOLDMAN SACHS MITSUI MARINE.....	D1.....	c.....	MARINE	X1H61UOUXUPKXR51OV18.	10/04/2012	11/14/2032	.....1	24,207,000	4.8%(5%).....	-	-	55,048	3,162,048		(109)	-	(792,745)	-	-	463,038	.....	100 / 100.....
CURR SWAP APRIL 2023.....	G1745*AB7 DEUTSCHE BANK AG.....	D1.....	c.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/13/2013	04/17/2023	.....1	3,729,500	4.5%(4%).....	-	-	8,174	222,008		53,038	-	(132,124)	-	-	41,902	.....	100 / 100.....
CURR SWAP APRIL 2023.....	G1745*AB7 DEUTSCHE BANK AG.....	D1.....	c.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/13/2013	04/17/2023	.....1	3,729,500	4.5%(4%).....	-	-	8,174	222,008		53,038	-	(132,124)	-	-	41,902	.....	100 / 100.....
CURR SWAP MAY 2023.....	318069B#7 GOLDMAN SACHS MITSUI MARINE.....	D1.....	c.....	MARINE	X1H61UOUXUPKXR51OV18.	05/10/2013	05/22/2023	.....1	15,375,000	3.672%(3%)...	-	-	27,946	1,345,032		578,247	-	(528,496)	-	-	174,376	.....	100 / 100.....
CURR SWAP DECEMBER 2023.....	G6774*AA2 CREDIT SUISSE INTERNATIONAL.....	D1.....	c.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	10/16/2013	12/11/2023	.....1	12,752,000	4.767%(4%)...	-	-	31,930	1,528,026		938,265	-	(422,797)	-	-	152,243	.....	100 / 100.....
CURR SWAP DECEMBER 2028.....	G6774*AB0 CREDIT SUISSE INTERNATIONAL.....	D1.....	c.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	10/16/2013	12/11/2028	.....1	12,752,000	5.106%(5%)...	-	-	38,470	1,528,026		744,983	-	(422,797)	-	-	208,631	.....	100 / 100.....
CURR SWAP MAY 2029.....	G7017#AA3 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	03/28/2014	05/08/2029	.....1	15,136,940	4.693%(4%)...	-	-	47,178	2,369,669		1,369,202	-	(480,932)	-	-	252,296	.....	100 / 100.....
CURR SWAP SEPTEMBER 2029.....	G1261#AA9 CREDIT SUISSE INTERNATIONAL.....	D1.....	c.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	08/22/2014	09/05/2029	.....1	24,876,000	4.455%(4%)...	-	-	74,201	3,831,048		2,190,921	-	(792,745)	-	-	420,711	.....	100 / 100.....
CURR SWAP APRIL 2044.....	EK1533687 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	01/23/2015	04/11/2044	.....1	8,026,600	5.79%(5%).....	(23,840)	-	30,381	613,549		(397,839)	-	(347,711)	.....1,587	-	204,833	.....	100 / 100.....
CURR SWAP APRIL 2044.....	EK1533687 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	01/23/2015	04/11/2044	.....1	3,953,400	5.79%(5%).....	(11,742)	-	14,964	302,196		(195,951)	-	(171,261)	.....781	-	100,888	.....	100 / 100.....
CURR SWAP JUNE 2035.....	G9722#AA5 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	04/10/2015	06/01/2035	.....1	15,641,260	4.067%(3%)...	-	-	40,474	629,194		(665,053)	-	(565,491)	-	-	324,163	.....	100 / 100.....
CURR SWAP JUNE 2035.....	G9722#AA5 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	04/10/2015	06/01/2035	.....1	15,056,540	4.067%(3%)...	-	-	38,961	605,673		(640,191)	-	(544,351)	-	-	312,045	.....	100 / 100.....
CURR SWAP JUNE 2030.....	G7496*AC3 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	04/22/2015	06/01/2030	.....1	25,557,800	4.04%(3%).....	-	-	59,463	1,706,854		(196,426)	-	(898,444)	-	-	445,947	.....	100 / 100.....
CURR SWAP SEPTEMBER 2025.....	G2956@AP6 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	06/25/2015	09/23/2025	.....1	15,745,000	3.888%(3%)...	-	-	36,602	1,715,032		903,657	-	(528,496)	-	-	215,420	.....	100 / 100.....
CURR SWAP SEPTEMBER 2045.....	G5391#AA3 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	08/28/2015	09/25/2045	.....1	30,716,000	4.61%(4%).....	-	-	99,307	2,656,064		(853,649)	-	(1,056,993)	-	-	805,481	.....	100 / 100.....
CURR SWAP NOVEMBER 2030.....	G2730*AA4 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	10/23/2015	11/10/2030	.....1	9,213,000	4.327%(4%)...	-	-	23,948	795,019		77,811	-	(317,098)	-	-	163,657	.....	100 / 100.....
CURR SWAP NOVEMBER 2030.....	G2730*AA4 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	10/23/2015	11/10/2030	.....1	9,213,000	4.327%(4%)...	-	-	23,948	795,019		77,811	-	(317,098)	-	-	163,657	.....	100 / 100.....
CURR SWAP MARCH 2042.....	EJ0420160 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	05/26/2016	03/05/2042	.....1	18,375,000	6.9%(6%).....	(39,762)	-	67,365	1,147,982		(1,831,943)	-	(914,636)	.....4,482	-	449,580	.....	100 / 101.....
CURR SWAP APRIL 2029.....	45055400 JP MORGAN CHASE BANK NA.....	B1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	08/03/2016	04/30/2029	.....1	35,991,000	3.548%(3%)...	42,920	-	72,519	(1,879,054)		(3,643,028)	-	(1,417,477)	.....(209)	-	599,291	.....	100 / 100.....
CURR SWAP NOVEMBER 2028.....	031100G#1 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	10/14/2016	11/23/2028	.....1	18,330,000	3.332%(3%)...	-	-	23,346	(2,714,952)		(4,048,472)	-	(792,745)	-	-	299,199	.....	100 / 100.....
CURR SWAP NOVEMBER 2036.....	G1745*AT8 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	10/19/2016	11/10/2036	.....1	13,541,000	4.05%(3%).....	37,440	-	23,147	(1,891,965)		(3,455,755)	-	(581,346)	-	-	292,211	.....	100 / 100.....
CURR SWAP DECEMBER 2036.....	G4410*AB5 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	11/01/2016	12/14/2036	.....1	12,242,500	4.03%(3%).....	-	-	15,240	(1,787,468)		(3,446,947)	-	(528,496)	-	-	264,850	.....	100 / 100.....
CURR SWAP DECEMBER 2041.....	G4410*AC3 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	11/01/2016	12/14/2041	.....1	20,812,250	4.203%(3%)...	-	-	29,773	(3,038,696)		(6,469,681)	-	(898,444)	-	-	506,847	.....	100 / 100.....
CURR SWAP AUGUST 2024.....	G7059#AA2 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	03/01/2017	08/05/2024	.....1	20,906,600	3.709%(2%)...	-	-	72,126	(2,944,346)		(2,874,812)	-	(898,444)	-	-	263,486	.....	100 / 100.....
CURR SWAP MARCH 2022.....	45055900 JP MORGAN CHASE BANK NA.....	B1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	03/03/2017	03/10/2022	.....1	14,373,775	3.52%(2%).....	-	-	47,103	(2,111,437)		(2,134,785)	-	(620,983)	-	-	142,750	.....	100 / 100.....
CURR SWAP JUNE 2032.....	G6774*AD6 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	03/10/2017	06/09/2032	.....1	18,232,500	4.673%(3%)...	-	-	59,248	(2,812,452)		(2,961,532)	-	(792,745)	-	-	343,560	.....	100 / 100.....
CURR SWAP APRIL 2024.....	45056000 WELLS FARGO BANK NA.....	B1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	04/03/2017	04/10/2024	.....1	19,998,400	3.847%(2%)...	-	-	61,737	(2,449,549)		(2,559,512)	-	(845,594)	-	-	245,600	.....	100 / 100.....
CURR SWAP MAY 2037.....	AN6129950 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	07/27/2017	05/25/2037	.....1	13,141,000	4.202%(3%)...	(34,073)	-	43,808	(924,276)		(1,269,853)	-	(529,832)	.....1,005	-	287,638	.....	100 / 100.....
CURR SWAP MAY 2037.....	AN6129950 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09.	08/01/2017	05/25/2037	.....1	19,819,500	4.116%(3%)...	(51,558)	-	61,869	(1,283,679)		(2,025,676)	-	(798,225)	.....1,539	-	433,821	.....	100 / 100.....
CURR SWAP NOVEMBER 2032.....	EC7667958 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97.	10/10/2017	11/26/2032	.....1	14,536,500	7.193%(6%).....	(166,844)	-	44,441	(1,313,163)		(2,148,962)	-	(749,498)	.....5,456	-	278,370	.....	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)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Contract 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)	
CURR SWAP MAY 2037.....	AN6129950 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	12/01/2017	05/25/20371	29,634,000	4.145%(3%).....	(206,074)	-	94,626	(1,426,637)	(2,174,943)	(1,155,265)	2,964	648,646	100 / 100.....				
CURR SWAP NOVEMBER 2032.....	EC7667958 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	01/03/2018	11/26/2032	.....1	9,654,906	7.605%(6%).....	(18,040)	38,786	(500,903)	(590,631)	(486,396)	3,533	184,889	100 / 100.....				
CURR SWAP NOVEMBER 2032.....	EC7667958 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	01/03/2018	11/26/2032	.....1	4,541,094	7.605%(6%).....	(8,485)	18,243	(235,595)	(277,798)	(228,772)	1,662	86,961	100 / 100.....				
CURR SWAP APRIL 2029.....	EK1436725 WELLS FARGO BANK NA.....	D1.....	c.....	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09.	01/17/2018	04/04/2029	.....1	13,807,000	6.136%(5%).....	(63,067)	39,560	(321,355)	(300,443)	(262,259)	3,971	229,163	100 / 100.....				
CURR SWAP MARCH 2039.....	AP8636866 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	01/30/2018	03/31/2039	.....1	24,012,500	4.32%(3%).....	(75,100)	(74,137)	88,204	142,578	162,524	780	550,375	100 / 100.....				
CURR SWAP OCTOBER 2028.....	W2710@AB6 JP MORGAN CHASE BANK NA.....	D1.....	c.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	09/08/2016	10/26/2028	.....1	15,000,000	3.44%(3%).....	5,475	19,519	(180,004)	(1,642,164)	271,471	243,961	100 / 100.....					
0879999 Total-Swaps-Hedging Effective-Foreign Exchange.....										(1,156,319)	30,269	2,877,378	(19,210,403)	XX (68,146,978)	0	(24,116,020)	52,018	0	15,101,629	XXX	XXX	
0909999 Total-Swaps-Hedging Effective.....										(1,156,319)	30,269	3,075,193	(19,210,403)	XX (62,071,490)	0	(24,116,020)	52,018	0	15,527,515	XXX	XXX	

