QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED JUNE 30, 2018

LIFE AND ACCIDENT AND HEALTH

2018

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

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

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.brighthousefinancial.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of North Carolina
County of Mecklenburg } SS

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

LDumais
LYNN ANN DUMAIS
Vice President and Chief Accounting Officer

JSC
JIN SEUNG CHANG
Vice President and Treasurer

Subscribed and sworn to before me this
17th day of July, 2018.

Deborah L Matera
Notary for Dumais & Chang

Deborah L Matera
NOTARY PUBLIC
MECKLENBURG COUNTY, NC
My Commission Expires 3/15/22

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	43,512,602,031		43,512,602,031	44,335,829,273
2. Stocks:				
2.1 Preferred stocks	309,122,692		309,122,692	175,638,324
2.2 Common stocks	376,399,827	3,332,366	373,067,461	386,014,586
3. Mortgage loans on real estate:				
3.1 First liens	10,107,766,939		10,107,766,939	9,062,156,732
3.2 Other than first liens	46,313,392		46,313,392	55,163,392
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	342,146		342,146	838,267
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....361,185,556), cash equivalents ($.....880,255,297) and short-term investments ($.....103,976)	1,241,544,829		1,241,544,829	1,170,125,098
6. Contract loans (including $..........0 premium notes)	1,043,001,266		1,043,001,266	1,106,120,174
7. Derivatives	2,009,147,159		2,009,147,159	2,276,756,732
8. Other invested assets	2,453,645,916	12,142,274	2,441,503,642	2,390,508,136
9. Receivables for securities	84,163,051		84,163,051	81,272,340
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	265,992,534	0	265,992,534	385,221,136
12. Subtotals, cash and invested assets (Lines 1 to 11)	61,450,041,782	15,474,640	61,434,567,142	61,425,644,190
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	487,066,770		487,066,770	502,644,630
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	92,453,806	11,759,362	80,694,444	67,392,393
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	78,565,623		78,565,623	80,148,956
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	289,652,871		289,652,871	280,554,139
16.2 Funds held by or deposited with reinsured companies	4,030,190		4,030,190	4,981,709
16.3 Other amounts receivable under reinsurance contracts	251,333,112		251,333,112	281,498,367
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	141,697,459		141,697,459	88,578,778
18.2 Net deferred tax asset	2,448,343,270	1,780,952,507	667,390,763	729,689,992
19. Guaranty funds receivable or on deposit	16,816,003		16,816,003	17,813,501
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	55,250,640		55,250,640	92,277,147
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	116,899,405	9,785,616	107,113,789	58,898,341
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	65,432,150,931	1,817,972,125	63,614,178,806	63,630,122,143
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	107,551,691,291		107,551,691,291	112,421,603,617
28. Total (Lines 26 and 27)	172,983,842,222	1,817,972,125	171,165,870,097	176,051,725,760

DETAILS OF WRITE-INS

	1	2	3	4
1101. Cash collateral pledged on derivatives	258,770,681		258,770,681	381,746,445
1102. Deposits in connection with investments	7,221,853		7,221,853	3,474,691
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	265,992,534	0	265,992,534	385,221,136
2501. Receivables from former affiliates	36,803,001		36,803,001	0
2502. Interest in annuity contracts	34,626,092		34,626,092	34,660,667
2503. Separate Account trade settlement	28,601,053		28,601,053	0
2598. Summary of remaining write-ins for Line 25 from overflow page	16,869,259	9,785,616	7,083,643	24,237,674
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	116,899,405	9,785,616	107,113,789	58,898,341

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....42,020,037,504 less $..........0 included in Line 6.3 (including $.....186,810,398 Modco Reserve)	42,020,037,504	41,451,532,903
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	80,416,600	81,674,257
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	2,619,718,400	2,657,360,716
4.	Contract claims:		
	4.1 Life	156,199,044	175,704,082
	4.2 Accident and health	569,565	527,059
5.	Policyholders' dividends $.....(6,834,389) and coupons $..........0 due and unpaid	(6,834,389)	(6,412,005)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	3,912,643	3,207,957
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....92,146 accident and health premiums	12,469,168	12,342,059
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	523,870
	9.3 Other amounts payable on reinsurance, including $.....(2,017,048) assumed and $.....499,690,761 ceded	497,673,713	645,514,865
	9.4 Interest Maintenance Reserve	247,880,983	315,679,822
10.	Commissions to agents due or accrued - life and annuity contracts $.....88,069,678, accident and health $..........0 and deposit-type contract funds $..........0	88,069,678	90,220,551
11.	Commissions and expense allowances payable on reinsurance assumed	30,089,881	29,038,687
12.	General expenses due or accrued	50,820,399	23,949,163
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(641,373,332) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(335,836,985)	(675,787,665)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	23,344,794	14,178,872
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,855,153	4,296,328
17.	Amounts withheld or retained by company as agent or trustee	11,988,163	18,086,152
18.	Amounts held for agents' account, including $.....288,121 agents' credit balances	288,121	289,319
19.	Remittances and items not allocated	72,254,737	81,215,129
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	354,299,002	515,850,595
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	166,924,017	167,611,079
	24.04 Payable to parent, subsidiaries and affiliates	103,000,339	159,941,859
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,778,495,468	4,594,728,399
	24.08 Derivatives	3,431,227,481	3,535,294,711
	24.09 Payable for securities	105,082,161	68,291,153
	24.10 Payable for securities lending	3,836,039,270	3,791,576,098
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	469,266,814	484,584,904
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	58,821,251,724	58,241,020,919
27.	From Separate Accounts statement	107,227,923,061	112,216,415,082
28.	Total liabilities (Lines 26 and 27)	166,049,174,785	170,457,436,001
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	5,435,279,527	5,435,279,527
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(393,584,215)	84,010,232
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....323,768,230 in Separate Accounts Statement)	5,041,695,312	5,519,289,759
38.	Totals of Lines 29, 30 and 37	5,116,695,312	5,594,289,759
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	171,165,870,097	176,051,725,760

DETAILS OF WRITE-INS

2501.	Cash collateral received on derivatives	394,257,661	361,989,396
2502.	Obligations under structured settlement agreements	34,626,092	34,660,667
2503.	Miscellaneous	22,586,907	69,288,833
2598.	Summary of remaining write-ins for Line 25 from overflow page	17,796,154	18,646,008
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	469,266,814	484,584,904
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,815,951,027	8,809,692,217	11,351,101,803
2. Considerations for supplementary contracts with life contingencies	79,580,468	67,830,184	147,486,530
3. Net investment income	1,334,245,103	1,322,872,040	2,684,354,674
4. Amortization of Interest Maintenance Reserve (IMR)	13,677,559	19,139,829	38,293,138
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(32,014,259)	(47,543,497)	(155,664,963)
6. Commissions and expense allowances on reinsurance ceded	95,620,437	560,119,589	669,146,424
7. Reserve adjustments on reinsurance ceded	(149,688,051)	(126,231,746)	(308,271,096)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,224,752,384	1,227,363,399	2,494,323,542
8.2 Charges and fees for deposit-type contracts	207,414	70,290	129,343
8.3 Aggregate write-ins for miscellaneous income	304,910,156	299,389,523	604,723,660
9. Totals (Lines 1 to 8.3)	5,687,242,238	12,132,701,828	17,525,623,055
10. Death benefits	307,544,838	317,097,200	600,337,502
11. Matured endowments (excluding guaranteed annual pure endowments)	411,714	509,088	897,961
12. Annuity benefits	1,275,710,202	1,236,736,615	2,395,822,967
13. Disability benefits and benefits under accident and health contracts	3,905,575	5,377,909	10,803,121
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	5,858,654,447	5,053,931,247	10,110,439,775
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	56,016,213	59,907,777	116,309,830
18. Payments on supplementary contracts with life contingencies	50,768,198	46,652,326	94,431,421
19. Increase in aggregate reserves for life and accident and health contracts	567,246,944	406,731,176	(307,660,501)
20. Totals (Lines 10 to 19)	8,120,258,131	7,126,943,338	13,021,382,076
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	351,919,247	368,819,280	727,131,685
22. Commissions and expense allowances on reinsurance assumed	46,711,376	275,567,685	319,607,721
23. General insurance expenses	529,785,571	494,417,424	1,112,018,796
24. Insurance taxes, licenses and fees, excluding federal income taxes	46,455,881	32,647,216	63,040,982
25. Increase in loading on deferred and uncollected premiums	(900,808)	(12,837,923)	(15,002,179)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,294,513,428)	(3,053,627,390)	(5,602,868,388)
27. Aggregate write-ins for deductions	188,112,696	6,614,691,201	5,979,872,484
28. Totals (Lines 20 to 27)	4,987,828,666	11,846,620,831	15,605,183,177
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	699,413,572	286,080,997	1,920,439,878
30. Dividends to policyholders	2,015,989	1,324,835	2,999,023
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	697,397,583	284,756,162	1,917,440,855
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(98,201,254)	450,639,597	662,046,570
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	795,598,837	(165,883,435)	1,255,394,285
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....14,386,669 (excluding taxes of $.....(14,386,669) transferred to the IMR)	(1,331,089,621)	(699,415,378)	(1,680,242,358)
35. Net income (Line 33 plus Line 34)	(535,490,784)	(865,298,813)	(424,848,073)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	5,594,289,759	4,374,450,154	4,374,450,154
37. Net income (Line 35)	(535,490,784)	(865,298,813)	(424,848,073)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(11,513,934)	(63,009,058)	(296,515,507)	(1,095,349,982)
39. Change in net unrealized foreign exchange capital gain (loss)	9,958,368	(8,917,815)	3,041,375
40. Change in net deferred income tax	93,652,713	452,583,725	(788,399,874)
41. Change in nonadmitted assets	(163,558,015)	(225,431,201)	1,581,341,878
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	161,551,593	(170,028,814)	(195,594,771)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(186,000,000)	2,000,000	10,000,000
47. Other changes in surplus in Separate Accounts Statement	150,593,954	(5,636,738)	(32,746,056)
48. Change in surplus notes	0	(750,000,000)	(750,000,000)
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	2,489,830,850	2,359,109,889
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(38,009,497)	830,617,453	788,622,245
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	92,716,279	(459,075,533)	(235,337,026)
54. Net change in capital and surplus (Lines 37 through 53)	(477,594,447)	994,127,607	1,219,839,605
55. Capital and surplus as of statement date (Lines 36 + 54)	5,116,695,312	5,368,577,761	5,594,289,759