Swaps - Hedging Other - Interest Rate

IRS JANUARY 2026.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261.....	01/21/2011	01/25/2026	.....1	1,200,000	LIBOR(4%).....	-	-	(7,025)	(104,323)	(104,323)	40,626	-	-	-	16,786	001.....
IRS NOVEMBER 2027.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261.....	11/08/2011	11/10/2027	.....1	1,000,000	LIBOR(3%).....	-	-	(2,660)	7,170	7,170	33,191	-	-	-	15,507	001.....
IRS MARCH 2027.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	BANK AG DEUTSCHE 7LWTFZYICNSX8D621K86.....	03/22/2012	03/24/2027	.....1	500,000	LIBOR(4%).....	-	-	(2,450)	(35,121)	(35,121)	17,784	-	-	-	7,494	001.....
IRS SEPTEMBER 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	BANK AG DEUTSCHE 7LWTFZYICNSX8D621K86.....	09/21/2012	09/23/2028	.....1	1,000,000	LIBOR(3%).....	-	-	-	(43,159)	(43,159)	31,418	-	-	-	16,194	001.....
IRS DECEMBER 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261.....	11/30/2012	12/04/2028	.....1	500,000	LIBOR(3%).....	-	-	-	(13,164)	(13,164)	15,445	-	-	-	8,173	001.....
IRS FEBRUARY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	MARINE DEUTSCHE X1H61UOUXUPKXR51OV18.....	12/13/2012	02/17/2028	.....1	800,000	LIBOR(3%) ..	-	-	-	(32,598)	(32,598)	24,864	-	-	-	12,580	001.....
IRS DECEMBER 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	BANK AG DEUTSCHE 7LWTFZYICNSX8D621K86.....	12/18/2012	12/20/2028	.....1	500,000	LIBOR(3%) ..	-	-	-	(26,902)	(26,902)	15,669	-	-	-	8,190	001.....
IRS JANUARY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261.....	01/29/2013	01/31/2029	.....1	500,000	LIBOR(4%) ..	-	-	-	(34,940)	(34,940)	15,750	-	-	-	8,234	001.....
IRS FEBRUARY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261.....	02/19/2013	02/21/2029	.....1	1,000,000	LIBOR(4%) ..	-	-	-	(75,378)	(75,378)	31,536	-	-	-	16,511	001.....
IRS MARCH 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261.....	03/07/2013	03/11/20281	500,000	LIBOR(4%) ..	-	-	-	(405)	(36,011)	(36,011)	16,651	-	-	-	7,887	001.....
IRS MAY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	MARINE DEUTSCHE X1H61UOUXUPKXR51OV18.....	05/13/2013	05/15/2028	.....1	500,000	LIBOR(4%) ..	-	-	-	(35,528)	(35,528)	16,237	-	-	-	7,958	001.....
IRS MAY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	BANK AG SACHS MITSUI 7LWTFZYICNSX8D621K86.....	05/17/2013	05/21/2028	.....1	500,000	LIBOR(4%) ..	-	-	-	(36,662)	(36,662)	16,238	-	-	-	7,964	001.....
IRS MAY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	MARINE DEUTSCHE X1H61UOUXUPKXR51OV18.....	05/28/2013	05/30/2028	.....1	500,000	LIBOR(4%) ..	-	-	-	(43,379)	(43,379)	16,317	-	-	-	7,974	001.....
IRS JULY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	BANK AG SACHS MITSUI 7LWTFZYICNSX8D621K86.....	07/24/2013	07/26/2028	.....1	1,000,000	LIBOR(4%) ..	-	-	-	(138,253)	(138,253)	33,226	-	-	-	16,069	001.....
IRS AUGUST 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	MARINE TORONTO X1H61UOUXUPKXR51OV18.....	08/15/2013	08/19/2028	.....1	1,000,000	LIBOR(5%) ..	-	-	-	(153,115)	(153,115)	33,420	-	-	-	16,120	001.....
IRS DECEMBER 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261.....	12/06/2013	12/10/2028	.....1	1,000,000	LIBOR(5%) ..	-	-	-	(158,541)	(158,541)	33,283	-	-	-	16,359	001.....
IRS APRIL 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	04/07/2014	04/09/2029	.....1	1,000,000	3.2425%(LIBOR)	-	-	3,969	42,416	42,416	(38,476)	-	-	-	16,608	001.....
IRS MAY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	05/01/2014	05/06/2029	.....1	1,000,000	3.1255%(LIBOR)	-	-	3,750	31,867	31,867	(37,996)	-	-	-	16,663	001.....
IRS MAY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	05/02/2014	05/07/2019	.....1	2,000,000	LIBOR(2%) ..	-	-	(658)	13,573	13,573	8,721	-	-	-	10,495	001.....
IRS MAY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09.....	05/15/2014	05/19/2029	.....1	1,000,000	2.9885%(LIBOR)	-	-	3,409	18,879	18,879	(37,519)	-	-	-	16,690	001.....
IRS MAY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	MARINE DEUTSCHE X1H61UOUXUPKXR51OV18.....	05/23/2014	05/28/2029	.....1	500,000	LIBOR(3%) ..	-	-	(1,758)	(12,478)	(12,478)	18,951	-	-	-	8,354	001.....
IRS JUNE 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	06/10/2014	06/12/2029	.....1	500,000	LIBOR(3%) ..	-	-	(1,884)	(17,851)	(17,851)	19,207	-	-	-	8,370	001.....
IRS JULY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	07/17/2014	07/21/20291	500,000	2.956%(LIBOR)	-	-	1,631	7,744	7,744	(18,918)	-	-	-	8,409	001.....	

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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)	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)
IRS SEPTEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	08/28/2014	09/02/2029	.....1	.....1,000,000	2.81%(LIBOR)	-	-	.....2,880	.....1,284	.....1,284	.....(37,417)	-	-	-	.....16,906	.....	001.....
IRS SEPTEMBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	08/28/2014	09/02/2019	.....1	.....1,000,000	LIBOR(2%) ..	-	-	.....(292)	.....9,555	.....9,555	.....5,789	-	-	-	.....5,968	.....	001.....
IRS SEPTEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	09/09/2014	09/11/2029	.....1	.....500,000	LIBOR(3%) ..	-	-	.....(1,636)	.....(7,836)	.....(7,836)	.....19,036	-	-	-	.....8,462	.....	001.....
IRS OCTOBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	10/02/2014	10/06/2029	.....1	.....500,000	2.867%(LIBOR R)	-	-	.....1,494	.....3,179	.....3,179	.....(19,003)	-	-	-	.....8,488	.....	001.....
IRS OCTOBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	10/14/2014	10/16/2029	.....1	.....500,000	2.684%(LIBOR R)	-	-	.....1,285	.....(5,731)	.....(5,731)	.....(18,595)	-	-	-	.....8,498	.....	001.....
IRS OCTOBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	10/15/2014	10/17/2029	.....1	.....500,000	2.53%(LIBOR)	-	-	.....1,099	.....(13,305)	.....(13,305)	.....(18,273)	-	-	-	.....8,499	.....	001.....
IRS OCTOBER 2034.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	10/16/2014	10/20/2034	.....1	.....250,000	LIBOR(3%) ..	-	-	.....(734)	.....624	.....624	.....11,576	-	-	-	.....5,088	.....	001.....
IRS DECEMBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	12/08/2014	12/10/2021	.....1	.....500,000	2.103%(LIBOR R)	-	-	.....567	.....(9,937)	.....(9,937)	.....(8,094)	-	-	-	.....4,808	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09..	12/09/2014	12/11/2029	.....1	.....500,000	2.5935%(LIBOR R)	-	-	.....1,181	.....(10,319)	.....(10,319)	.....(18,520)	-	-	-	.....8,554	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	12/12/2014	12/16/2029	.....1	.....700,000	2.493%(LIBOR R)	-	-	.....1,403	.....(21,572)	.....(21,572)	.....(25,649)	-	-	-	.....11,982	.....	001.....
IRS DECEMBER 2034.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	12/15/2014	12/17/2034	.....1	.....300,000	LIBOR(3%) ..	-	-	.....(714)	.....8,470	.....8,470	.....13,638	-	-	-	.....6,135	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	12/16/2014	12/18/2029	.....1	.....300,000	2.467%(LIBOR R)	-	-	.....592	.....(10,046)	.....(10,046)	.....(10,982)	-	-	-	.....5,136	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	12/24/2014	12/30/2029	.....1	.....600,000	LIBOR(3%) ..	-	-	.....(1,391)	.....10,281	.....10,281	.....22,485	-	-	-	.....10,287	.....	001.....
IRS JANUARY 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	01/06/2015	01/08/2030	.....1	.....600,000	2.215%(LIBOR R)	-	-	.....834	.....(35,436)	.....(35,436)	.....(21,398)	-	-	-	.....10,298	.....	001.....
IRS JANUARY 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	01/06/2015	01/08/2030	.....1	.....600,000	2.255%(LIBOR R)	-	-	.....894	.....(33,035)	.....(33,035)	.....(21,502)	-	-	-	.....10,298	.....	001.....
IRS JANUARY 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	01/14/2015	01/16/2030	.....1	.....700,000	2.136%(LIBOR R)	-	-	.....840	.....(46,867)	.....(46,867)	.....(24,737)	-	-	-	.....12,026	.....	001.....
IRS JANUARY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	01/16/2015	01/20/2020	.....1	.....600,000	LIBOR(1%) ..	-	-	.....360	.....11,915	.....11,915	.....3,956	-	-	-	.....4,034	.....	001.....
IRS JANUARY 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	01/20/2015	01/22/2025	.....1	.....700,000	1.888%(LIBOR R)	-	-	.....414	.....(36,395)	.....(36,395)	.....(17,264)	-	-	-	.....9,140	.....	001.....
IRS FEBRUARY 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	01/29/2015	02/02/2025	.....1	.....600,000	1.8895%(LIBOR R)	-	-	.....386	.....(31,253)	.....(31,253)	.....(14,823)	-	-	-	.....7,851	.....	001.....
IRS MARCH 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	02/26/2015	03/02/2025	.....1	.....600,000	2.098%(LIBOR R)	-	-	.....660	.....(23,663)	.....(23,663)	.....(15,322)	-	-	-	.....7,895	.....	001.....
IRS MARCH 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	03/03/2015	03/05/2030	.....1	.....600,000	LIBOR(2%) ..	-	-	.....(1,204)	.....21,363	.....21,363	.....22,111	-	-	-	.....10,365	.....	001.....
IRS MARCH 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	03/10/2015	03/12/2025	.....1	.....300,000	2.253%(LIBOR R)	-	-	.....445	.....(8,959)	.....(8,959)	.....(7,814)	-	-	-	.....3,955	.....	001.....
IRS MARCH 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	03/19/2015	03/23/2025	.....1	.....600,000	2.044%(LIBOR R)	-	-	.....530	.....(26,195)	.....(26,195)	.....(15,358)	-	-	-	.....7,928	.....	001.....
IRS APRIL 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXPKXR51OV18..	04/17/2015	04/21/2020	.....1	.....600,000	1.481%(LIBOR R)	-	-	.....(255)	.....(12,985)	.....(12,985)	.....(4,705)	-	-	-	.....4,306	.....	001.....
IRS MAY 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	05/12/2015	05/14/2030	.....1	.....600,000	LIBOR(3%) ..	-	-	.....(1,438)	.....13,678	.....13,678	.....22,632	-	-	-	.....10,448	.....	001.....
IRS JUNE 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LTFWZYICNSX8D621K86....	06/05/2015	06/09/20301600,000	LIBOR(3%) ..	-	-(1,648)3,7893,78923,164	-	-	-10,479	001.....	

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IRS JUNE 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	06/10/2015	06/12/203011,200,000	LIBOR(3%) ..	-	-(3,511)(2,838)	(2,838)46,794	-	-	-20,964	001.....
IRS JUNE 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	06/10/2015	06/12/2020	.....1	.....1,200,000	1.929%(LIBO R)	-	-	......810	.....(16,587)		.....(16,587)	.....(11,457)	-	-	-	......8,905	.....	001.....
IRS JUNE 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	06/11/2015	06/15/2020	.....1	.....1,200,000	1.891%(LIBO R)	-	-	......622	.....(17,765)		.....(17,765)	.....(11,412)	-	-	-	......8,922	.....	001.....
IRS JUNE 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	06/19/2015	06/23/2025	.....1	.....600,000	2.372%(LIBO R)	-	-	.....1,022	.....(14,346)		.....(14,346)	.....(16,340)	-	-	-	......8,070	.....	001.....
IRS AUGUST 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	08/07/2015	08/11/2030	.....1	.....1,300,000	2.4865%(LIBO R)	-	-	......2,814	.....(43,481)		.....(43,481)	.....(49,054)	-	-	-	.....22,864	.....	001.....
IRS SEPTEMBER 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	09/28/2015	09/30/2025	.....1	.....600,000	2.069%(LIBO R)	-	-	......543	.....(27,310)		.....(27,310)	.....(16,108)	-	-	-	......8,220	.....	001.....
IRS JANUARY 2026.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	01/06/2016	01/08/2026	.....1	.....600,000	2.1075%(LIBO R)	-	-	......673	.....(26,685)		.....(26,685)	.....(16,520)	-	-	-	......8,368	.....	001.....
IRS JANUARY 2026.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFT09..	01/12/2016	01/14/2026	.....1	.....600,000	1.9895%(LIBO R)	-	-	......500	.....(31,609)		.....(31,609)	.....(16,289)	-	-	-	......8,377	.....	001.....
IRS JANUARY 2026.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFT09..	01/15/2016	01/19/2026	.....1	.....700,000	1.888%(LIBO R)	-	-	......402	.....(41,897)		.....(41,897)	.....(18,781)	-	-	-	......9,782	.....	001.....
IRS FEBRUARY 2031.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	02/09/2016	02/11/2031	.....1	.....300,000	1.9135%(LIBO R)	-	-	......220	.....(29,071)		.....(29,071)	.....(10,788)	-	-	-	......5,383	.....	001.....
IRS MAY 2031.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	05/20/2016	05/24/2031	.....1	.....700,000	LIBOR(2%) ..	-	-	.....(581)	......64,562		......64,562	.....25,716	-	-	-	.....12,695	.....	001.....
IRS JUNE 2026.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	06/09/2016	06/13/2026	.....1	.....600,000	1.556%(LIBO R)	-	-	.....(169)	.....(52,302)		.....(52,302)	.....(15,831)	-	-	-	......8,595	.....	001.....
IRS AUGUST 2023.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	08/16/2016	08/18/2023	.....1	.....1,200,000	LIBOR(1%) ..	-	-	......976	......83,940		......83,940	.....23,283	-	-	-	.....13,925	.....	001.....
IRS AUGUST 2031.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	08/16/2016	08/18/2031	.....1	.....600,000	1.638%(LIBO R)	-	-	......20	.....(78,726)		.....(78,726)	.....(21,279)	-	-	-	.....10,978	.....	001.....
IRS SEPTEMBER 2042.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	09/17/2012	09/19/2042	.....1	.....2,000,000	2.786%(LIBO R)	-	-	......5,487	.....(20,234)		.....(20,234)	.....(111,684)	-	-	-	.....49,485	.....	002.....
IRS MARCH 2043.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	03/04/2013	03/06/2043	.....1	.....1,000,000	2.935%(LIBO R)	-	-	......3,207	......16,824		......16,824	.....(57,516)	-	-	-	.....24,974	.....	002.....
IRS APRIL 2043.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/02/2013	04/04/2043	.....1	.....1,300,000	2.99125%(LIB OR)	-	-	......4,259	......34,375		......34,375	.....(75,716)	-	-	-	.....32,518	.....	002.....
IRS APRIL 2043.....	GLWB.....	N/A.....	a.....	TORONTO DOMINION BANK GOLDMAN SACHS MITSUI MARINE	PT3QB789TSUIDF371261....	04/08/2013	04/10/2043	.....1	.....1,000,000	2.823%(LIBO R)	-	-	......2,887	.....(3,462)		.....(3,462)	.....(56,804)	-	-	-	......25,022	.....	002.....
IRS MARCH 2042.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	03/19/2012	03/21/2042	.....1	.....14,000,000	3.105%(LIBO R)	-	-	......48,947	......630,847		......630,847	.....(811,115)	-	-	-	.....342,850	.....	002.....
IRS MAY 2033.....	GLWB.....	N/A.....	a.....	TORONTO DOMINION BANK GOLDMAN SACHS MITSUI MARINE	PT3QB789TSUIDF371261....	04/30/2013	05/02/2033	.....1	.....1,000,000	2.6305%(LIBO R)	-	-	......2,495	.....(24,577)		.....(24,577)	.....(42,979)	-	-	-	.....19,428	.....	002.....
IRS MAY 2033.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	05/03/2013	05/08/2033	.....1	.....1,000,000	2.7025%(LIBO R)	-	-	......2,706	.....(15,685)		.....(15,685)	.....(43,337)	-	-	-	.....19,439	.....	002.....
IRS JULY 2033.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	07/22/2013	07/24/2033	.....1	.....1,000,000	3.39125%(LIB OR)	-	-	......4,376	......69,272		......69,272	.....(47,413)	-	-	-	.....19,574	.....	002.....
IRS DECEMBER 2033.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	12/11/2013	12/13/203313,000,000	3.62125%(LIB OR)	-	-14,645298,301	298,301(147,820)	-	-	-59,463	002.....

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IRS APRIL 2034.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	03/28/2014	04/01/203412,000,000	3.4145%(LIBO R)	-	-8,639147,648	147,648(97,563)	-	-	-40,017	002.....
IRS APRIL 2044.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	04/25/2014	04/29/2044	.....1	.....2,000,000	3.4275%(LIBO R)	-	-	.....8,952	.....217,161		.....217,161	.....(126,173)	-	-	-	.....51,087	.....	002.....
IRS JUNE 2044.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	05/29/2014	06/02/2044	.....1	.....2,000,000	3.246%(LIBO R)	-	-	.....7,940	.....150,539		.....150,539	.....(123,261)	-	-	-	.....51,178	.....	002.....
IRS JUNE 2044.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	06/13/2014	06/17/2044	.....1	.....1,000,000	3.378%(LIBO R)	-	-	.....4,252	.....99,456		.....99,456	.....(62,916)	-	-	-	.....25,609	.....	002.....
IRS JULY 2044.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	07/23/2014	07/25/2044	.....1	.....1,000,000	3.2255%(LIBO R)	-	-	.....3,963	.....71,791		.....71,791	.....(61,639)	-	-	-	.....25,660	.....	002.....
IRS AUGUST 2044.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	08/18/2014	08/20/2044	.....1	.....1,000,000	3.1755%(LIBO R)	-	-	.....3,876	.....62,878		.....62,878	.....(61,191)	-	-	-	.....25,694	.....	002.....
IRS AUGUST 2044.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	08/27/2014	08/29/2044	.....1	.....1,000,000	3.086%(LIBO R)	-	-	.....3,328	.....46,531		.....46,531	.....(60,479)	-	-	-	.....25,706	.....	002.....
IRS SEPTEMBER 2019.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	09/16/2014	09/18/2019	.....1	.....3,000,000	LIBOR(2%) ..	-	-	.....(1,887)	.....23,914		.....23,914	.....19,223	-	-	-	.....18,177	.....	002.....
IRS SEPTEMBER 2044.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	09/16/2014	09/18/2044	.....1	.....1,500,000	3.334%(LIBO R)	-	-	.....6,212	.....138,170		.....138,170	.....(94,199)	-	-	-	.....38,600	.....	002.....
IRS SEPTEMBER 2034.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	09/16/2014	09/18/2034	.....1	.....3,000,000	3.2175%(LIBO R)	-	-	.....11,551	.....148,472		.....148,472	.....(145,215)	-	-	-	.....60,892	.....	002.....
IRS SEPTEMBER 2044.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	09/24/2014	09/26/2044	.....1	.....1,000,000	3.259%(LIBO R)	-	-	.....3,877	.....78,011		.....78,011	.....(62,230)	-	-	-	.....25,744	.....	002.....
IRS SEPTEMBER 2024.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	09/24/2014	09/26/2024	.....1	.....1,000,000	2.693%(LIBO R)	-	-	.....2,462	.....(2,148)		.....(2,148)	.....(26,518)	-	-	-	.....12,744	.....	002.....
IRS OCTOBER 2034.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	10/09/2014	10/14/2034	.....1	.....1,000,000	2.946%(LIBO R)	-	-	.....3,225	.....13,858		.....13,858	.....(47,004)	-	-	-	.....20,341	.....	002.....
IRS OCTOBER 2024.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	10/14/2014	10/16/2024	.....1	.....2,000,000	2.337%(LIBO R)	-	-	.....3,405	.....(46,358)		.....(46,358)	.....(50,975)	-	-	-	.....25,594	.....	002.....
IRS OCTOBER 2034.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	10/22/2014	10/24/2034	.....1	.....1,000,000	2.86%(LIBOR)	-	-	.....3,048	.....2,647		.....2,647	.....(46,498)	-	-	-	.....20,358	.....	002.....
IRS NOVEMBER 2044.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	10/31/2014	11/04/2044	.....1	.....1,000,000	3.053%(LIBO R)	-	-	.....3,561	.....40,407		.....40,407	.....(60,355)	-	-	-	.....25,796	.....	002.....
IRS NOVEMBER 2044.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	11/10/2014	11/12/2044	.....1	.....1,000,000	3.054%(LIBO R)	-	-	.....3,584	.....40,772		.....40,772	.....(60,314)	-	-	-	.....25,806	.....	002.....
IRS NOVEMBER 2019.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	11/10/2014	11/12/2019	.....1	.....2,000,000	LIBOR(2%) ..	-	-	.....(827)	.....22,101		.....22,101	.....13,051	-	-	-	.....12,725	.....	002.....
IRS NOVEMBER 2044.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	11/24/2014	11/26/2044	.....1	.....1,000,000	2.984%(LIBO R)	-	-	.....3,356	.....27,763		.....27,763	.....(59,782)	-	-	-	.....25,825	.....	002.....
IRS DECEMBER 2044.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	12/05/2014	12/09/2044	.....1	.....1,000,000	2.928%(LIBO R)	-	-	.....3,154	.....17,243		.....17,243	.....(59,334)	-	-	-	.....25,842	.....	002.....
IRS DECEMBER 2024.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	12/05/2014	12/09/2024	.....1	.....1,000,000	2.418%(LIBO R)	-	-	.....1,879	.....(18,656)		.....(18,656)	.....(25,989)	-	-	-	.....12,941	.....	002.....
IRS DECEMBER 2034.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	12/12/2014	12/16/2034	.....1	.....1,000,000	2.631%(LIBO R)	-	-	.....2,350	.....(27,962)		.....(27,962)	.....(45,397)	-	-	-	.....20,447	.....	002.....
IRS DECEMBER 2024.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	12/12/2014	12/16/2024	.....1	.....2,000,000	2.225%(LIBO R)	-	-	.....2,669	.....(61,312)		.....(61,312)	.....(50,925)	-	-	-	.....25,919	.....	002.....
IRS DECEMBER 2034.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.....	12/15/2014	12/17/203411,000,000	2.624%(LIBO R)	-	-2,367(28,965)	(28,965)(45,429)	-	-	-20,449	002.....

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IRS DECEMBER 2034.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	12/23/2014	12/29/2034	1	2,000,000	2.7%(LIBOR).	-	-	4,965	(38,103)		(38,103)	(91,982)	-	-	-	40,938		002.....
IRS JANUARY 2045.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/06/2015	01/08/2045	1	9,000,000	2.457%(LIBOR)	-	-	17,957	(639,712)		(639,712)	(497,849)	-	-	-	232,935		002.....
IRS JANUARY 2035.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/06/2015	01/08/2035	1	3,000,000	2.378%(LIBOR)	-	-	5,393	(186,014)		(186,014)	(132,384)	-	-	-	61,457		002.....
IRS JANUARY 2020.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/06/2015	01/08/2020	1	7,000,000	LIBOR(2%) ..	-	-	664	111,236		111,236	49,029	-	-	-	46,635		002.....
IRS JANUARY 2045.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG GOLDMAN SACHS MITSUI MARINE	7LWTFZYICNSX8D621K86....	01/07/2015	01/09/2045	1	2,000,000	2.447%(LIBOR)	-	-	3,959	(145,892)		(145,892)	(110,479)	-	-	-	51,766		002.....
IRS JANUARY 2035.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/07/2015	01/09/2035	1	1,500,000	2.381%(LIBOR)	-	-	2,722	(92,418)		(92,418)	(66,243)	-	-	-	30,731		002.....
IRS JANUARY 2035.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/16/2015	01/20/2035	1	2,000,000	2.265%(LIBOR)	-	-	3,089	(154,029)		(154,029)	(86,985)	-	-	-	41,011		002.....
IRS JANUARY 2045.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/16/2015	01/20/2045	1	1,500,000	2.356%(LIBOR)	-	-	2,658	(134,702)		(134,702)	(81,594)	-	-	-	38,846		002.....
IRS JANUARY 2025.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/16/2015	01/20/2025	1	3,000,000	1.929%(LIBOR)	-	-	2,114	(148,447)		(148,447)	(74,483)	-	-	-	39,155		002.....
IRS JANUARY 2045.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/20/2015	01/22/2045	1	1,000,000	LIBOR(2%)....	-	-	(1,678)	96,034		96,034	54,060	-	-	-	25,900		002.....
IRS FEBRUARY 2025.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/29/2015	02/02/2025	1	2,000,000	1.903%(LIBOR)	-	-	1,353	(102,498)		(102,498)	(49,495)	-	-	-	26,171		002.....
IRS FEBRUARY 2045.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	02/02/2015	02/04/2045	1	2,000,000	2.1745%(LIBOR)	-	-	2,729	(247,477)		(247,477)	(105,393)	-	-	-	51,835		002.....
IRS FEBRUARY 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	02/03/2015	02/05/2035	1	2,000,000	2.2295%(LIBOR)	-	-	3,004	(163,462)		(163,462)	(86,368)	-	-	-	41,065		002.....
IRS FEBRUARY 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	02/10/2015	02/12/2035	1	2,000,000	LIBOR(2%) ..	-	-	(3,985)	113,181		113,181	88,535	-	-	-	41,088		002.....
IRS MARCH 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/09/2015	03/11/2035	1	2,000,000	LIBOR(3%) ..	-	-	(4,832)	60,576		60,576	91,230	-	-	-	41,178		002.....
IRS MARCH 2025.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/09/2015	03/11/2025	1	2,000,000	LIBOR(2%) ..	-	-	(3,302)	52,591		52,591	52,499	-	-	-	26,364		002.....
IRS MARCH 2020.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	03/11/2015	03/13/2020	1	2,000,000	LIBOR(2%) ..	-	-	(562)	29,063		29,063	16,107	-	-	-	13,976		002.....
IRS MARCH 2025.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/19/2015	03/23/2025	1	1,000,000	1.9895%(LIBOR)	-	-	748	(47,109)		(47,109)	(25,424)	-	-	-	13,213		002.....
IRS MARCH 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/19/2015	03/23/2035	1	3,000,000	2.306%(LIBOR)	-	-	4,617	(217,258)		(217,258)	(131,948)	-	-	-	61,827		002.....
IRS MARCH 2025.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/19/2015	03/23/2025	1	2,000,000	2.0545%(LIBOR)	-	-	1,820	(85,987)		(85,987)	(51,261)	-	-	-	26,426		002.....
IRS MARCH 2045.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	03/25/2015	03/27/2045	1	2,000,000	2.312%(LIBOR)	-	-	3,052	(197,147)		(197,147)	(108,448)	-	-	-	51,969		002.....
IRS MARCH 2025.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	03/25/2015	03/27/2025	1	1,000,000	1.9885%(LIBOR)	-	-	717	(47,274)		(47,274)	(25,490)	-	-	-	13,224		002.....
IRS APRIL 2035.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/22/2015	04/24/2035	1	2,000,000	2.34%(LIBOR)	-	-	3,496	(135,601)		(135,601)	(88,406)	-	-	-	41,324		002.....
IRS APRIL 2035.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/22/2015	04/24/2035	1	3,000,000	2.343%(LIBOR)	-	-	5,266	(202,187)		(202,187)	(132,662)	-	-	-	61,986		002.....
IRS APRIL 2045.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	04/22/2015	04/24/2045	1	6,000,000	2.419%(LIBOR)	-	-	11,672	(469,293)		(469,293)	(330,778)	-	-	-	156,130		002.....
IRS MAY 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	05/05/2015	05/07/2035	1	2,000,000	LIBOR(3%) ..	-	-	(4,958)	61,020		61,020	91,585	-	-	-	41,367		002.....