DETAILS OF WRITE-INS

08.301.	Management and service fee income	253,192,984	250,287,669	512,592,761
08.302.	Contract surrender charges	32,846,183	30,419,771	57,068,117
08.303.	Rider benefits	18,596,425	15,174,301	31,545,539
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	274,564	3,507,782	3,517,243
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	304,910,156	299,389,523	604,723,660
2701.	Reserves transferred under reinsurance agreements	513,679,633	6,539,023,536	6,088,176,434
2702.	Realized loss on funds withheld on derivatives	(491,375,088)	0	(369,717,754)
2703.	Interest credited to reinsurers	151,660,322	52,715,738	219,476,767
2798.	Summary of remaining write-ins for Line 27 from overflow page	14,147,829	22,951,927	41,937,037
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	188,112,696	6,614,691,201	5,979,872,484
5301.	Prior period adjustments	77,112,512	(11,787,759)	(11,787,275)
5302.	Unrealized change on funds withheld on derivatives	15,603,767	(47,287,774)	(254,270,712)
5303.	Surplus adjustment to reset unassigned funds	0	0	430,720,961
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	(400,000,000)	(400,000,000)
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	92,716,279	(459,075,533)	(235,337,026)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,883,878,310	2,437,134,431	5,026,162,306
2.	Net investment income	1,219,959,981	1,456,261,369	2,714,836,245
3.	Miscellaneous income	1,597,621,352	1,242,274,568	3,273,604,890
4.	Total (Lines 1 through 3)	5,701,459,643	5,135,670,368	11,014,603,441
5.	Benefit and loss related payments	7,836,433,272	6,746,847,119	13,571,712,347
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,634,464,108)	(3,169,461,310)	(5,859,839,447)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,540,605,430	1,029,948,878	1,392,079,425
8.	Dividends paid to policyholders	1,733,687	1,287,254	4,567,315
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	707,117	18,645,316	(420,919,918)
10.	Total (Lines 5 through 9)	4,745,015,398	4,627,267,257	8,687,599,722
11.	Net cash from operations (Line 4 minus Line 10)	956,444,245	508,403,111	2,327,003,719
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,888,966,831	6,277,748,023	13,348,323,782
	12.2 Stocks	15,224,046	552,570,943	626,796,592
	12.3 Mortgage loans	267,557,239	275,047,050	630,087,748
	12.4 Real estate	904,461	0	4,500
	12.5 Other invested assets	158,052,630	187,786,076	628,035,598
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	626,084	5,675,239	9,821,052
	12.7 Miscellaneous proceeds	(954,436,573)	(675,058,401)	1,516,665,122
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,376,894,718	6,623,768,930	16,759,734,394
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,665,180,379	6,379,503,477	13,495,907,426
	13.2 Stocks	17,357,900	751,626,865	100,908,105
	13.3 Mortgage loans	1,311,523,964	782,622,942	1,266,913,480
	13.4 Real estate			
	13.5 Other invested assets	128,348,560	207,031,359	540,646,022
	13.6 Miscellaneous applications	106,957,941	279,788,727	3,855,103,795
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,229,368,744	8,400,573,370	19,259,478,828
14.	Net increase or (decrease) in contract loans and premium notes	(63,118,908)	(1,236,564)	13,613,558
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(789,355,118)	(1,775,567,876)	(2,513,357,992)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	0	1,339,830,850	1,300,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(37,642,316)	(35,275,075)	(128,319,501)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(58,027,080)	649,979,683	(2,258,244,565)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(95,669,396)	1,954,535,458	(1,086,564,066)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	71,419,731	687,370,693	(1,272,918,339)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,170,125,098	2,443,043,437	2,443,043,437
	19.2 End of period (Line 18 plus Line 19.1)	1,241,544,829	3,130,414,130	1,170,125,098

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

20.0001	Bonds, asset in kind transfer	406,375,004	0	0
20.0002	Security exchanges	332,216,707	4,600,891	720,068,239
20.0003	Prior period adjustment	127,232,710	18,135,014	18,134,530
20.0004	Prior period adjustment - tax	45,789,690	6,347,255	6,347,255
20.0005	Mortgage loan refinancings	28,597,367	28,700,000	82,419,406
20.0006	Capitalized interest on bonds	6,436,827	6,478,178	12,764,449
20.0007	Joint venture distribution paid in the form of securities	5,749,831	3,683,395	6,868,755
20.0008	Other invested assets adjustment to negative book value	818,160	69,748	277,345
20.0009	Other invested assets underlying asset sold and reinvested	213,605	0	0
20.0010	Transfer of mortgage loans to real estate	201,914	63,337	838,267
20.0011	Other invested assets sales offset to NII	22,204	26,073	159,248
20.0012	Reinsurance novations	0	6,707,981,276	6,707,981,276
20.0013	Initial reinsurance commissions	0	1,315,596,187	1,315,596,187
20.0014	Surplus note forgiveness	0	750,000,000	750,000,000
20.0015	Capital contributions	0	400,000,000	739,830,850
20.0016	Surplus adjustment to reset unassigned funds	0	0	430,720,961
20.0017	Voluntary reserve adjustment	0	400,000,000	400,000,000
20.0018	Reinsurance recapture	0	293,079,940	293,079,940
20.0019	Initial reinsurance funds withheld	0	67,522,191	67,522,191
20.0020	Loss on fixed assets	0	74,986	74,986
20.0021	Other invested asset purchases offset to NII	0	152	152
20.0022	Other invested assets sales offset to receivable	0	285,812,864	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	1,153,254,861	1,248,831,349	2,443,657,060
3. Ordinary individual annuities	1,934,863,452	1,793,655,587	3,682,803,596
4. Credit life (group and individual)			
5. Group life insurance	(719,475)	1,893,774	10,542
6. Group annuities	90,588,898	120,221,565	224,857,870
7. A&H - group	61,213	509,761	996,840
8. A&H - credit (group and individual)			
9. A&H - other	108,607,500	110,174,863	229,211,004
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,286,656,449	3,275,286,899	6,581,536,912
12. Deposit-type contracts	4,126,253	1,716,234	26,437,420
13. Total	3,290,782,702	3,277,003,133	6,607,974,332

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number [(1)]	Financial Statement Page	Financial Statement Line Number	For the Six Months Ended June 30, 2018	For the Year Ended December 31, 2017
Net income (loss), DE SAP				$ (535,490,784)	$ (424,848,073)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (535,490,784)	$ (424,848,073)
				June 30, 2018	**December 31, 2017**
Statutory capital and surplus, DE SAP				$ 5,116,695,312	$ 5,594,289,759
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 5,116,695,312	$ 5,594,289,759

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

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

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

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

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

(7-13) No significant change.