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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)	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)	
IRS MAY 2045.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	05/07/2015	05/11/2045	.....1	.....2,000,000	LIBOR(3%) ..	-	-	.....(5,302)	.....57,416	.....	.....57,416	.....114,951	-	-	-	.....	.....52,088	.....	002.....
IRS MAY 2035.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	05/07/2015	05/11/2035	.....1	.....3,000,000	LIBOR(3%) ..	-	-	.....(7,391)	.....95,376	.....	.....95,376	.....137,215	-	-	-	.....	.....62,070	.....	002.....
IRS MAY 2025.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	05/12/2015	05/14/2025	.....1	.....3,000,000	LIBOR(2%) ..	-	-	.....(5,429)	.....73,520	.....	.....73,520	.....80,176	-	-	-	.....	.....40,042	.....	002.....
IRS MAY 2035.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	05/18/2015	05/20/2035	.....1	.....2,000,000	2.675%(LIBOR) R)	-	-	.....5,250	.....(44,913)	.....	.....(44,913)	.....(92,382)	-	-	-	.....	.....41,410	.....	002.....
IRS JUNE 2020.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	06/11/2015	06/15/2020	.....1	.....3,000,000	LIBOR(2%) ..	-	-	.....(1,397)	.....45,759	.....	.....45,759	.....28,370	-	-	-	.....	.....22,304	.....	002.....
IRS JUNE 2045.....	GLWB.....	N/A.....	a.....	SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	06/11/2015	06/15/2045	.....1	.....3,000,000	LIBOR(3%) ..	-	-	.....(9,122)	.....(37,269)	.....	.....(37,269)	.....178,903	-	-	-	.....	.....78,270	.....	002.....
IRS JUNE 2045.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	06/22/2015	06/24/2045	.....1	.....3,000,000	2.918%(LIBOR) R)	-	-	.....9,350	.....46,546	.....	.....46,546	.....(179,971)	-	-	-	.....	.....78,305	.....	002.....
IRS JULY 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	06/29/2015	07/01/2035	.....1	.....3,000,000	LIBOR(3%) ..	-	-	.....(8,654)	.....2,167	.....	.....2,167	.....142,543	-	-	-	.....	.....62,323	.....	002.....
IRS JULY 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	07/09/2015	07/13/2035	.....1	.....2,000,000	2.78%(LIBOR)	-	-	.....5,666	.....(17,592)	.....	.....(17,592)	.....(94,444)	-	-	-	.....	.....41,588	.....	002.....
IRS JULY 2045.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	07/24/2015	07/28/2045	.....1	.....1,000,000	2.802%(LIBOR) R)	-	-	.....2,912	.....(5,882)	.....	.....(5,882)	.....(58,837)	-	-	-	.....	.....26,146	.....	002.....
IRS JULY 2035.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	07/24/2015	07/28/2035	.....1	.....1,000,000	2.717%(LIBOR) R)	-	-	.....2,700	.....(17,164)	.....	.....(17,164)	.....(46,750)	-	-	-	.....	.....20,819	.....	002.....
IRS AUGUST 2045.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	08/04/2015	08/06/2045	.....1	.....1,000,000	2.687%(LIBOR) R)	-	-	.....2,654	.....(27,647)	.....	.....(27,647)	.....(57,756)	-	-	-	.....	.....26,158	.....	002.....
IRS AUGUST 2035.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	08/04/2015	08/06/2035	.....1	.....2,000,000	2.612%(LIBOR) R)	-	-	.....4,932	.....(63,046)	.....	.....(63,046)	.....(92,209)	-	-	-	.....	.....41,667	.....	002.....
IRS AUGUST 2025.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	08/04/2015	08/06/2025	.....1	.....3,000,000	2.292%(LIBOR) R)	-	-	.....4,998	.....(87,558)	.....	.....(87,558)	.....(81,166)	-	-	-	.....	.....40,683	.....	002.....
IRS AUGUST 2020.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	08/07/2015	08/11/2020	.....1	.....2,000,000	LIBOR(2%) ..	-	-	.....(552)	.....39,159	.....	.....39,159	.....19,438	-	-	-	.....	.....15,385	.....	002.....
IRS AUGUST 2045.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	08/24/2015	08/26/2045	.....1	.....1,000,000	2.532%(LIBOR) R)	-	-	.....2,266	.....(57,029)	.....	.....(57,029)	.....(56,386)	-	-	-	.....	.....26,184	.....	002.....
IRS AUGUST 2025.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	08/24/2015	08/26/2025	.....1	.....2,000,000	2.096%(LIBOR) R)	-	-	.....2,272	.....(84,947)	.....	.....(84,947)	.....(53,080)	-	-	-	.....	.....27,223	.....	002.....
IRS AUGUST 2035.....	GLWB.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	08/25/2015	08/27/2035	.....1	.....2,000,000	2.5465%(LIBOR) R)	-	-	.....4,528	.....(81,178)	.....	.....(81,178)	.....(91,655)	-	-	-	.....	.....41,736	.....	002.....
IRS SEPTEMBER 2035.....	GLWB.....	N/A.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	09/01/2015	09/03/2035	.....1	.....2,000,000	LIBOR(3%) ..	-	-	.....(4,680)	.....72,677	.....	.....72,677	.....92,182	-	-	-	.....	.....41,759	.....	002.....
IRS SEPTEMBER 2025.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	09/25/2015	09/29/2025	.....1	.....2,000,000	2.1535%(LIBOR) R)	-	-	.....2,233	.....(79,591)	.....	.....(79,591)	.....(54,236)	-	-	-	.....	.....27,394	.....	002.....
IRS OCTOBER 2035.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	09/29/2015	10/01/2035	.....1	.....1,000,000	2.444%(LIBOR) R)	-	-	.....1,893	.....(55,468)	.....	.....(55,468)	.....(45,469)	-	-	-	.....	.....20,926	.....	002.....
IRS OCTOBER 2045.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	09/30/2015	10/02/2045	.....1	.....1,000,000	2.549%(LIBOR) R)	-	-	.....2,156	.....(54,404)	.....	.....(54,404)	.....(56,777)	-	-	-	.....	.....26,233	.....	002.....
IRS OCTOBER 2035.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	10/05/2015	10/07/2035	.....1	.....2,000,000	2.4935%(LIBOR) R)	-	-	.....4,173	.....(97,200)	.....	.....(97,200)	.....(91,576)	-	-	-	.....	.....41,871	.....	002.....
IRS OCTOBER 2045.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	10/16/2015	10/20/2045	.....1	.....1,000,000	2.54%(LIBOR)	-	-	.....2,232	.....(55,842)	.....	.....(55,842)	.....(56,706)	-	-	-	.....	.....26,256	.....	002.....
IRS OCTOBER 2025.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	10/23/2015	10/27/2025	.....1	.....3,000,000	2.0615%(LIBOR) R)	-	-	.....3,231	.....(138,110)	.....	.....(138,110)	.....(80,597)	-	-	-	.....	.....41,300	.....	002.....
IRS NOVEMBER 2035.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	10/29/2015	11/02/203512,000,000	2.5055%(LIBOR) R)	-	-4,366(93,615)(93,615)(91,701)	-	-	-41,956	002.....

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SCHEDULE DB - PART A - SECTION 1

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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)	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)
IRS NOVEMBER 2020.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	11/10/2015	11/12/2020	.....1	.....4,000,000	LIBOR(2%) ..	-	-	.....(545)	.....94,118	.....	.....94,118	.....42,478	-	-	-	.....32,385	.....	002.....
IRS NOVEMBER 2045.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	11/24/2015	11/27/2045	.....1	.....1,000,000	2.6095%(LIBO R)	-	-	.....2,422	.....(42,410)	.....	.....(42,410)	.....(57,353)	-	-	-	.....26,306	.....	002.....
IRS DECEMBER 2045.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	12/03/2015	12/07/2045	.....1	.....2,000,000	2.693%(LIBO R)	-	-	.....5,196	.....(53,078)	.....	.....(53,078)	.....(116,337)	-	-	-	.....52,637	.....	002.....
IRS JANUARY 2026.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	01/07/2016	01/11/2026	.....1	.....3,000,000	2.0695%(LIBO R)	-	-	.....3,056	.....(141,454)	.....	.....(141,454)	.....(82,286)	-	-	-	.....41,863	.....	002.....
IRS JANUARY 2026.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	01/11/2016	01/13/2026	.....1	.....3,000,000	2.042%(LIBO R)	-	-	.....2,964	.....(147,167)	.....	.....(147,167)	.....(82,129)	-	-	-	.....41,878	.....	002.....
IRS JANUARY 2036.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	01/14/2016	01/19/2036	.....1	.....2,000,000	2.34%(LIBOR)	-	-	.....3,407	.....(141,262)	.....	.....(141,262)	.....(90,449)	-	-	-	.....42,210	.....	002.....
IRS JANUARY 2046.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	01/19/2016	01/21/2046	.....1	.....2,000,000	2.3825%(LIBO R)	-	-	.....3,656	.....(172,373)	.....	.....(172,373)	.....(110,854)	-	-	-	.....52,754	.....	002.....
IRS JANUARY 2036.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	01/21/2016	01/25/2036	.....1	.....2,000,000	2.2725%(LIBO R)	-	-	.....3,161	.....(159,957)	.....	.....(159,957)	.....(89,545)	-	-	-	.....42,229	.....	002.....
IRS JANUARY 2026.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	01/21/2016	01/25/2026	.....1	.....3,000,000	1.899%(LIBO R)	-	-	.....1,941	.....(177,325)	.....	.....(177,325)	.....(80,546)	-	-	-	.....41,966	.....	002.....
IRS JANUARY 2036.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	01/22/2016	01/26/2036	.....1	.....2,000,000	2.308%(LIBO R)	-	-	.....3,329	.....(150,091)	.....	.....(150,091)	.....(89,992)	-	-	-	.....42,232	.....	002.....
IRS FEBRUARY 2046.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	02/01/2016	02/03/2046	.....1	.....2,000,000	2.3325%(LIBO R)	-	-	.....3,532	.....(191,544)	.....	.....(191,544)	.....(109,908)	-	-	-	.....52,788	.....	002.....
IRS FEBRUARY 2021.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	02/02/2016	02/04/2021	.....1	.....4,000,000	LIBOR(1%) ..	-	-	.....3,652	.....149,446	.....	.....149,446	.....42,459	-	-	-	.....33,776	.....	002.....
IRS FEBRUARY 2036.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	02/10/2016	02/12/2036	.....1	.....2,000,000	1.999%(LIBO R)	-	-	.....1,892	.....(236,499)	.....	.....(236,499)	.....(86,070)	-	-	-	.....42,287	.....	002.....
IRS FEBRUARY 2026.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	02/10/2016	02/12/2026	.....1	.....2,000,000	1.604%(LIBO R)	-	-	.....(83)	.....(160,154)	.....	.....(160,154)	.....(51,636)	-	-	-	.....28,065	.....	002.....
IRS FEBRUARY 2046.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	02/12/2016	02/16/2046	.....1	.....2,000,000	2.087%(LIBO R)	-	-	.....2,310	.....(285,641)	.....	.....(285,641)	.....(105,234)	-	-	-	.....52,822	.....	002.....
IRS FEBRUARY 2026.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	02/12/2016	02/16/2026	.....1	.....3,000,000	1.6005%(LIBO R)	-	-	.....(183)	.....(241,457)	.....	.....(241,457)	.....(77,648)	-	-	-	.....42,127	.....	002.....
IRS MARCH 2036.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	02/26/2016	03/01/2036	.....1	.....3,000,000	2.009%(LIBO R)	-	-	.....2,649	.....(351,621)	.....	.....(351,621)	.....(129,814)	-	-	-	.....63,518	.....	002.....
IRS MARCH 2021.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	03/11/2016	03/15/2021	.....1	.....5,000,000	LIBOR(1%) ..	-	-	.....3,397	.....173,749	.....	.....173,749	.....57,199	-	-	-	.....43,004	.....	002.....
IRS APRIL 2046.....	GLWB.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/30/2016	04/01/2046	.....1	.....2,000,000	2.195%(LIBO R)	-	-	.....2,542	.....(245,712)	.....	.....(245,712)	.....(107,752)	-	-	-	.....52,936	.....	002.....
IRS APRIL 2026.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	04/06/2016	04/08/2026	.....1	.....4,000,000	1.6445%(LIBO R)	-	-	.....(144)	.....(316,509)	.....	.....(316,509)	.....(105,788)	-	-	-	.....56,665	.....	002.....
IRS APRIL 2036.....	GLWB.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/08/2016	04/12/2036	.....1	.....3,000,000	2.02%(LIBOR)	-	-	.....2,684	.....(349,875)	.....	.....(349,875)	.....(130,676)	-	-	-	.....63,722	.....	002.....
IRS APRIL 2046.....	GLWB.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/20/2016	04/22/2046	.....1	.....2,000,000	2.228%(LIBO R)	-	-	.....2,884	.....(232,513)	.....	.....(232,513)	.....(108,312)	-	-	-	.....52,990	.....	002.....
IRS MAY 2021.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	05/11/2016	05/13/2021	.....1	.....4,000,000	LIBOR(1%) ..	-	-	.....4,575	.....175,934	.....	.....175,934	.....45,530	-	-	-	.....35,330	.....	002.....
IRS MAY 2046.....	GLWB.....	N/A.....	a.....	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/11/2016	05/13/204611,000,000	2.1275%(LIBO R)	-	-1,266(135,538)(135,538)(53,140)	-	-	-26,522	002.....

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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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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)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Con d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
IRS MAY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/18/2016	05/20/2036	1	2,000,000	2.124%(LIBO R)	-	-	2,495	(203,976)		(203,976)	(88,330)	-	-	-	42,604		002
IRS JUNE 2018	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/31/2016	06/02/2018	1	9,000,000	LIBOR(1%)	-	-	14,042	16,981		16,981	(6,701)	-	-	-	18,695		002
IRS JUNE 2026	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	06/03/2026	1	2,000,000	1.738%(LIBO R)	-	-	477	(146,964)		(146,964)	(53,997)	-	-	-	28,602		002
IRS JUNE 2018	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/08/2018	1	5,000,000	LIBOR(1%)	-	-	8,759	11,017		11,017	(4,511)	-	-	-	10,870		002
IRS JUNE 2021	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/08/2021	1	4,000,000	LIBOR(1%)	-	-	4,027	169,848		169,848	47,904	-	-	-	35,731		002
IRS JUNE 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/08/2046	1	2,000,000	2.1155%(LIBO R)	-	-	2,294	(276,375)		(276,375)	(106,302)	-	-	-	53,111		002
IRS JUNE 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/16/2016	06/20/2036	1	2,000,000	1.7985%(LIBO R)	-	-	513	(298,073)		(298,073)	(84,743)	-	-	-	42,703		002
IRS JUNE 2026	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/17/2016	06/21/2026	1	5,000,000	1.514%(LIBO R)	-	-	(2,407)	(453,615)		(453,615)	(131,905)	-	-	-	71,721		002
IRS JULY 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/05/2016	07/07/2046	1	2,000,000	1.7625%(LIBO R)	-	-	518	(414,290)		(414,290)	(99,941)	-	-	-	53,186		002
IRS JULY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/06/2016	07/08/2036	1	3,000,000	1.674%(LIBO R)	-	-	113	(501,418)		(501,418)	(125,063)	-	-	-	64,141		002
IRS JULY 2026	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2016	07/12/2026	1	5,000,000	1.3305%(LIBO R)	-	-	(4,145)	(524,273)		(524,273)	(129,417)	-	-	-	71,971		002
IRS JULY 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/11/2016	07/13/2046	1	2,000,000	1.755%(LIBO R)	-	-	495	(417,130)		(417,130)	(99,881)	-	-	-	53,202		002
IRS JULY 2021	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2016	07/29/2021	1	4,000,000	LIBOR(1%)	-	-	4,693	190,245		190,245	49,040	-	-	-	36,505		002
IRS AUGUST 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/01/2016	08/03/2036	1	4,000,000	1.726%(LIBO R)	-	-	999	(639,752)		(639,752)	(167,921)	-	-	-	85,688		002
IRS AUGUST 2046	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	08/01/2016	08/03/2046	1	2,000,000	1.825%(LIBO R)	-	-	994	(389,943)		(389,943)	(100,994)	-	-	-	53,256		002
IRS AUGUST 2036	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	08/16/2016	08/18/2036	1	2,000,000	1.7415%(LIBO R)	-	-	583	(315,767)		(315,767)	(84,159)	-	-	-	42,892		002
IRS AUGUST 2018	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/19/2016	08/23/2018	1	10,000,000	LIBOR(1%)	-	-	15,956	46,977		46,977	214	-	-	-	31,514		002
IRS AUGUST 2026	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	08/19/2016	08/23/2026	1	4,000,000	1.4775%(LIBO R)	-	-	(1,712)	(379,723)		(379,723)	(105,815)	-	-	-	57,975		002
IRS AUGUST 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/25/2016	08/29/2046	1	2,000,000	1.756%(LIBO R)	-	-	205	(416,871)		(416,871)	(99,736)	-	-	-	53,322		002
IRS SEPTEMBER 2021	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	08/30/2016	09/01/2021	1	4,000,000	LIBOR(1%)	-	-	4,418	188,172		188,172	51,210	-	-	-	37,012		002
IRS SEPTEMBER 2036	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/30/2016	09/01/2036	1	3,000,000	1.673%(LIBO R)	-	-	129	(504,159)		(504,159)	(125,203)	-	-	-	64,405		002
IRS SEPTEMBER 2046	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	09/08/2016	09/12/2046	1	3,000,000	1.809%(LIBO R)	-	-	1,124	(595,499)		(595,499)	(151,092)	-	-	-	80,038		002
IRS SEPTEMBER 2036	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2016	09/13/2036	1	2,000,000	1.811%(LIBO R)	-	-	712	(297,194)		(297,194)	(85,185)	-	-	-	42,975		002
IRS SEPTEMBER 2021	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	09/13/2016	09/15/2021	1	3,000,000	LIBOR(1%)	-	-	3,133	138,087		138,087	39,182	-	-	-	27,914		002
IRS SEPTEMBER 2018	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/13/2016	09/15/2018	1	7,000,000	LIBOR(1%)	-	-	11,082	39,617		39,617	2,746	-	-	-	23,745		002

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SCHEDULE DB - PART A - SECTION 1

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IRS OCTOBER 2026.....	GLWB.....	N/A.....	a.....	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	09/30/2016	10/04/2026	1	5,000,000	1.4825%(LIBOR)	-	-	(2,480)	(481,974)		(481,974)	(134,368)	-	-	-	72,963		002.....
IRS OCTOBER 2046.....	GLWB.....	N/A.....	a.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQU57RNE97.	09/30/2016	10/04/2046	1	2,000,000	1.8215%(LIBOR)	-	-	703	(393,442)		(393,442)	(101,392)	-	-	-	53,415		002.....
IRS JANUARY 2047.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL SACHS BANK USA E58DKGMJYYYJLN8C3868.	01/04/2017	01/06/2047	1	6,000,000	2.5755%(LIBOR)	-	-	13,552	(299,461)		(299,461)	(349,108)	-	-	-	160,966		002.....
IRS JANUARY 2037.....	GLWB.....	N/A.....	a.....	USA KD3XUN7C6T14HNAYLU02.	01/17/2017	01/19/2037	1	9,000,000	2.48%(LIBOR)	-	-	18,482	(483,143)		(483,143)	(426,174)	-	-	-	195,215		002.....
IRS MARCH 2047.....	GLWB.....	N/A.....	a.....	TORONTO DOMINION BANK SACHS BANK USA PT3QB789TSUIDF371261	03/10/2017	03/14/2047	1	8,000,000	2.844%(LIBOR)	-	-	23,395	26,190		26,190	(485,986)	-	-	-	215,305		002.....
IRS JUNE 2045.....	GLWB.....	N/A.....	a.....	USA KD3XUN7C6T14HNAYLU02.	04/18/2017	06/15/2045	1	3,000,000	2.9%(LIBOR)	318,635	-	9,122	3,543		3,543	(173,375)	-	-	-	78,270		002.....
IRS MAY 2037.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.	05/16/2017	05/18/2037	1	9,000,000	2.5195%(LIBOR)	-	-	20,127	(434,672)		(434,672)	(431,129)	-	-	-	196,899		002.....
IRS JUNE 2047.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.	06/02/2017	06/06/2047	1	6,000,000	2.4045%(LIBOR)	-	-	11,287	(500,474)		(500,474)	(339,892)	-	-	-	162,119		002.....
IRS AUGUST 2037.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.	08/07/2017	08/09/2037	1	7,000,000	2.4955%(LIBOR)	-	-	15,263	(366,934)		(366,934)	(336,091)	-	-	-	154,050		002.....
IRS SEPTEMBER 2047.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.	09/05/2017	09/07/2047	1	6,000,000	2.3725%(LIBOR)	-	-	10,779	(540,518)		(540,518)	(339,056)	-	-	-	162,824		002.....
IRS NOVEMBER 2037.....	GLWB.....	N/A.....	a.....	TORONTO DOMINION BANK CREDIT SUISSE INTERNATIONAL WELLS FARGO BANK NA PT3QB789TSUIDF371261	11/07/2017	11/09/2037	1	7,000,000	2.5135%(LIBOR)	-	-	15,578	(351,858)		(351,858)	(339,017)	-	-	-	155,049		002.....
IRS DECEMBER 2047.....	GLWB.....	N/A.....	a.....	CREDIT SUISSE INTERNATIONAL WELLS FARGO BANK NA PT3QB789TSUIDF371261	12/22/2017	12/28/2047	1	17,000,000	LIBOR(3%)	-	-	(40,313)	584,792		584,792	1,015,646	-	-	-	463,732		002.....
IRS FEBRUARY 2048.....	GLWB.....	N/A.....	a.....	TORONTO DOMINION BANK WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	01/30/2018	02/01/2048	1	4,000,000	LIBOR(3%)	-	-	(7,708)	(36,970)		(36,970)	(36,970)	-	-	-	109,289		002.....
IRS FEBRUARY 2048.....	GLWB.....	N/A.....	a.....	TORONTO DOMINION BANK WELLS FARGO BANK NA PT3QB789TSUIDF371261	02/02/2018	02/06/2048	1	3,000,000	LIBOR(3%)	-	-	7,902	(99,691)		(99,691)	(99,691)	-	-	-	81,986		002.....
IRS FEBRUARY 2023.....	GLWB.....	N/A.....	a.....	TORONTO DOMINION BANK WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	02/08/2018	02/12/2023	1	20,000,000	LIBOR(3%)	-	-	(25,382)	23,472		23,472	23,472	-	-	-	220,771		002.....
IRS JANUARY 2031.....	EC4529235 DEUTSCHE BANK AG	D1.....	a.....	DEUTSCHE BANK AG SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	03/18/2013	01/10/2031	1	9,500,000	4.272%(LIBOR)	1,377,500	-	49,394	942,621		942,621	(412,224)	-	-	-	169,868		004.....
IRS DECEMBER 2027.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	12/23/2011	12/29/2027	1	1,100,000	LIBOR(3%)	-	-	(2,408)	18,120		18,120	36,617	-	-	-	17,177		001.....
IRS MARCH 2027.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	03/22/2012	03/24/2027	1	500,000	LIBOR(4%)	-	-	(2,450)	(35,121)		(35,121)	17,784	-	-	-	7,494		001.....
IRS SEPTEMBER 2027.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	09/10/2012	09/12/2027	1	500,000	LIBOR(3%)	-	-	(1,837)	(15,007)		(15,007)	17,267	-	-	-	7,688		001.....
IRS DECEMBER 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	11/30/2012	12/04/2028	1	500,000	LIBOR(3%)	-	-	-	(13,164)		(13,164)	15,445	-	-	-	8,173		001.....
IRS FEBRUARY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	12/13/2012	02/17/2028	1	200,000	LIBOR(3%)	-	-	-	(8,085)		(8,085)	6,222	-	-	-	3,145		001.....
IRS DECEMBER 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	12/18/2012	12/20/2028	1	500,000	LIBOR(3%)	-	-	-	(26,902)		(26,902)	15,669	-	-	-	8,190		001.....
IRS JANUARY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	01/29/2013	01/31/2029	1	500,000	LIBOR(4%)	-	-	-	(34,940)		(34,940)	15,750	-	-	-	8,234		001.....
IRS FEBRUARY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	02/19/2013	02/21/2029	1	1,000,000	LIBOR(4%)	-	-	-	(75,378)		(75,378)	31,536	-	-	-	16,511		001.....
IRS MARCH 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	03/07/2013	03/11/2028	1	500,000	LIBOR(4%)	-	-	(405)	(36,011)		(36,011)	16,651	-	-	-	7,887		001.....
IRS MAY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	05/13/2013	05/15/2028	1	500,000	LIBOR(4%)	-	-	-	(35,528)		(35,528)	16,237	-	-	-	7,958		001.....
IRS MAY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	05/17/2013	05/21/2028	1	500,000	LIBOR(4%)	-	-	-	(36,662)		(36,662)	16,238	-	-	-	7,964		001.....
IRS MAY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	05/28/2013	05/30/2028	1	500,000	LIBOR(4%)	-	-	-	(43,379)		(43,379)	16,317	-	-	-	7,974		001.....
IRS JULY 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG TORONTO DOMINION BANK SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	07/05/2013	07/09/2028	1	1,000,000	LIBOR(4%)	-	-	-	(142,521)		(142,521)	33,357	-	-	-	16,033		001.....