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

2. *Accounting Changes and Corrections of Errors*

Correction of errors

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

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

5. *Investments*

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1-4) No significant change.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. June 30, 2018							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 10,737,181	$ —	$ —	$ —	$ 10,737,181
3. Total (1+2)	$ —	$ —	$ 10,737,181	$ —	$ —	$ —	$ 10,737,181
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. December 31, 2017							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 6,080,700	$ —	$ —	$ —	$ 6,080,700
3. Total (1+2)	$ —	$ —	$ 6,080,700	$ —	$ —	$ —	$ 6,080,700
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. June 30, 2018							
1. Average recorded investment	$ —	$ —	$ 6,060,877	$ —	$ —	$ —	$ 6,060,877
2. Interest income recognized	$ —	$ —	$ 238,419	$ —	$ —	$ —	$ 238,419
3. Recorded investment on nonaccrual status	$ —	$ —	$ 29,193,348	$ —	$ —	$ —	$ 29,193,348
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 9,460	$ —	$ —	$ —	$ 9,460
b. December 31, 2017							
1. Average recorded investment	$ —	$ —	$ 3,928,423	$ —	$ —	$ —	$ 3,928,423
2. Interest income recognized	$ —	$ —	$ 231,229	$ —	$ —	$ —	$ 231,229
3. Recorded investment on nonaccrual status	$ —	$ —	$ 32,285,930	$ —	$ —	$ —	$ 32,285,930
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 10,622	$ —	$ —	$ —	$ 10,622

(7) No significant change.

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

		June 30, 2018	December 31, 2017
a.	Aggregate amount of mortgage loans derecognized	$ 201,914	$ 838,267
b.	Real estate collateral recognized	$ 201,914	$ 838,267
c.	Other collateral recognized	$ —	$ —
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —	$ —

(9) No significant change.

B. Debt Restructuring

	June 30, 2018	December 31, 2017
(1) The total recorded investments in restructured loans	$ 1,776,736	$ 1,301,374
(2) The realized capital losses related to these loans	$ 320,779	$ 49,250
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

(4) No significant change.

C. No significant change.

D. Loan-backed Securities

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

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

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

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

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

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	107,977,896
2. 12 Months or Longer	$	56,572,898

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	4,434,346,577
2. 12 Months or Longer	$	949,511,554

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

NOTES TO THE FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

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

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

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

2.

Securities Lending	Fair Value
Open[(1)]	$ 1,345,104,307
30 days or less	1,595,597,826
31 to 60 days	608,433,085
61 to 90 days	284,371,758
Greater than 90 days	—
Sub Total	$ 3,833,506,976
Securities received	55,870,615
Total collateral received	$ 3,889,377,591

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

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

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

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

(4) No significant change.

(5) Collateral Reinvestment

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

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

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	285,011,932	285,036,954
31 to 60 days	16,499,099	16,505,907
61 to 90 days	1,002,189	1,005,554
91 to 120 days	—	—
121 to 180 days	11,000,000	11,000,000
181 to 365 days	16,966,171	17,001,643
1 to 2 years	191,915,184	191,383,175
2 to 3 years	400,159,684	398,146,093
Greater than 3 years	2,844,539,190	2,825,007,898
Total Bonds	3,767,093,449	3,745,087,224
Additional collateral reinvested		
Common stocks	2,718	2,718
Preferred stocks	15,000,000	15,000,000
Derivatives	14,188,600	15,777,814
Cash	67,972,151	67,972,151
Payables, receivables and all other, net	1,126,478	1,126,478
Total other	98,289,947	99,879,161
Security collateral received	55,870,615	55,870,615
Grand total reinvestment portfolio and security collateral	$ 3,921,254,011	$ 3,900,837,000
Portion of reinvestment portfolio invested in U.S. Treasury securities, agency securities and certain agency RMBS	$ 2,158,747,679	$ 2,131,464,736

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

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

(6-7) No significant change.

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

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

J. Real Estate

(1) No significant change.

(2) a) No significant change.

b) For the six months ended June 30, 2018 and the year ended December 31, 2017, the gain/(loss) on real estate sales was $206,426 and $4,500, respectively.

(3-5) No significant change.

K-L. No significant change.

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

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

O. No significant change.

P. 5* Securities

The Company's 5* Securities were as follows:

	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
Investment	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017
Bonds - AC [1]	3	4	$ 20,071,239	$ 25,572,705	$ 19,903,917	$ 25,684,446
LB&SS - AC	4	4	1,842,785	2,387,749	1,842,785	2,387,749
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV [2]	—	—	—	—	—	—
Total	7	8	$ 21,914,024	$ 27,960,454	$ 21,746,702	$ 28,072,195

[1] AC - Amortized Cost

[2] FV - Fair Value

Q. No significant change.

R. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
Number of CUSIPs	56	42
Aggregate Amount of Investment Income	$ 17,287,077	$ 3,361,197

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $15,938,645 and $24,156,824 on investments in joint ventures, partnerships and LLCs during the six months ended June 30, 2018 and the year ended December 31, 2017, respectively. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

A. No significant change.

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

8. *Derivative Instruments*

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

Credit Risk

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

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

	Cash [1]		Securities [2]		Total	
	June 30, 2018	**December 31, 2017**	**June 30, 2018**	**December 31, 2017**	**June 30, 2018**	**December 31, 2017**
Initial Margin:						
OTC-cleared	$ —	$ —	$ 133,342,202	$ 358,555,772	$ 133,342,202	$ 358,555,772
Variation Margin:						
OTC-bilateral	—	—	1,716,008,688	1,521,501,991	1,716,008,688	1,521,501,991
OTC-cleared	258,770,681	381,746,445	—	—	258,770,681	381,746,445
Total OTC	$ 258,770,681	$ 381,746,445	$ 1,849,350,890	$ 1,880,057,763	$ 2,108,121,571	$ 2,261,804,208
Initial Margin:						
Futures [3]	$ —	$ —	$ 73,755,126	$ 99,374,483	$ 73,755,126	$ 99,374,483

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

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

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

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

	Cash [(1)]		Securities [(2)]		Total	
	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 117,541,256	$ 119,928,452	$ 117,541,256	$ 119,928,452
Variation Margin:						
OTC-bilateral	378,500,000	316,982,055	72,085,216	248,122,197	450,585,216	565,104,252
OTC-cleared	15,757,661	45,007,341	—	—	15,757,661	45,007,341
Total OTC	$ 394,257,661	$ 361,989,396	$ 189,626,472	$ 368,050,649	$ 583,884,133	$ 730,040,045

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

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

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

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

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2018	$ 372,863,287
2019	452,647,587
2020	1,025,536,104
2021	442,833,130
2022	198,861,665
Thereafter	220,261,935
Total	$ 2,713,003,708

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

	June 30, 2018	December 31, 2017
Net undiscounted future premium payments (receipts)	$ 2,713,003,708	$ 2,877,887,263
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ (1,500,475,206)	$ (1,423,868,663)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 1,084,534,872	$ 1,328,613,870

9. *Income Taxes*

A-B. No significant change.

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

	June 30, 2018	December 31, 2017
Federal	$ (98,332,871)	$ 643,879,128
Foreign	131,617	18,167,442
Subtotal	(98,201,254)	662,046,570
Federal income tax on net capital gains/(losses)	—	(856,437,870)
Federal and foreign income taxes incurred	$ (98,201,254)	$ (194,391,300)

NOTES TO THE FINANCIAL STATEMENTS

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

	June 30, 2018	December 31, 2017	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	942,161,753	919,353,054	22,808,699
Investments	—	—	—
Deferred acquisition costs	203,080,044	202,785,738	294,306
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	4,663,347	4,727,006	(63,659)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	477,584,360	280,416,666	197,167,694
Tax credit carryforwards	121,217,197	194,643,644	(73,426,447)
Other (including items <5% of total ordinary tax assets)	55,698,846	46,520,365	9,178,481
Ceding commissions	112,971,055	112,971,055	—
Nonadmitted assets	4,821,788	4,867,204	(45,416)
Tax intangibles	66,599,936	84,216,692	(17,616,756)
Unrealized capital gains (losses)	1,061,014,484	1,053,648,388	7,366,096
Subtotal	3,049,812,810	2,904,149,812	145,662,998
Statutory valuation allowance adjustment	(11,296,563)	(11,296,563)	—
Nonadmitted	(1,598,076,568)	(1,396,812,750)	(201,263,818)
Admitted ordinary DTA	1,440,439,679	1,496,040,499	(55,600,820)
Capital:			
Investments	182,875,939	225,152,227	(42,276,288)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	182,875,939	225,152,227	(42,276,288)
Nonadmitted	(182,875,939)	(225,152,227)	42,276,288
Admitted capital DTA	—	—	—
Admitted DTA	$ 1,440,439,679	$ 1,496,040,499	$ (55,600,820)
DTL:			
Ordinary			
Investments	$ (691,648,199)	$ (711,924,227)	$ 20,276,028
Fixed assets	—	—	—
Deferred and uncollected premiums	(72,768,202)	(34,458,114)	(38,310,088)
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(8,632,515)	(8,860,163)	227,648
Separate Account adjustments	—	(11,108,003)	11,108,003
Subtotal	(773,048,916)	(766,350,507)	(6,698,409)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (773,048,916)	$ (766,350,507)	$ (6,698,409)
Net DTA/ (DTL)	$ 667,390,763	$ 729,689,992	$ (62,299,229)