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IRS AUGUST 2028.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	08/16/2013	08/20/202811,000,000	LIBOR(5%) ..	-	-	-(153,333)	(153,333)33,423	-	-	-16,122	001.....
IRS APRIL 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	04/07/2014	04/09/2029	.....1	.....500,000	3.239%(LIBOR)	-	-	.....1,980	.....21,042		.....21,042	.....(19,231)	-	-	-	.....8,304	.....	001.....
IRS MAY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	05/01/2014	05/06/2029	.....1	.....500,000	3.1255%(LIBOR)	-	-	.....1,875	.....15,933		.....15,933	.....(18,998)	-	-	-	.....8,332	.....	001.....
IRS MAY 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	05/02/2014	05/07/2019	.....1	.....1,000,000	LIBOR(2%) ..	-	-	.....(329)	.....6,787		.....6,787	.....4,360	-	-	-	.....5,247	.....	001.....
IRS MAY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	05/02/2014	05/07/2029	.....1	.....500,000	3.0965%(LIBOR)	-	-	.....1,841	.....14,551		.....14,551	.....(18,945)	-	-	-	.....8,333	.....	001.....
IRS MAY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFT09.	05/15/2014	05/19/2029	.....1	.....500,000	2.9885%(LIBOR)	-	-	.....1,704	.....9,439		.....9,439	.....(18,760)	-	-	-	.....8,345	.....	001.....
IRS JUNE 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	06/10/2014	06/12/2029	.....1	.....500,000	LIBOR(3%) ..	-	-	.....(1,884)	.....(17,851)		.....(17,851)	.....19,207	-	-	-	.....8,370	.....	001.....
IRS JULY 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	07/17/2014	07/21/2029	.....1	.....500,000	2.956%(LIBOR)	-	-	.....1,631	.....7,744		.....7,744	.....(18,918)	-	-	-	.....8,409	.....	001.....
IRS SEPTEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	08/28/2014	09/02/2029	.....1	.....1,000,000	2.81%(LIBOR)	-	-	.....2,880	.....1,284		.....1,284	.....(37,417)	-	-	-	.....16,906	.....	001.....
IRS SEPTEMBER 2019.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	08/28/2014	09/02/2019	.....1	.....1,000,000	LIBOR(2%) ..	-	-	.....(292)	.....9,555		.....9,555	.....5,789	-	-	-	.....5,968	.....	001.....
IRS SEPTEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	09/09/2014	09/11/2029	.....1	.....500,000	LIBOR(3%) ..	-	-	.....(1,636)	.....(7,836)		.....(7,836)	.....19,036	-	-	-	.....8,462	.....	001.....
IRS OCTOBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/02/2014	10/06/2029	.....1	.....500,000	2.867%(LIBOR)	-	-	.....1,494	.....3,179		.....3,179	.....(19,003)	-	-	-	.....8,488	.....	001.....
IRS OCTOBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/14/2014	10/16/2029	.....1	.....500,000	2.684%(LIBOR)	-	-	.....1,285	.....(5,731)		.....(5,731)	.....(18,595)	-	-	-	.....8,498	.....	001.....
IRS OCTOBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	10/15/2014	10/17/2029	.....1	.....500,000	2.53%(LIBOR)	-	-	.....1,099	.....(13,305)		.....(13,305)	.....(18,273)	-	-	-	.....8,499	.....	001.....
IRS OCTOBER 2034.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	10/16/2014	10/20/2034	.....1	.....250,000	LIBOR(3%) ..	-	-	.....(734)	.....624		.....624	.....11,576	-	-	-	.....5,088	.....	001.....
IRS DECEMBER 2021.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	12/08/2014	12/10/2021	.....1	.....500,000	2.103%(LIBOR)	-	-	.....567	.....(9,937)		.....(9,937)	.....(8,094)	-	-	-	.....4,808	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFT09.	12/09/2014	12/11/2029	.....1	.....500,000	2.5935%(LIBOR)	-	-	.....1,181	.....(10,319)		.....(10,319)	.....(18,520)	-	-	-	.....8,554	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	12/12/2014	12/16/2029	.....1	.....300,000	2.493%(LIBOR)	-	-	.....601	.....(9,245)		.....(9,245)	.....(10,992)	-	-	-	.....5,135	.....	001.....
IRS DECEMBER 2034.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	12/15/2014	12/17/2034	.....1	.....200,000	LIBOR(3%) ..	-	-	.....(476)	.....5,647		.....5,647	.....9,092	-	-	-	.....4,090	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	12/16/2014	12/18/2029	.....1	.....200,000	2.467%(LIBOR)	-	-	.....395	.....(6,698)		.....(6,698)	.....(7,322)	-	-	-	.....3,424	.....	001.....
IRS DECEMBER 2029.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	12/24/2014	12/30/2029	.....1	.....400,000	LIBOR(3%) ..	-	-	.....(927)	.....6,854		.....6,854	.....14,990	-	-	-	.....6,858	.....	001.....
IRS JANUARY 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/06/2015	01/08/2030	.....1	.....400,000	2.215%(LIBOR)	-	-	.....556	.....(23,624)		.....(23,624)	.....(14,266)	-	-	-	.....6,865	.....	001.....
IRS JANUARY 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/06/2015	01/08/2030	.....1	.....400,000	2.255%(LIBOR)	-	-	.....596	.....(22,024)		.....(22,024)	.....(14,335)	-	-	-	.....6,865	.....	001.....
IRS JANUARY 2030.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/14/2015	01/16/2030	.....1	.....300,000	2.136%(LIBOR)	-	-	.....360	.....(20,086)		.....(20,086)	.....(10,602)	-	-	-	.....5,154	.....	001.....
IRS JANUARY 2020.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	DEUTSCHE BANK AG	7LWTFZYICNSX8D621K86....	01/16/2015	01/20/2020	.....1	.....400,000	LIBOR(1%) ..	-	-	.....240	.....7,944		.....7,944	.....2,637	-	-	-	.....2,689	.....	001.....
IRS JANUARY 2025.....	BOLI Separate Accounts Hedge.....	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18..	01/20/2015	01/22/20251300,000	1.888%(LIBOR)	-	-178(15,598)	(15,598)(7,399)	-	-	-3,917	001.....

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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)	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)
IRS FEBRUARY 2025	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG GOLDMAN SACHS MITSUI MARINE	01/29/2015	02/02/2025	1	400,000	1.8895% (LIBO R)	-	-	257	(20,835)		(20,835)	(9,882)	-	-	-	5,234		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG GOLDMAN SACHS MITSUI MARINE	02/26/2015	03/02/2025	1	400,000	2.098% (LIBO R)	-	-	440	(15,775)		(15,775)	(10,214)	-	-	-	5,263		001
IRS MARCH 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG GOLDMAN SACHS MITSUI MARINE	03/03/2015	03/05/2030	1	400,000	LIBOR(2%)	-	-	(803)	14,242		14,242	14,741	-	-	-	6,910		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG GOLDMAN SACHS MITSUI MARINE	03/10/2015	03/12/2025	1	200,000	2.253% (LIBO R)	-	-	297	(5,973)		(5,973)	(5,209)	-	-	-	2,637		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	03/19/2015	03/23/2025	1	400,000	2.044% (LIBO R)	-	-	354	(17,463)		(17,463)	(10,239)	-	-	-	5,285		001
IRS APRIL 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	04/17/2015	04/21/2020	1	400,000	1.481% (LIBO R)	-	-	(170)	(8,656)		(8,656)	(3,136)	-	-	-	2,871		001
IRS MAY 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG	05/12/2015	05/14/2030	1	400,000	LIBOR(3%)	-	-	(958)	9,119		9,119	15,088	-	-	-	6,965		001
IRS JUNE 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG	06/05/2015	06/09/2030	1	400,000	LIBOR(3%)	-	-	(1,099)	2,526		2,526	15,443	-	-	-	6,986		001
IRS JUNE 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG GOLDMAN SACHS MITSUI MARINE	06/10/2015	06/12/2030	1	800,000	LIBOR(3%)	-	-	(2,341)	(1,892)		(1,892)	31,196	-	-	-	13,976		001
IRS JUNE 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	06/10/2015	06/12/2020	1	800,000	1.929% (LIBO R)	-	-	540	(11,058)		(11,058)	(7,638)	-	-	-	5,937		001
IRS JUNE 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	06/11/2015	06/15/2020	1	800,000	1.891% (LIBO R)	-	-	414	(11,843)		(11,843)	(7,608)	-	-	-	5,948		001
IRS JUNE 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	06/19/2015	06/23/2025	1	400,000	2.372% (LIBO R)	-	-	682	(9,564)		(9,564)	(10,894)	-	-	-	5,380		001
IRS AUGUST 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	08/07/2015	08/11/2030	1	700,000	2.4865% (LIBO R)	-	-	1,515	(34,102)		(34,102)	(31,770)	-	-	-	12,311		001
IRS SEPTEMBER 2025	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	09/28/2015	09/30/2025	1	400,000	2.069% (LIBO R)	-	-	362	(18,206)		(18,206)	(10,738)	-	-	-	5,480		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	01/06/2016	01/08/2026	1	400,000	2.1075% (LIBO R)	-	-	448	(17,790)		(17,790)	(11,013)	-	-	-	5,579		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA	01/12/2016	01/14/2026	1	400,000	1.9895% (LIBO R)	-	-	333	(21,073)		(21,073)	(10,859)	-	-	-	5,585		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA	01/15/2016	01/19/2026	1	300,000	1.888% (LIBO R)	-	-	172	(17,956)		(17,956)	(8,049)	-	-	-	4,192		001
IRS FEBRUARY 2031	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	02/09/2016	02/11/2031	1	200,000	1.9135% (LIBO R)	-	-	146	(19,381)		(19,381)	(7,192)	-	-	-	3,588		001
IRS MAY 2031	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA	05/20/2016	05/24/2031	1	300,000	LIBOR(2%)	-	-	(249)	27,670		27,670	11,021	-	-	-	5,441		001
IRS JUNE 2026	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA	06/09/2016	06/13/2026	1	400,000	1.556% (LIBO R)	-	-	(113)	(34,868)		(34,868)	(10,554)	-	-	-	5,730		001
IRS AUGUST 2023	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	08/16/2016	08/18/2023	1	800,000	LIBOR(1%)	-	-	651	55,960		55,960	15,522	-	-	-	9,283		001
IRS AUGUST 2031	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA	08/16/2016	08/18/2031	1	400,000	1.638% (LIBO R)	-	-	13	(52,484)		(52,484)	(14,186)	-	-	-	7,319		001
0919999. Total-Swaps-Hedging Other-Interest Rate										1,696,135	0	535,454	(15,426,901)	XX	(15,426,901)	(11,489,951)	0	(11,773)	0	9,589,557	XXX	XXX

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Swaps - Hedging Other - Foreign Exchange

CURR SWAP JUNE 2024	13321LAK4 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	09/04/2014	06/24/2024	1	5,531,993	3.872%(4%)	(111,034)	-	4,098	741,447		741,447	(86,999)	117,303	3,129	-	69,085		003
CURR SWAP JUNE 2024	13321LAK4 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA	09/08/2014	06/24/2024	1	9,144,111	3.876%(4%)	(190,998)	-	6,213	1,156,956		1,156,956	(142,815)	195,690	4,931	-	114,195		003

SCHEDULE DB - PART A - SECTION 1

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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)	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)
CURR SWAP SEPTEMBER 2042	EJ3704008 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL WELLS FARGO BANK NA	05/27/2014	09/20/2042	1	16,812,000	4.76%(5%)	(1,065,556)	-	29,257	(719,300)		(719,300)	(473,969)	(560,227)	7,937	-	415,994		003
CURR SWAP APRIL 2029	EK1436725 WELLS FARGO BANK NA	D1	c	BANK NA KB1H1DSPRFMYMUCUFT09	05/29/2014	04/04/2029	1	10,697,600	4.43%(5%)	(490,078)	-	20,127	530,964		530,964	(179,141)	(351,710)	5,789	-	177,554		003
CURR SWAP SEPTEMBER 2026	EJ3740549 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL DEUTSCHE BANK AG	08/27/2014	09/30/2026	1	8,294,000	3.6%(4%)	(203,120)	-	15,867	650,173		650,173	(96,307)	(269,719)	3,545	-	120,953		003
CURR SWAP JUNE 2025	EK3311017 DEUTSCHE BANK AG	D1	c	BANK AG 7LWTFZYICNSX8D621K86	09/02/2014	06/19/2025	1	19,806,000	3.95%(4%)	(673,404)	-	42,202	1,491,663		1,491,663	(224,462)	(651,897)	13,225	-	266,180		003
CURR SWAP OCTOBER 2027	EJ1007164 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA WELLS FARGO BANK NA	09/09/2014	10/05/2027	1	8,046,000	4.292%(4%)	(613,508)	-	12,397	153,135		153,135	(107,727)	(281,517)	10,687	-	124,131		003
CURR SWAP OCTOBER 2027	EJ1007164 WELLS FARGO BANK NA	D1	c	BANK NA KB1H1DSPRFMYMUCUFT09	09/16/2014	10/05/2027	1	11,352,600	4.32%(4%)	(850,081)	-	19,059	339,430		339,430	(155,555)	(393,831)	14,829	-	175,144		003
CURR SWAP SEPTEMBER 2026	EJ3740549 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL SACHS MITSUI MARINE	10/02/2014	09/30/2026	1	8,062,500	3.652%(4%)	(212,044)	-	14,848	435,825		435,825	(89,852)	(270,054)	3,749	-	117,577		003
CURR SWAP JUNE 2026	3304323 GOLDMAN SACHS MITSUI MARINE	D1	c	MARINE X1H61UOUXUPKXR51OV18	02/27/2012	06/05/2026	1	15,820,000	4.17%(6%)	(2,127,474)	-	(12,424)	(1,005,005)		(1,005,005)	(168,826)	(579,075)	32,846	-	226,319		003
CURR SWAP SEPTEMBER 2026	EJ3740549 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA WELLS FARGO BANK NA	10/02/2014	09/30/2026	1	7,254,000	3.675%(4%)	(172,935)	-	13,748	402,172		402,172	(81,500)	(242,556)	3,030	-	105,787		003
CURR SWAP JUNE 2027	EJ2182370 WELLS FARGO BANK NA	D1	c	BANK NA KB1H1DSPRFMYMUCUFT09	10/03/2014	06/08/2027	1	9,895,200	4.024%(4%)	(433,806)	-	19,016	292,065		292,065	(120,821)	(339,705)	6,425	-	150,023		003
CURR SWAP JUNE 2027	EJ2182370 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09	10/03/2014	06/08/2027	1	9,895,200	4.024%(4%)	(433,806)	-	19,016	292,065		292,065	(120,821)	(339,705)	6,425	-	150,023		003
CURR SWAP MARCH 2024	3432451 TORONTO DOMINION BANK	D1	c	TORONTO DOMINION BANK TORONTO	03/08/2012	03/08/2024	1	15,800,000	4.05%(6%)	(2,262,402)	-	(20,949)	(639,175)		(639,175)	(126,199)	(577,024)	44,455	-	192,580		003
CURR SWAP JULY 2026	E17411016 TORONTO DOMINION BANK	D1	c	DOMINION BANK TORONTO	03/22/2012	07/17/2026	1	18,960,000	4.29%(6%)	(2,910,170)	-	(26,391)	(1,600,402)		(1,600,402)	(205,608)	(704,388)	45,875	-	273,139		003
CURR SWAP MARCH 2027	EC9031872 GOLDMAN SACHS MITSUI MARINE	D1	c	MARINE X1H61UOUXUPKXR51OV18	04/16/2012	03/25/2027	1	15,800,000	4.448%(6%)	(2,510,146)	-	(9,500)	(1,364,123)		(1,364,123)	(180,641)	(590,360)	34,838	-	236,856		003
CURR SWAP JUNE 2027	EC5735344 GOLDMAN SACHS MITSUI MARINE	D1	c	MARINE X1H61UOUXUPKXR51OV18	05/11/2012	06/07/2027	1	15,664,350	4.31%(6%)	(3,035,751)	-	(24,433)	(1,565,558)		(1,565,558)	(178,017)	(590,402)	43,391	-	237,455		003
0939999	Total-Swaps-Hedging Other-Foreign Exchange									(101,634,778)	0	(109,465)	(48,353,533)	XX	(48,353,533)	(6,843,325)	(21,567,503)	1,336,394	0	9,049,528	XXX	XXX
0969999	Total-Swaps-Hedging Other									(99,938,643)	0	425,989	(63,780,434)	XX	(63,780,434)	(18,333,276)	(21,567,503)	1,324,621	0	18,639,085	XXX	XXX
1159999	Total-Swaps-Interest Rate									1,696,135	0	733,269	(15,426,901)	XX	(9,351,413)	(11,489,951)	0	(11,773)	0	10,015,443	XXX	XXX
1179999	Total-Swaps-Foreign Exchange									(102,791,097)	30,269	2,767,913	(67,563,936)	XX	(116,500,511)	(6,843,325)	(45,683,523)	1,388,412	0	24,151,157	XXX	XXX
1209999	Total-Swaps									(101,094,962)	30,269	3,501,182	(82,990,837)	XX	(125,851,924)	(18,333,276)	(45,683,523)	1,376,639	0	34,166,600	XXX	XXX
1399999	Total-Hedging Effective									(1,156,319)	30,269	3,075,193	(19,210,403)	XX	(62,071,490)	0	(24,116,020)	52,018	0	15,527,515	XXX	XXX
1409999	Total-Hedging Other									(98,724,401)	22,000	425,989	(63,645,176)	XX	(63,645,176)	(18,295,280)	(21,567,503)	1,324,621	0	18,639,085	XXX	XXX
1449999	TOTAL									(99,880,720)	52,269	3,501,182	(82,855,579)	XX	(125,716,666)	(18,295,280)	(45,683,523)	1,376,639	0	34,166,600	XXX	XXX