Change in nonadmitted DTA	158,987,530
Tax effect of unrealized gains (losses)	(11,513,934)
Current year adjustment in surplus	4,147,838
Prior years deferred tax adjustment to surplus	4,330,508
Change in net DTA	$ 93,652,713

NOTES TO THE FINANCIAL STATEMENTS

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

		June 30, 2018
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	$	146,453,462
Net realized capital gains (losses) @ 21%		(290,894,289)
Tax effect of:		
Prior years adjustments in surplus		45,789,690
Prior years deferred tax adjustment to surplus		4,330,508
Uncertain tax positions		1,514,587
Change in nonadmitted assets		45,416
Nondeductible Expenses		1,516
Tax exempt income		(864,210)
Interest maintenance reserve		(3,782,229)
Other		(5,271,823)
SSAP 61		(7,859,287)
Tax credits		(9,939,648)
Separate Account dividend received deduction		(21,257,462)
Total statutory income taxes (benefit)	$	(141,733,769)
Federal and foreign income taxes incurred including tax on realized capital gains	$	(98,201,254)
Change in net DTA		(93,652,713)
Prior years adjustments in surplus		45,789,690
Prior years deferred tax adjustment to surplus		4,330,508
Total statutory income taxes (benefit)	$	(141,733,769)

E-G. No significant change.

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

A-C. No significant change.

D. The Company had $55,250,640 receivable and $103,000,339 payable with affiliates as of June 30, 2018. The Company had $92,277,147 receivable and $159,941,859 payable with affiliates as of December 31, 2017. Amounts receivable and payable are expected to be settled within 90 days.

E-N. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Pittsburgh. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. The Company is also a member of FHLBs of Boston and Des Moines. At June 30, 2018, the Company holds stock of the FHLB of Boston, Des Moines and Pittsburgh and maintains advances with each of these FHLBs. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $17,116,587,010. The Company calculated this amount in accordance with FHLB of Pittsburgh regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

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

	June 30, 2018		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	36,717,400	36,717,400	—
Activity stock	35,048,500	35,048,500	—
Excess stock	—	—	—
Aggregate total	$ 71,765,900	$ 71,765,900	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,116,587,010	$ 17,116,587,010	$ —

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

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

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 36,717,400	$ 36,717,400	$ —	$ —	$ —	$ —

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

a. Amount pledged as of:

	June 30, 2018		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 1,807,010,328	$ 1,759,388,349	$ 595,000,000
Total collateral pledged - General Account	$ 1,807,010,328	$ 1,759,388,349	$ 595,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2017		
Total collateral pledged - General and Separate Accounts	$ 945,630,497	$ 877,026,710	$ 595,000,000

b. Maximum amount pledged during the reporting period ended:

	June 30, 2018		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 1,939,493,065	$ 1,875,745,287	$ 595,000,000
2. Maximum collateral pledged - General Account	$ 1,939,493,065	$ 1,875,745,287	$ 595,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2017		
4. Maximum collateral pledged - total General and Separate Accounts	$ 2,516,258,847	$ 2,379,548,643	$ 645,000,000

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

a. Amount borrowed as of:

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

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

b. Maximum amount borrowed during the reporting period ended:

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

c. FHLB - Prepayment Obligations:

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

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

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

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

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(862,619,206) at June 30, 2018.

(11-13) No significant change.

14. Liabilities, Contingencies and Assessments

A-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $80,694,444 and $67,392,393 at June 30, 2018 and December 31, 2017, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Assumptive Reinsurance Agreement

The Company entered into an assumptive reinsurance agreement with The Travelers Indemnity Company on December 14, 2007. As part of this agreement, the Company has guaranteed the benefits provided under the workers compensation policies covered by the reinsurance agreement. This guarantee is triggered if The Travelers Indemnity Company is unable to fulfill its obligations in accordance with the terms of the reinsurance agreement. The reserves associated with the reinsured policies were $657,963,233 as of June 30, 2018. The Company does not hold any collateral related to this guarantee.

Litigation

The Company is a defendant in a number of litigation matters. In some of the matters, large and/or indeterminate amounts, including punitive and treble damages, are sought. Modern pleading practice in the U.S. permits considerable variation in the assertion of monetary damages or other relief. Jurisdictions may permit claimants not to specify the monetary damages sought or may permit claimants to state only that the amount sought is sufficient to invoke the jurisdiction of the trial court. In addition, jurisdictions may permit plaintiffs to allege monetary damages in amounts well exceeding reasonably possible verdicts in the jurisdiction for similar matters. This variability in pleadings, together with the actual experience of the Company in litigating or resolving through settlement numerous claims over an extended period of time, demonstrates to management that the monetary relief which may be specified in a lawsuit or claim bears little relevance to its merits or disposition value.

Due to the vagaries of litigation, the outcome of a litigation matter and the amount or range of potential loss at particular points in time may normally be difficult to ascertain. Uncertainties can include how fact finders will evaluate documentary evidence and the credibility and effectiveness of witness testimony, and how trial and appellate courts will apply the law in the context of the pleadings or evidence presented, whether by motion practice, or at trial or on appeal. Disposition valuations are also subject to the uncertainty of how opposing parties and their counsel will themselves view the relevant evidence and applicable law.

The Company establishes liabilities for litigation and regulatory loss contingencies when it is probable that a loss has been incurred and the amount of the loss can be reasonably estimated. It is possible that some matters could require the Company to pay damages or make other expenditures or establish accruals in amounts that could not be reasonably estimated at June 30, 2018.

Matters as to Which an Estimate Can Be Made. For some loss contingency matters, the Company is able to estimate a reasonably possible range of loss. For such matters where a loss is believed to be reasonably possible, but not probable, no accrual has been made. As of June 30, 2018, the aggregate range of reasonably possible losses in excess of amounts accrued for these matters was not material for the Company.

Matters as to Which an Estimate Cannot Be Made. For other matters, the Company is not currently able to estimate the reasonably possible loss or range of loss. The Company is often unable to estimate the possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of the range of possible loss, such as quantification of a damage demand from plaintiffs, discovery from other parties and investigation of factual allegations, rulings by the court on motions or appeals, analysis by experts, and the progress of settlement negotiations. On a quarterly and annual basis, the Company reviews relevant information with respect to litigation contingencies and updates its accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews.

Sales Practice Claims. Over the past several years, the Company has faced claims and regulatory inquiries and investigations, alleging improper marketing or sales of individual life insurance policies, annuities, or other products. The Company continues to defend vigorously against the claims in these matters. The Company believes adequate provision has been made in its consolidated financial statements for all probable and reasonably estimable losses for sales practices matters.

Unclaimed Property Litigation. Total Asset Recovery Services, LLC on its own behalf and on behalf of the State of New York v. Brighthouse Financial, Inc., et al (Supreme Court, New York County, NY, second amended complaint filed November 17, 2017). Total Asset Recovery Services, LLC. (the "Relator") has brought a qui tam action against Brighthouse Financial, Inc., and its subsidiaries and affiliates, under the New York False Claims Act seeking to recover damages on behalf of the State of New York. The action originally was filed under seal on or about December 3, 2010. The State of New York declined to intervene in the action, and the Relator is now prosecuting the action. The Relator alleges that from on or about April 1, 1986 and continuing annually through on or about September 10, 2017, the defendants violated New York State Finance Law Section 189 (1) (g) by failing to timely report and deliver unclaimed insurance property to the State of New York. The Relator is seeking, among other things, treble damages, penalties, expenses and attorneys' fees and prejudgment interest. No specific dollar amount of damages is specified by the Relator who also is suing numerous insurance companies and John Doe defendants. Brighthouse Financial, Inc. has filed a motion to dismiss.

The Court has entered an order of voluntary discontinuance without prejudice pursuant to which the Relator dismissed Brighthouse Financial, Inc. without prejudice but reserved its right to file a motion to amend to name other Brighthouse Financial, Inc. entities as defendants. If other Brighthouse Financial, Inc. entities are named, the Brighthouse Financial, Inc. defendants intend to defend this action vigorously.

Group Annuity Class Action. Edward Roycroft v. MetLife, Inc. (U.S. District Court, Southern District of New York, filed June 18, 2018). Edward Roycroft filed a purported class action against Brighthouse Financial, Inc., MetLife, Inc. and Metropolitan Life Insurance Company. The complaint alleges plaintiff is a beneficiary of a Martindale-Hubbell group annuity contract and did not receive payments plaintiff claims he was entitled to upon his retirement in 1999. Plaintiff seeks to represent a class of all beneficiaries who were due annuity benefits pursuant to group annuity contracts and whose annuity benefits were released from reserves. Plaintiff's causes of action are for conversion, unjust enrichment, an accounting and for constructive trust. Plaintiff seeks damages, attorneys' fees, declaratory and injunctive relief and other equitable remedies. Brighthouse Financial, Inc. intends to defend the matter vigorously.

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

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

15. Leases

No significant change.

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

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

	Assets		Liabilities	
	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017
Swaps	$ 1,121,399,469	$ 2,131,428,235	$ 20,781,766	$ 147,964,356
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 1,121,399,469	$ 2,131,428,235	$ 20,781,766	$ 147,964,356

(2) No significant change.

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

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company’s highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company’s off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company’s swaps was $33,749,011 and $52,950,283 at June 30, 2018 and December 31, 2017, respectively.

(4) At June 30, 2018 and December 31, 2017, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $72,085,216 and $248,122,197, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $117,541,256 and $119,928,452 at June 30, 2018 and December 31, 2017, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. No significant change.

B. Transfer and Servicing of Financial Assets

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

Securities with a cost or amortized cost of $3,253,473,426 and an estimated fair value of $3,798,214,220 were on loan under the securities lending program at June 30, 2018. The Company was liable for cash collateral under its control of $3,833,506,976 at June 30, 2018.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling $55,870,615 at June 30, 2018, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

C. Wash Sales

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

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the quarter ended June 30, 2018 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 5,028,059	$ 4,939,898	$ 16,941

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

No significant change.

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

No significant change.

20. Fair Value Information

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

Hierarchy Table

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

	June 30, 2018			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Industrial & Miscellaneous	$ —	$ 377,092	$ 1,732,648	$ 2,109,740
Common stocks				
Industrial & Miscellaneous [(1)]	13,287,065	71,765,900	3,462,096	88,515,061
Derivative assets [(2)]				
Interest rate	—	716,674,875	—	716,674,875
Foreign currency exchange rate	—	62,458,474	—	62,458,474
Credit	—	1,564,603	—	1,564,603
Equity market	—	917,205,463	141,982,867	1,059,188,330
Total derivative assets	—	1,697,903,415	141,982,867	1,839,886,282
Separate Account assets [(3)]	363,165,529	99,924,466,384	78,229,228	100,365,861,141
Total assets	$ 376,452,594	$ 101,694,512,791	$ 225,406,839	$ 102,296,372,224
Liabilities				
Derivative liabilities [(2)]				
Interest rate	$ —	$ 1,249,726,941	$ —	$ 1,249,726,941
Foreign currency exchange rate	—	11,889,665	—	11,889,665
Credit	—	534,729	—	534,729
Equity market	—	1,706,079,631	434,318,606	2,140,398,237
Total derivative liabilities	—	2,968,230,966	434,318,606	3,402,549,572
Total liabilities	$ —	$ 2,968,230,966	$ 434,318,606	$ 3,402,549,572

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

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

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

Transfers between Levels 1 and 2

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

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, March 31, 2018	Transfer into Level 3 (1)	Transfer out of Level 3 (1)	Total Gains and Losses included in Net Income (2)	Total Gains and Losses included in Capital and Surplus	Purchases (3)	Sales (3)	Issuances (3)	Settlements (3)	Balance, June 30, 2018
Assets										
Bonds - Industrial & miscellaneous	$ 1,731,673	$ —	$ —	$ —	$ 975	$ —	$ —	$ —	$ —	$ 1,732,648
Common stocks - Industrial & miscellaneous	6,325,192	—	—	111,649	(21,815)	—	(2,952,930)	—	—	3,462,096
Derivatives - Equity market (4)	(282,990,660)	—	—	(1,000,000)	(10,110,079)	1,765,000	—	—	—	(292,335,739)
Separate Account assets	43,369,298	621,627	(6,063,127)	229,422	(18,200)	44,097,580	(2,580,739)	10	(1,426,643)	78,229,228
Total	$(231,564,497)	$ 621,627	$(6,063,127)	$ (658,929)	$(10,149,119)	$ 45,862,580	$(5,533,669)	$ 10	$ (1,426,643)	$(208,911,767)

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

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

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

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

Transfers into or out of Level 3

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

During the six months ended June 30, 2018, transfers into Level 3, for Separate Accounts of $621,627 resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the six months ended June 30, 2018, transfers out of Level 3, for Separate Accounts of $(6,063,127) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

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

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

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

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

Determination of Fair Value

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

C. Estimated Fair Value of All Financial Instruments

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

	June 30, 2018					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 46,129,612,279	$ 43,512,602,031	$ 3,686,922,621	$ 39,961,889,545	$ 2,480,800,113	$ —
Preferred stocks	321,626,007	309,122,692	—	43,958,081	277,667,926	—
Common stock - unaffiliated	88,515,061	88,515,061	13,287,065	71,765,900	3,462,096	—
Mortgage loans	10,288,187,858	10,154,080,331	—	49,166,223	10,239,021,635	—
Cash, cash equivalents and short-term investments	1,241,606,144	1,241,544,829	970,394,695	267,677,946	3,533,503	—
Contract loans	1,105,821,531	1,043,001,266	—	682,819,157	423,002,374	—
Derivative assets [(1)]	1,982,457,998	2,009,147,159	(939,160)	1,832,792,620	150,604,538	—
Other invested assets	187,698,655	178,050,877	—	88,917,227	98,781,428	—
Investment income due and accrued	487,066,770	487,066,770	—	487,066,770	—	—
Receivables for cash collateral on derivatives	258,770,681	258,770,681	—	258,770,681	—	—
Separate Account assets	107,416,183,499	107,446,570,240	766,897,701	104,761,452,543	1,887,833,255	—
Total assets	$169,507,546,483	$166,728,471,937	$ 5,436,562,922	$148,506,276,693	$ 15,564,706,868	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 12,425,818,163	$ 14,808,842,674	$ —	$ —	$ 12,425,818,163	$ —
Liability for deposit-type contracts	1,093,790,527	1,097,921,027	—	—	1,093,790,527	—
Derivative liabilities [(1)]	3,458,051,327	3,431,227,481	—	3,023,033,630	435,017,697	—
Payable for collateral under securities loaned and other transactions	4,230,296,931	4,230,296,931	—	4,230,296,931	—	—
Investment contracts included in Separate Account liabilities	1,188,290,207	1,188,290,207	—	1,188,290,207	—	—
Separate Account liabilities	18,195,539	18,185,907	—	18,195,539	—	—
Total liabilities	$ 22,414,442,694	$ 24,774,764,227	$ —	$ 8,459,816,307	$ 13,954,626,387	$ —

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

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

Assets and Liabilities

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Separate Accounts

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

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

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

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

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

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

21. Other Items

A-B. No significant change.

C. Other Disclosures

On August 4, 2017, Brighthouse Financial, Inc. ("Brighthouse") completed its separation with MetLife, Inc. ("MetLife"). As a result of the Separation, Brighthouse became an independent entity, with 80.8% of its outstanding common shares owned by MetLife shareholders of record as of July 19, 2017 and 19.2% owned by MetLife. On June 14, 2018, MetLife disposed all of its remaining shares of Brighthouse common stock (the "MetLife Divestiture"). Effective with the MetLife Divestiture, MetLife and its subsidiaries and affiliates are no longer considered related parties to Brighthouse and its subsidiaries and affiliates. As a result, receivables with MetLife and its subsidiaries and affiliates of $36,803,001 at June 30, 2018 are included in aggregate write-ins for other than invested assets, and payables of $29,182,956 at June 30, 2018 are included in general expenses due or accrued.

D-H. No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to June 30, 2018 through August 10, 2018, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

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

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

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

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2017 were $68,710,461. As of June 30, 2018, $3,414,394 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $66,053,980 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $757,913 unfavorable prior-year development from December 31, 2017 to June 30, 2018. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of June 30, 2018 and December 31, 2017, the Company's Separate Account Annual Statement included legally insulated assets of $100,814,707,132 and $106,963,102,447, respectively. The assets legally insulated from the General Account as of June 30, 2018, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Group annuities	$ 1,126,309,709	$ —
Ordinary individual annuities and supplemental contracts	96,098,088,404	6,736,984,159
Group life insurance	—	—
Ordinary life insurance	3,590,309,019	—
Total	$ 100,814,707,132	$ 6,736,984,159

(3-4) No significant change.

B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 1,908,233,323
	b. Transfers from Separate Accounts (Page 4, Line 10)	6,202,746,751
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(4,294,513,428)
(2)	Reconciling Adjustments	—
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (4,294,513,428)

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.

MetLife, Inc. and its affiliates are no longer considered related parties. See Note 21.

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

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

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

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

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

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

The Company entered into multiple service agreements related to the separation from MetLife, Inc., and upon disaffiliation, these have been determined to be third-party administrator agreements.