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(a)	Code	Description of Hedged Risk(s)
	a	Interest Rate
	b	Equity/Index
	c	Currency

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	001	This dynamic hedging program is an investment risk hedge program used to manage the potential variability in future interest payments on certain insurance and annuity products due to a change in credited interest rates and the related change in cash flows due to increased surrenders.
	002	Derivatives used to hedge the liability of the GLWB product. While the hedge program is actively managed, it may not exactly offset changes in the GLWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high levels of volatility in the equity and interest rate markets, and differences between actual contract holder behavior and what is assumed.
	003	Derivatives used as economic hedges to manage the foreign currency exchange rate risk associated with investments denominated in non-U.S. dollars. The Company uses cross-currency swaps to convert interest and principal payments on foreign denominated debt instruments into U.S. dollars.
	004	Interest rate swap agreements are used to convert the interest rate on certain debt securities from a floating rate to a fixed rate. These derivatives are primarily structured to hedge interest rate risk inherent in the assumptions used to price certain liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
Long Futures																					
Hedging Other																					
1EDZ8....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	12/17/2018	CME.....	12/27/2017	.....97.8500	.....97.5050	.....(38)				.....(862)	.....(863)	.....(520)	.....002	.....2,500
1EDZ0....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	12/14/2020	CME.....	12/27/2017	.....97.6100	.....97.1650	.....12				.....(1,113)	.....(1,113)	.....(395)	.....002	.....2,500
CFPM8....	.....52	5,200,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/14/2018	.....96.1563	.....96.5156	.....3,250				.....18,688	.....18,688	.....(36,400)	.....002	.....1,000
CNPM8....	.....28	2,800,000	10 PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/14/2018	.....94.0781	.....94.9063	.....4,813				.....23,188	.....23,188	.....(37,800)	.....002	.....1,000
CFPM8....	.....26	2,600,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/14/2018	.....96.1563	.....96.5156	.....1,625				.....9,344	.....9,344	.....(18,200)	.....002	.....1,000
CNPM8....	.....28	2,800,000	10 PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/14/2018	.....94.0781	.....94.9063	.....4,813				.....23,188	.....23,188	.....(37,800)	.....002	.....1,000
CNPM8....	.....2	..200,000	10 PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/29/2018	.....94.9219	.....94.9063	.....344				.....(31)	.....(31)	.....(2,700)	.....002	.....1,000
1EDM0....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	06/15/2020	CME.....	12/27/2017	.....97.6450	.....97.2000	-				.....(1,113)	.....(1,113)	.....(380)	.....002	.....2,500
1EDM0....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	06/15/2020	CME.....	12/27/2017	.....97.6500	.....97.2000	-				.....(1,125)	.....(1,125)	.....(380)	.....002	.....2,500
1EDH9....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	03/15/2019	CME.....	12/27/2017	.....97.7900	.....97.4100	.....(38)				.....(950)	.....(950)	.....(520)	.....002	.....2,500
1EDH9....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	03/15/2019	CME.....	12/27/2017	.....97.7900	.....97.4100	.....(38)				.....(950)	.....(950)	.....(520)	.....002	.....2,500
1EDU0....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	09/14/2020	CME.....	12/27/2017	.....97.6350	.....97.1900	.....12				.....(1,112)	.....(1,113)	.....(395)	.....002	.....2,500
12829999	Total-Long Futures-Hedging Other.....										14,755000067,15267,150(136,010)XXXXXX
1329999	Total-Long Futures.....										14,755000067,15267,150(136,010)XXXXXX

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Short Futures																					
Hedging Other																					
1EDZ9....2	2,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	12/16/2019	CME.....	09/13/201798.140097.215025			4,6254,625(800)0022,500	
1EDZ9....	.....1	1,000,000	EURO\$ INTEREST RATE FUTURES	Dynamic Hedging.....	N/A.....	a.....	12/16/2019	CME.....	09/13/2017	.....98.1350	.....97.2150	.....13				.....2,300	.....2,300	.....(400)	.....002	.....2,500
CBPM8....	.....25	2,500,000	30 YEAR PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/14/2018	.....90.0781	.....92.1563	.....(13,281)				.....(51,953)	.....(51,953)	.....(90,000)	.....002	.....1,000
CBPM8....	.....29	2,900,000	30 YEAR PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/14/2018	.....90.0781	.....92.1563	.....(15,406)				.....(60,266)	.....(60,266)	.....(104,400)	.....002	.....1,000
FAM8....	.....30	5,864,850	S&P MID 400 EMINI FUTURES	GLWB.....	N/A.....	b.....	06/15/2018	CME.....	03/12/2018	.....1,954.9500	.....1,883.1000	.....(80,700)				.....215,550	.....215,550	.....(225,000)	.....001	.....100
1ESM8....	.....91	#####	S&P 500 EMINI FUTURES	GLWB.....	N/A.....	b.....	06/15/2018	CME.....	03/12/2018	.....2,788.9000	.....2,643.0000	.....(161,525)				.....663,845	.....663,845	.....(527,800)	.....001	.....50
MESM8....	.....26	1,594,840	MSCI MINI INDEX	GLWB.....	N/A.....	b.....	06/15/2018	NYF.....	03/12/2018	.....1,226.8000	.....1,187.8000	.....(31,980)				.....50,700	.....50,700	.....(67,600)	.....001	.....50
MFSM8....	.....55	5,599,275	MSCI EMINI INDEX	GLWB.....	N/A.....	b.....	06/15/2018	NYF.....	03/12/2018	.....2,036.1000	.....2,000.6000	.....(53,075)				.....97,625	.....97,625	.....(247,500)	.....001	.....50
RTYM8....	.....50	4,003,250	RUSSELL 2000 MINI FUTURES	GLWB.....	N/A.....	b.....	06/15/2018	NYF.....	03/12/2018	.....1,601.3000	.....1,531.2000	.....(34,500)				.....175,250	.....175,250	.....(175,000)	.....001	.....50
CBPM8....	.....20	2,000,000	30 YEAR PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/14/2018	.....90.1250	.....92.1563	.....(10,625)				.....(40,625)	.....(40,625)	.....(72,000)	.....002	.....1,000
CBPM8....	.....1	..100,000	30 YEAR PRIMARY FIXED RATE	Dynamic Hedging.....	N/A.....	a.....	06/15/2018	CBOT.....	03/20/2018	.....89.1563	.....92.1563	.....(531)				.....(3,000)	.....(3,000)	.....(3,600)	.....002	.....1,000
FAM8....	.....1	..192,450	S&P MID 400 EMINI FUTURES	GLWB.....	N/A.....	b.....	06/15/2018	CME.....	03/15/2018	.....1,924.5000	.....1,883.1000	.....(2,690)				.....4,140	.....4,140	.....(7,500)	.....001	.....100
1ESM8....	.....5	..688,250	S&P 500 EMINI FUTURES	GLWB.....	N/A.....	b.....	06/15/2018	CME.....	03/15/2018	.....2,753.0000	.....2,643.0000	.....(8,875)				.....27,500	.....27,500	.....(29,000)	.....001	.....50
MESM8....	.....1	..60,740	MSCI MINI INDEX	GLWB.....	N/A.....	b.....	06/15/2018	NYF.....	03/15/2018	.....1,214.8000	.....1,187.8000	.....(1,230)				.....1,350	.....1,350	.....(2,600)	.....001	.....50
MFSM8....	.....4	..405,480	MSCI EMINI INDEX	GLWB.....	N/A.....	b.....	06/15/2018	NYF.....	03/14/2018	.....2,027.4000	.....2,000.6000	.....(3,860)				.....5,360	.....5,360	.....(18,000)	.....001	.....50
RTYM8....	.....2	..158,740	RUSSELL 2000 MINI FUTURES	GLWB.....	N/A.....	b.....	06/15/2018	NYF.....	03/14/2018	.....1,587.4000	.....1,531.2000	.....(1,380)				.....5,620	.....5,620	.....(7,000)	.....001	.....50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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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
CBPM8..	2	200,000	30 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	06/15/2018	CBOT	03/20/2018	89.1563	92.1563	(1,063)				(6,000)	(6,000)	(7,200)	002	1,000	
1EDM8..	1	1,000,000	EUROS INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME	04/25/2017	98.2950	97.7000	38				1,488	1,488	(800)	002	2,500	
FAM8....	4	768,480	S&P MID 400 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/19/2018	1,921.2000	1,883.1000	(10,760)				15,240	15,240	(30,000)	001	100	
1ESM8..	12	1,631,100	S&P 500 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/19/2018	2,718.5000	2,643.0000	(21,300)				45,300	45,300	(69,600)	001	50	
MESM8..	4	239,780	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/19/2018	1,198.9000	1,187.8000	(4,920)				2,220	2,220	(10,400)	001	50	
MFSM8..	10	1,003,650	MSCI EMINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/19/2018	2,007.3000	2,000.6000	(9,650)				3,350	3,350	(45,000)	001	50	
RTYM8..	7	551,740	RUSSELL 2000 MINI FUTURES	GLWB	N/A	b	06/15/2018	NYF	03/19/2018	1,576.4000	1,531.2000	(4,830)				15,820	15,820	(24,500)	001	50	
1EDM8..	1	1,000,000	EUROS INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME	09/13/2017	98.4500	97.7000	38				1,875	1,875	(800)	002	2,500	
1EDM8..	2	2,000,000	EUROS INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME	03/15/2018	97.6900	97.7000	75				(50)	(50)	(1,600)	002	2,500	
1EDM8..	3	3,000,000	EUROS INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME	03/15/2018	97.6900	97.7000	113				(75)	(75)	(2,400)	002	2,500	
FAM8....	9	1,693,440	S&P MID 400 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/22/2018	1,881.6000	1,883.1000	(24,210)				(1,350)	(1,350)	(67,500)	001	100	
1ESM8..	31	4,098,200	S&P 500 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/22/2018	2,644.0000	2,643.0000	(55,025)				1,550	1,550	(179,800)	001	50	
MFSM8..	20	1,969,800	MSCI EMINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/22/2018	1,969.8000	2,000.6000	(19,300)				(30,800)	(30,800)	(90,000)	001	50	
RTYM8..	17	1,314,185	RUSSELL 2000 MINI FUTURES	GLWB	N/A	b	06/15/2018	NYF	03/22/2018	1,546.1000	1,531.2000	(11,730)				12,665	12,665	(59,500)	001	50	
FAM8....	5	921,350	S&P MID 400 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/23/2018	1,842.7000	1,883.1000	(13,450)				(20,200)	(20,200)	(37,500)	001	100	
1ESM8..	9	1,193,063	S&P 500 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/23/2018	2,651.2500	2,643.0000	(15,975)				3,713	3,713	(52,200)	001	50	
MESM8..	6	352,950	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/22/2018	1,176.5000	1,187.8000	(7,380)				(3,390)	(3,390)	(15,600)	001	50	
MFSM8..	4	394,840	MSCI EMINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,974.2000	2,000.6000	(3,860)				(5,280)	(5,280)	(18,000)	001	50	
RTYM8..	8	606,480	RUSSELL 2000 MINI FUTURES	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,516.2000	1,531.2000	(5,520)				(6,000)	(6,000)	(28,000)	001	50	
FAM8....	3	563,130	S&P MID 400 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/23/2018	1,877.1000	1,883.1000	(8,070)				(1,800)	(1,800)	(22,500)	001	100	
1ESM8..	5	658,313	S&P 500 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/23/2018	2,633.2500	2,643.0000	(8,875)				(2,438)	(2,438)	(29,000)	001	50	
MESM8..	3	176,400	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/22/2018	1,176.0000	1,187.8000	(3,690)				(1,770)	(1,770)	(7,800)	001	50	
MFSM8..	4	393,220	MSCI EMINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,966.1000	2,000.6000	(3,860)				(6,900)	(6,900)	(18,000)	001	50	
RTYM8..	4	309,420	RUSSELL 2000 MINI FUTURES	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,547.1000	1,531.2000	(2,760)				3,180	3,180	(14,000)	001	50	
FAM8....	2	372,940	S&P MID 400 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/23/2018	1,864.7000	1,883.1000	(5,380)				(3,680)	(3,680)	(15,000)	001	100	
1ESM8..	15	1,945,125	S&P 500 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/23/2018	2,593.5000	2,643.0000	(26,625)				(37,125)	(37,125)	(87,000)	001	50	
MESM8..	3	173,160	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,154.4000	1,187.8000	(3,690)				(5,010)	(5,010)	(7,800)	001	50	
MFSM8..	10	973,800	MSCI EMINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,947.6000	2,000.6000	(9,650)				(26,500)	(26,500)	(45,000)	001	50	
RTYM8..	4	307,040	RUSSELL 2000 MINI FUTURES	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,535.2000	1,531.2000	(2,760)				800	800	(14,000)	001	50	
FAM8....	3	556,200	S&P MID 400 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/27/2018	1,854.0000	1,883.1000	(8,070)				(8,730)	(8,730)	(22,500)	001	100	
1ESM8..	8	1,046,900	S&P 500 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/27/2018	2,617.2500	2,643.0000	(14,200)				(10,300)	(10,300)	(46,400)	001	50	
MESM8..	2	117,750	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,177.5000	1,187.8000	(2,460)				(1,030)	(1,030)	(5,200)	001	50	
MFSM8..	8	787,400	MSCI EMINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/27/2018	1,968.5000	2,000.6000	(7,720)				(12,840)	(12,840)	(36,000)	001	50	
RTYM8..	4	303,760	RUSSELL 2000 MINI FUTURES	GLWB	N/A	b	06/15/2018	NYF	03/27/2018	1,518.8000	1,531.2000	(2,760)				(2,480)	(2,480)	(14,000)	001	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			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
1ESM8...	4	520,800	S&P 500 EMINI FUTURES	GLWB	N/A	b	06/15/2018	CME	03/28/2018	2,604.0000	2,643.0000	(7,100)				(7,800)	(7,800)	(23,200)	001	50	
MESM8...	2	116,910	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,169.1000	1,187.8000	(2,460)				(1,870)	(1,870)	(5,200)	001	50	
MESM8...	1	57,745	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/23/2018	1,154.9000	1,187.8000	(1,230)				(1,645)	(1,645)	(2,600)	001	50	
MESM8...	2	117,020	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/27/2018	1,170.2000	1,187.8000	(2,460)				(1,760)	(1,760)	(5,200)	001	50	
MESM8...	2	116,030	MSCI MINI INDEX	GLWB	N/A	b	06/15/2018	NYF	03/28/2018	1,160.3000	1,187.8000	(2,460)				(2,750)	(2,750)	(5,200)	001	50	
2EDH0...	1	1,000,000	FUTURES EURO\$ INTEREST RATE	Dynamic Hedging	N/A	a	03/15/2020	CME	09/13/2017	98.1050	97.2050	12				2,250	2,250	(365)	002	2,500	
2EDH0...	1	1,000,000	FUTURES EURO\$ INTEREST RATE	Dynamic Hedging	N/A	a	03/15/2020	CME	09/13/2017	98.0900	97.2050	12				2,213	2,213	(365)	002	2,500	
1EDU8...	1	1,000,000	FUTURES EURO\$ INTEREST RATE	Dynamic Hedging	N/A	a	09/21/2018	CME	09/17/2015	97.9200	97.6250	25				738	738	(800)	002	2,500	
1EDU8...	1	1,000,000	FUTURES EURO\$ INTEREST RATE	Dynamic Hedging	N/A	a	09/21/2018	CME	12/16/2015	97.9850	97.6250	25				900	900	(800)	002	2,500	
1EDU8...	2	2,000,000	FUTURES EURO\$ INTEREST RATE	Dynamic Hedging	N/A	a	09/21/2018	CME	04/25/2017	98.1950	97.6250	50				2,850	2,850	(1,600)	002	2,500	
1EDU8...	1	1,000,000	FUTURES EURO\$ INTEREST RATE	Dynamic Hedging	N/A	a	09/21/2018	CME	04/25/2017	98.1950	97.6250	25				1,425	1,425	(800)	002	2,500	
1EDU9...	1	1,000,000	FUTURES EURO\$ INTEREST RATE	Dynamic Hedging	N/A	a	09/16/2019	CME	04/25/2017	97.9050	97.2750	13				1,575	1,575	(400)	002	2,500	
1EDU9...	1	1,000,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2019	CME	04/25/2017	97.9050	97.2750	13				1,575	1,575	(400)	002	2,500	
13429999	Total-Short Futures-Hedging Other												(754,434)	0	0	0	1,009,175	1,009,175	(2,749,730)	XXX	XXX
13899999	Total-Short Futures												(754,434)	0	0	0	1,009,175	1,009,175	(2,749,730)	XXX	XXX
14099999	Total-Hedging Other												(739,679)	0	0	0	1,076,327	1,076,325	(2,885,740)	XXX	XXX
14499999	TOTAL												(739,679)	0	0	0	1,076,327	1,076,325	(2,885,740)	XXX	XXX