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

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

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

6.4 By what department or departments?

Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

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

Pledge collateral to FHLB - including assets backing funding agreements $1,759,388,349. Pledged as collateral not captured in other categories $2,259,717,786.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 577,498,612

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	297,621,141	287,844,767
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	345,166,506	119,600,796
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 642,787,647	$ 407,445,563
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,843,839,907

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,864,256,918

16.3 Total payable for securities lending reported on the liability page: $ 3,836,039,270

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

As of June 30,2018, one issue did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. The issue has not been filed due to lack of final documentation.

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

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

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$1,979,408,801
1.12	Residential mortgages	$1,537,170,890
1.13	Commercial mortgages	$6,597,865,153
1.14	Total mortgages in good standing	$10,114,444,844
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$10,442,140
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$19,247,692
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$19,247,692
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$9,945,655
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$9,945,655
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$10,154,080,331
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$201,914
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$201,914

2. Operating Percentages:

2.1	A&H loss percent	(424.2)
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	(28.3)

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	15,711,110	18,909,362	284,467	7,639	34,912,578	19,222
2. Alaska AK	L	2,138,043	907,404	22,440		3,067,887	
3. Arizona AZ	L	14,857,587	52,659,997	1,154,957		68,672,541	89,385
4. Arkansas AR	L	4,395,000	24,231,403	122,917		28,749,320	
5. California CA	L	129,746,039	219,611,899	5,867,260	28,646	355,253,844	309,438
6. Colorado CO	L	14,148,160	31,553,874	911,197	7,300,659	53,913,890	221,993
7. Connecticut CT	L	36,850,586	49,985,011	7,978,693	164,181	94,978,471	432,506
8. Delaware DE	L	12,014,563	8,163,953	265,043	5,099	20,448,658	
9. District of Columbia DC	L	3,643,014	3,558,130	252,602		7,453,746	
10. Florida FL	L	87,851,558	200,075,820	10,251,689		298,179,067	234,005
11. Georgia GA	L	27,639,625	39,809,579	829,466	71,615	68,350,285	136,243
12. Hawaii HI	L	3,447,007	9,376,624	532,181		13,355,812	
13. Idaho ID	L	1,995,205	2,856,157	101,176		4,952,538	
14. Illinois IL	L	52,107,213	57,114,874	1,977,444	666,908	111,866,439	209,340
15. Indiana IN	L	13,156,857	41,381,133	1,064,782		55,602,772	388,004
16. Iowa IA	L	8,717,574	26,304,301	537,821		35,559,696	
17. Kansas KS	L	6,205,149	12,335,304	392,362		18,932,815	5,767
18. Kentucky KY	L	7,753,584	29,886,173	256,578		37,896,335	
19. Louisiana LA	L	14,115,711	27,909,843	218,976	53,093	42,297,623	72,084
20. Maine ME	L	4,059,612	7,086,073	600,362		11,746,047	
21. Maryland MD	L	24,205,818	56,622,827	3,528,819		84,357,464	138,238
22. Massachusetts MA	L	46,613,108	47,454,213	3,988,837		98,056,158	216,897
23. Michigan MI	L	31,500,249	70,773,144	799,073	401,042	103,473,508	
24. Minnesota MN	L	53,369,592	47,974,708	1,603,871		102,948,171	336,394
25. Mississippi MS	L	6,936,961	4,816,175	83,238		11,836,374	
26. Missouri MO	L	20,028,599	24,572,111	804,684	543,462	45,948,856	
27. Montana MT	L	1,200,652	1,061,723	77,681		2,340,056	
28. Nebraska NE	L	4,571,853	11,330,132	301,961		16,203,946	
29. Nevada NV	L	6,150,070	12,309,500	244,136		18,703,706	
30. New Hampshire NH	L	6,266,384	7,762,826	534,181	21,298	14,584,689	
31. New Jersey NJ	L	95,008,279	154,539,845	8,204,283	47,665	257,800,072	
32. New Mexico NM	L	3,533,001	7,989,255	188,487		11,710,743	
33. New York NY	N	42,257,589	23,037,308	18,762,957	706,193	84,764,047	
34. North Carolina NC	L	29,125,097	56,210,876	3,236,761		88,572,734	
35. North Dakota ND	L	1,022,724	12,753,095	21,510	477,431	14,274,760	
36. Ohio OH	L	29,312,952	73,350,444	1,781,080		104,444,476	204,065
37. Oklahoma OK	L	7,081,367	12,937,955	107,565	1,038,423	21,165,310	108,798
38. Oregon OR	L	5,440,714	10,500,894	397,460		16,339,068	
39. Pennsylvania PA	L	72,425,247	120,328,878	2,997,144	310,128	196,061,397	92,268
40. Rhode Island RI	L	8,027,642	9,122,285	492,216		17,642,143	
41. South Carolina SC	L	14,388,978	37,907,586	1,485,192		53,781,756	206,642
42. South Dakota SD	L	2,009,470	7,031,381	145,084		9,185,935	
43. Tennessee TN	L	22,934,647	33,753,345	530,487		57,218,479	203,619
44. Texas TX	L	73,625,488	96,442,485	1,592,612	22,404	171,682,989	366,519
45. Utah UT	L	8,343,324	13,253,855	140,844	4,672	21,742,695	44,791
46. Vermont VT	L	2,645,513	10,902,125	438,037		13,985,675	
47. Virginia VA	L	27,841,907	49,995,675	1,955,546		79,793,128	11,059
48. Washington WA	L	15,423,160	28,277,193	726,159		44,426,512	
49. West Virginia WV	L	2,901,376	11,579,686	72,672		14,553,734	35,265
50. Wisconsin WI	L	17,379,054	58,260,927	390,516	1,239,055	77,269,552	43,711
51. Wyoming WY	L	1,677,003	624,623	64,000		2,365,626	
52. American Samoa AS	N	1,392				1,392	
53. Guam GU	L	18,581	(3,362)	1,671		16,890	
54. Puerto Rico PR	L	5,856,812	1,532,340	76,261		7,465,413	
55. US Virgin Islands VI	L	134,212		9,725		143,937	
56. Northern Mariana Islands MP	N	19,857				19,857	
57. Canada CAN	N	84,514	19,392			103,906	
58. Aggregate Other Alien OT	XXX	2,502,484	6,208	35	0	2,508,727	0
59. Subtotal	XXX	1,152,418,867	1,978,748,567	89,407,198	13,109,613	3,233,684,245	4,126,253
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	12,959,605				12,959,605	
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	1,502,505		21,698,034		23,200,539	
94. Aggregate other amounts not allocable by State	XXX	0	19,068,459	0	0	19,068,459	0
95. Totals (Direct Business)	XXX	1,166,880,977	1,997,817,026	111,105,232	13,109,613	3,288,912,848	4,126,253
96. Plus Reinsurance Assumed	XXX	62,491,696	479,858,805	5,705		542,356,206	
97. Totals (All Business)	XXX	1,229,372,673	2,477,675,831	111,110,937	13,109,613	3,831,269,054	4,126,253
98. Less Reinsurance Ceded	XXX	975,892,995	21,904,787	133,660,680		1,131,458,462	
99. Totals (All Business) less Reinsurance Ceded	XXX	253,479,678	2,455,771,044	(22,549,743)	13,109,613	2,699,810,592	4,126,253
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	2,394,967		(58)		2,394,909	
58002. Other	XXX	83,602	6,208	93		89,903	
58003. Mexico	XXX	23,915				23,915	
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	2,502,484	6,208	35	0	2,508,727	0
9401. Internal policy exchanges	XXX		19,068,459			19,068,459	
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	19,068,459	0	0	19,068,459	0