QE07.2

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo Bank NA	3,215,021	(1,411)	3,213,610
Total Net Cash Deposits	3,215,021	(1,411)	3,213,610

(a)

Code	Description of Hedged Risk(s)
a	Interest Rate
b	Equity/Index
c	Currency

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Derivatives used to hedge the liability of the GLWB product. While the hedge program is actively managed, it may not exactly offset changes in the GMWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high levels of volatility in the equity and interest rate markets, and differences between what is assumed.
002	This dynamic hedging program is an investment risk hedge program used to manage the potential variability in future interest payments on certain insurance and annuity products due to a change in credited interest rates and the related change in cash flows due to increased surrenders.
003	Interest rate futures are used to manage the interest rate risks of forecasted acquisitions of fixed rate maturity investments.

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral			
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	3,213,610		3,213,610	15,346	(755,025)	15,346	(2,885,740)	(2,885,740)	
NAIC 1 Designation												
Credit Suisse International.....	E58DKGMJYYYJLN8C3868..	Y.....	Y.....		8,162,071	(6,016,147)	2,145,924	5,149,140	(6,016,147)	0	1,995,351	1,995,351
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....		5,941,811	(31,962,785)	0	11,500,999	(31,962,785)	0	4,786,748	0
Goldman Sachs Mitsui Marine.....	X1H61UOUXUPKXR51OV18	Y.....	Y.....		9,201,525	(20,693,342)	0	5,272,693	(20,693,452)	0	3,448,670	0
JP Morgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....		8,019,771	(26,402,755)	0	3,458,723	(46,524,387)	0	8,060,901	0
Toronto Dominion Bank.....	PT3QB789TSUIDF371261....	Y.....	Y.....		232,198	(2,695,299)	0	232,198	(2,695,299)	0	766,073	0
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....		11,690,098	(22,197,161)	0	4,294,531	(31,597,321)	0	6,452,725	0
0299999. Total NAIC 1 Designation.....				0	43,247,474	(109,967,489)	2,145,924	29,908,284	(139,489,391)	0	25,510,468	1,995,351
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX		5,272,662	(21,408,212)	0	5,272,662	(21,408,212)	0	8,656,128	0
0999999. Gross Totals.....				0	51,733,746	(131,375,701)	5,359,534	35,196,292	(161,652,628)	15,346	31,280,856	(890,389)
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					51,733,746	(131,375,701)						

QE08

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								
Credit Suisse International.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	1,730,000	-	1,730,000		.....IV.....
Wells Fargo Securities LLC.....	VYVCKR63DVZZN70PB21...	Cash.....	Cash.....	28,965,526	-	28,965,526		.....IV.....
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	29,250,000	-	29,250,000		.....IV.....
Goldman Sachs Mitsui Marine.....	X1H61UOUXUPKXR51OV18...	Cash.....	Cash.....	16,980,000	-	16,980,000		.....IV.....
Toronto Dominion Bank.....	PT3QB789TSUIDF371261....	Cash.....	Cash.....	2,900,000	-	2,900,000		.....IV.....
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86...	Cash.....	Cash.....	22,800,000	-	22,800,000		.....IV.....
JP Morgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	43,580,000	-	43,580,000		.....IV.....
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCUFXT09...	Treasury.....	912796 PG 8 US Treasury Bill.....	174,653	175,000	174,653	05/17/2018.	.....I.....
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCUFXT09...	Treasury.....	912796 PG 8 US Treasury Bill.....	159,683	160,000	159,683	05/17/2018.	.....I.....
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCUFXT09...	Treasury.....	912796 PG 8 US Treasury Bill.....	2,879,275	2,885,000	2,879,275	05/17/2018.	.....I.....
0199999. Totals.....				149,419,137	3,220,000	149,419,137	XXX	XXX

QE09

**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
Cash Equivalents (Schedule E Part 2 Type)						
	CITI D.....	RR.....		22,027,334	22,027,334	04/02/2018.....
	RBC D.....	RR.....		22,027,334	22,027,334	04/02/2018.....
	BNP D.....	RR.....		22,027,334	22,027,334	04/02/2018.....
	TD D.....	RR.....		4,830,489	4,830,489	04/02/2018.....
	DEUTSCHE J.....	RR.....		3,542,563	3,542,563	04/02/2018.....
	HSBC D.....	RR.....		18,284,861	18,284,861	04/02/2018.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			92,739,915	92,739,915	XXX
9999999.	Totals.....			92,739,915	92,739,915	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....92,739,915 Book/Adjusted Carrying Value \$.....92,739,915
- Average balance for the year: Fair Value \$.....60,106,681 Book/Adjusted Carrying Value \$.....60,106,681
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....92,739,915 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

Statement as of March 31, 2018 of the **Great-West Life & Annuity Insurance Company**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank Of New York Mellon	New York, NY		24,901		104,233,064	23,819,569	11,661,367	XXX
Bank of Montreal	Winnipeg, Manitoba				(376,170)	(551,528)	(702,404)	XXX
US Bank	Denver, CO				(17,486,965)	(29,219,906)	(33,687,157)	XXX
Wells Fargo	San Francisco, CA				1,928,949	1,092,261	5,849,815	XXX
0199999. Total Open Depositories	XXX	XXX	24,901	0	88,298,878	(4,859,604)	(16,878,379)	XXX
0399999. Total Cash on Deposit	XXX	XXX	24,901	0	88,298,878	(4,859,604)	(16,878,379)	XXX
0599999. Total Cash	XXX	XXX	24,901	0	88,298,878	(4,859,604)	(16,878,379)	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 OF AMERICA TREASURY BILLS.....		03/29/2018.....	1.550	04/05/2018.....	910		110
0199999	U.S. Government Bonds - Issuer Obligations.....					910	0	110
0599999	Total - U.S. Government Bonds.....					910	0	110
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	EASTMAN CHEMICAL CO COMMERCIAL PAPER.....		03/09/2018.....	2.120	04/09/2018.....	12,993,867		17,599
	MDU RESOURCES GROUP INC COMMERCIAL PAPER.....		03/09/2018.....	2.150	04/03/2018.....	6,999,163		9,614
	MOLEX ELECTRONICS TECH COMMERCIAL PAPER.....		03/09/2018.....	2.200	04/02/2018.....	19,998,776		28,109
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					39,991,806	0	55,322
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					39,991,806	0	55,322
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					39,992,716	0	55,432
8399999	Subtotals - Bonds.....					39,992,716	0	55,432
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 71 8	BLACKROCK FUNDS LIQUIDITY FUNDS T FUND P.....		03/29/2018.....			129,000,000	30,063	112,210
262006 20 8	DREYFUS GOVERNMENT CASH MGMT GOVT CASH M.....		03/20/2018.....			19,441,563	9,956	23,432
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					148,441,563	40,019	135,642
Other Cash Equivalents								
	DAIWA CAP MARKETS AMERICA INC TRI PARTY REPURCHASE.....		03/29/2018.....	1.750	04/02/2018.....	15,900,000	2,319	0
8799999	Total - Other Cash Equivalents.....					15,900,000	2,319	0
8899999	Total - Cash Equivalents.....					204,334,279	42,338	191,074

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