(a) Active Status Count

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

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

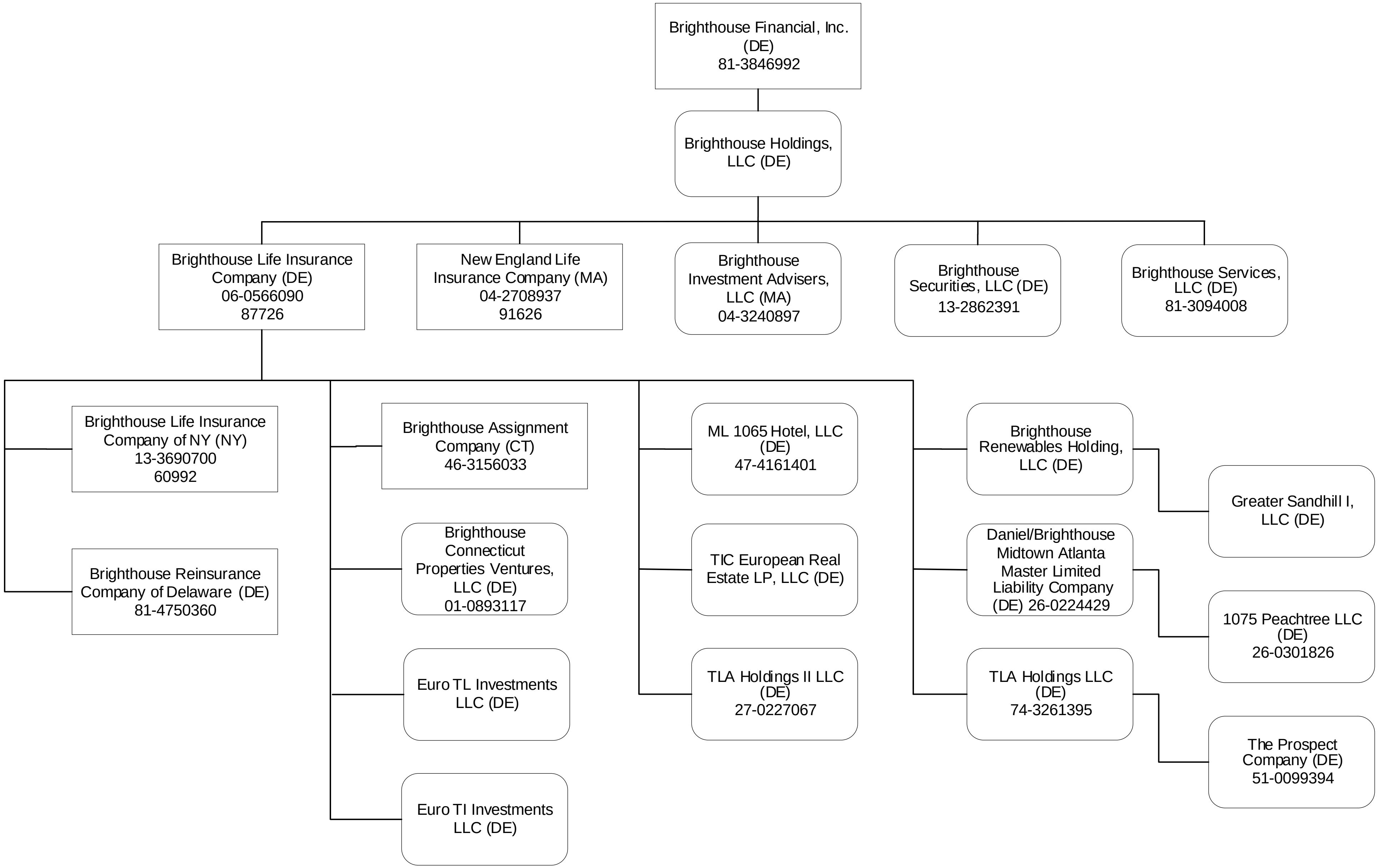
R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

PROPOSED SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP[1]

PART 1 - ORGANIZATIONAL CHART



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

1 MetLife, Inc. and its affiliates are no longer considered related parties. Brighthouse Financial, Inc. is in the process of obtaining a new NAIC Group Code.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

* 8 7 7 2 6 2 0 1 8 4 9 0 0 0 0 0 2 *

* 8 7 7 2 6 2 0 1 8 3 6 5 0 0 0 0 2 *

* 8 7 7 2 6 2 0 1 8 4 4 5 0 0 0 0 2 *

* 8 7 7 2 6 2 0 1 8 4 4 6 0 0 0 0 2 *

* 8 7 7 2 6 2 0 1 8 4 4 7 0 0 0 0 2 *

* 8 7 7 2 6 2 0 1 8 4 4 8 0 0 0 0 2 *

* 8 7 7 2 6 2 0 1 8 4 4 9 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Miscellaneous	16,572,939	9,785,616	6,787,323	8,654,600
2505. Futures receivable	296,320		296,320	15,583,074
2597. Summary of remaining write-ins for Line 25	16,869,259	9,785,616	7,083,643	24,237,674

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative instruments expense payable	16,560,674	18,646,008
2505. Derivatives futures payable	1,235,480	0
2597. Summary of remaining write-ins for Line 25	17,796,154	18,646,008

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous	274,564	7,782	17,243
08.305. Reinsurance recapture fee income	0	3,500,000	3,500,000
08.397. Summary of remaining write-ins for Line 8.3	274,564	3,507,782	3,517,243

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Ceded rider benefits	12,638,511	16,904,334	32,399,933
2705. Rider benefit payments	1,502,099	2,523,568	5,595,088
2706. Other deductions	7,219	3,524,025	3,942,016
2797. Summary of remaining write-ins for Line 27	14,147,829	22,951,927	41,937,037

Additional Write-ins for Summary of Operations:

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	838,267	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	201,914	838,267
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	206,427	4,500
5. Deduct amounts received on disposals	904,461	4,500
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	342,147	838,267
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	342,147	838,267

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	9,117,320,124	8,461,658,030
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,321,401,763	1,273,798,239
2.2 Additional investment made after acquisition	18,719,568	75,534,647
3. Capitalized deferred interest and other		
4. Accrual of discount	3,419,702	9,766,699
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(1,551,391)	(2,201,491)
7. Deduct amounts received on disposals	296,356,520	713,345,421
8. Deduct amortization of premium and mortgage interest points and commitment fees	3,386,618	5,564,100
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(5,043,401)	18,268,596
10. Deduct current year's other-than-temporary impairment recognized	442,896	595,075
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,154,080,331	9,117,320,124
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	10,154,080,331	9,117,320,124
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	10,154,080,331	9,117,320,124

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,404,215,807	2,407,729,812
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	15,876,845	23,507,615
2.2 Additional investment made after acquisition	112,685,320	517,138,559
3. Capitalized deferred interest and other		
4. Accrual of discount	22,465	41,073
5. Unrealized valuation increase (decrease)	36,330,431	(29,391,280)
6. Total gain (loss) on disposals	50,658,634	115,860,783
7. Deduct amounts received on disposals	153,312,360	621,284,940
8. Deduct amortization of premium and depreciation	1,594,212	4,645,572
9. Total foreign exchange change in book/adjusted carrying value	4,701,631	19,416,581
10. Deduct current year's other-than-temporary impairment recognized	15,938,645	24,156,824
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,453,645,916	2,404,215,807
12. Deduct total nonadmitted amounts	12,142,274	13,707,670
13. Statement value at end of current period (Line 11 minus Line 12)	2,441,503,642	2,390,508,137

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,900,814,757	44,424,443,737
2. Cost of bonds and stocks acquired	5,549,049,696	14,769,530,374
3. Accrual of discount	160,850,838	312,877,808
4. Unrealized valuation increase (decrease)	(10,601,643)	(405,081)
5. Total gain (loss) on disposals	(65,102,799)	5,161,172
6. Deduct consideration for bonds and stocks disposed of	6,253,694,661	14,695,188,613
7. Deduct amortization of premium	32,922,312	82,621,541
8. Total foreign exchange change in book/adjusted carrying value	(67,556,402)	172,277,383
9. Deduct current year's other-than-temporary impairment recognized		5,260,482
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	17,287,077	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	44,198,124,551	44,900,814,757
12. Deduct total nonadmitted amounts	3,332,366	3,332,575
13. Statement value at end of current period (Line 11 minus Line 12)	44,194,792,185	44,897,482,182

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	31,664,018,261	5,589,702,454	6,141,193,298	14,324,491	31,664,018,261	31,126,851,908		32,654,434,164
2. NAIC 2 (a)	10,369,125,686	787,064,238	454,604,810	(7,432,395)	10,369,125,686	10,694,152,719		10,009,976,697
3. NAIC 3 (a)	1,819,732,152	211,300,340	188,750,747	(55,833,228)	1,819,732,152	1,786,448,517		1,859,642,386
4. NAIC 4 (a)	694,863,738	87,625,890	91,860,794	3,267,049	694,863,738	693,895,883		647,290,945
5. NAIC 5 (a)	73,007,525	51,539	7,751,048	(5,191,905)	73,007,525	60,116,111		79,316,065
6. NAIC 6 (a)	5,459,579	5,014,333	4,964,150	327,884	5,459,579	5,837,646		3,385,203
7. Total Bonds	44,626,206,941	6,680,758,794	6,889,124,847	(50,538,104)	44,626,206,941	44,367,302,784	0	45,254,045,460
PREFERRED STOCK								
8. NAIC 1	26,099,788		26,844	57,680	26,099,788	26,130,624		26,099,788
9. NAIC 2	149,538,534	127,376,961	144,251	6,220,823	149,538,534	282,992,067		149,538,535
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6				1		1		1
14. Total Preferred Stock	175,638,322	127,376,961	171,095	6,278,504	175,638,322	309,122,692	0	175,638,324
15. Total Bonds and Preferred Stock	44,801,845,263	6,808,135,755	6,889,295,942	(44,259,600)	44,801,845,263	44,676,425,476	0	45,429,683,784

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....854,700,753; 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	103,976	XXX	103,976	6,392	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	231,346,063	746,734,939
2. Cost of short-term investments acquired	309,218,368	4,170,892,812
3. Accrual of discount	714,946	8,114,294
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(49,629)	(34,692,672)
6. Deduct consideration received on disposals	541,113,250	4,701,180,861
7. Deduct amortization of premium	12,519	159,336
8. Total foreign exchange change in book/adjusted carrying value		41,636,887
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	103,976	231,346,063
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	103,976	231,346,063

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(1,258,537,979)
2.	Cost paid/(consideration received) on additions	988,579,459
3.	Unrealized valuation increase/(decrease)	(163,694,883)
4.	Total gain (loss) on termination recognized	(1,150,353,698)
5.	Considerations received/(paid) on terminations	(89,935,619)
6.	Amortization	(2,706,627)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	74,697,785
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1,422,080,324)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,422,080,324)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	42,383,236			
3.14	Section 1, Column 18, prior year	(21,059,866)	63,443,102	63,443,102	
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	42,383,236			
3.24	Section 1, Column 19, prior year	(21,059,866)	63,443,102	63,443,102	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		(204,091,094)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(204,091,094)	(204,091,094)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(0)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(0)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
990406697...	CDT6-12_ITRAXX_S28_5Y	1Z	23,532,000	6,473,882	9,030,739	06/08/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697	78,243	50,285	912803 CX 9	TREASURY STRIP (PRIN)	1	6,395,639	8,980,454
990406697...	CDT6-12_ITRAXX_S28_5Y	1Z		6,227,213	8,972,906			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697			912803 DA 8	TREASURY STRIP (PRIN)	1	6,227,213	8,972,906
990406697...	CDT6-12_ITRAXX_S28_5Y	1Z		6,906,124	9,992,813			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697			912803 DM 2	TREASURY STRIP (PRIN)	1	6,906,124	9,992,813
990406697...	CDT6-12_ITRAXX_S28_5Y	1Z		6,750,801	8,073,957			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-406697			912833 XU 9	TREASURY STRIP (INT)	1	6,750,801	8,073,957
990404517...	CDT6-12_ITRAXX_S28_5Y	1Z	46,618,000	29,492,606	40,593,696	05/25/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517	598,960	100,571	912803 CX 9	TREASURY STRIP (PRIN)	1	28,893,646	40,493,125
990404517...	CDT6-12_ITRAXX_S28_5Y	1Z		20,218,225	29,132,813			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912803 DA 8	TREASURY STRIP (PRIN)	1	20,218,225	29,132,813
990404517...	CDT6-12_ITRAXX_S28_5Y	1Z		18,402,874	26,296,875			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912803 DM 2	TREASURY STRIP (PRIN)	1	18,402,874	26,296,875
990404517...	CDT6-12_ITRAXX_S28_5Y	1Z		8,902,368	10,022,344			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912810 RC 4	TREASURY BOND	1	8,902,368	10,022,344
990404517...	CDT6-12_ITRAXX_S28_5Y	1Z		25,620,003	36,325,000			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-404517			912810 RS 9	TREASURY BOND	1	25,620,003	36,325,000
990397740...	CDT6-12_ITRAXX_S28_5Y	1Z	49,580,000	25,999,652	27,682,234	03/27/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740	770,751	100,571	912803 EJ 8	TREASURY STRIP (PRIN)	1	25,228,900	27,581,663
990397740...	CDT6-12_ITRAXX_S28_5Y	1Z		5,003,682	5,889,375			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RB 6	TREASURY BOND	1	5,003,682	5,889,375
990397740...	CDT6-12_ITRAXX_S28_5Y	1Z		40,555,233	45,657,344			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RC 4	TREASURY BOND	1	40,555,233	45,657,344
990397740...	CDT6-12_ITRAXX_S28_5Y	1Z		6,086,836	7,345,313			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RN 0	TREASURY BOND	1	6,086,836	7,345,313
990397740...	CDT6-12_ITRAXX_S28_5Y	1Z		40,482,279	48,945,313			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RU 4	TREASURY BOND	1	40,482,279	48,945,313
990397740...	CDT6-12_ITRAXX_S28_5Y	1Z		40,579,847	38,969,219			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912828 3F 5	TREASURY NOTE	1	40,579,847	38,969,219
12518*XL9....	CDX.NA.IG.30.10Y	2	50,000,000	32,383,821	34,966,294	03/22/2018	06/20/2028	CDX.NA.IG.30.10Y Credit Default Swap ; 2018-RCDS-397117	(225,025)	(522,549)	912810 RH 3	TREASURY BOND	1	32,608,846	35,488,843
12518*XL9....	CDX.NA.IG.30.10Y	2		20,508,651	27,296,250			CDX.NA.IG.30.10Y Credit Default Swap ; 2018-RCDS-397117			912833 Y4 6	TREASURY STRIP (INT)	1	20,508,651	27,296,250
46573*DK3...	ITRAXX.EUROPE.29	2	109,545,650	17,311,793	21,685,907	03/22/2018	06/20/2023	ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022	2,153,888	1,352,938	912803 DJ 9	TREASURY STRIP (PRIN)	1	15,157,905	20,332,969
46573*DK3...	ITRAXX.EUROPE.29	2		86,639,464	113,329,872			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 DK 6	TREASURY STRIP (PRIN)	1	86,639,464	113,329,872

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*DK3	ITRAXX.EUROPE.29	2		80,620,839	114,380,605			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 DM 2	TREASURY STRIP (PRIN)	1	80,620,839	114,380,605
46573*DK3	ITRAXX.EUROPE.29	2		15,266,601	22,005,563			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 DP 5	TREASURY STRIP (PRIN)	1	15,266,601	22,005,563
46573*DK3	ITRAXX.EUROPE.29	2		7,297,397	8,183,917			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 EA 7	TREASURY STRIP (PRIN)	1	7,297,397	8,183,917
46573*DK3	ITRAXX.EUROPE.29	2		84,119,927	92,343,750			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 EH 2	TREASURY STRIP (PRIN)	1	84,119,927	92,343,750
12518*XB1	CDX.NA.IG.30	2	270,000,000	38,838,299	43,884,594	03/21/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835	4,602,596	3,705,688	912803 BM 4	TREASURY STRIP (PRIN)	1	34,235,703	40,178,906
12518*XB1	CDX.NA.IG.30	2		34,053,354	44,994,597			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912803 DM 2	TREASURY STRIP (PRIN)	1	34,053,354	44,994,597
12518*XB1	CDX.NA.IG.30	2		8,497,828	9,298,125			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912803 DP 5	TREASURY STRIP (PRIN)	1	8,497,828	9,298,125
12518*XB1	CDX.NA.IG.30	2		144,133,067	160,288,186			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912803 EA 7	TREASURY STRIP (PRIN)	1	144,133,067	160,288,186
12518*XB1	CDX.NA.IG.30	2		35,948,676	31,096,255			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912810 RT 7	TREASURY BOND	1	35,948,676	31,096,255
12518*XB1	CDX.NA.IG.30	2		12,394,080	17,513,203			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912834 EP 9	TREASURY STRIP (INT)	1	12,394,080	17,513,203
12518*XB1	CDX.NA.IG.30	2		17,536,943	25,793,906			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912834 EV 6	TREASURY STRIP (INT)	1	17,536,943	25,793,906
12518*XA3	CDX.NA.IG.30	2	50,000,000	10,388,770	14,137,556	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748	857,399	744,610	912803 CX 9	TREASURY STRIP (PRIN)	1	9,531,370	13,392,946
12518*XA3	CDX.NA.IG.30	2		18,847,865	27,796,527			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912803 DK 6	TREASURY STRIP (PRIN)	1	18,847,865	27,796,527
12518*XA3	CDX.NA.IG.30	2		20,185,533	28,748,791			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912803 DM 2	TREASURY STRIP (PRIN)	1	20,185,533	28,748,791
12518*XA3	CDX.NA.IG.30	2		1,009,538	1,132,767			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912803 EA 7	TREASURY STRIP (PRIN)	1	1,009,538	1,132,767
12518*XA3	CDX.NA.IG.30	2		6,016,060	6,241,757			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912810 QY 7	TREASURY BOND	1	6,016,060	6,241,757
12518*XA3	CDX.NA.IG.30	2		4,005,493	4,298,630			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912810 RH 3	TREASURY BOND	1	4,005,493	4,298,630
12518*WX4	CDX.NA.IG.30	2	245,000,000	6,743,123	7,306,206	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723	4,119,971	3,648,590	912803 CX 9	TREASURY STRIP (PRIN)	1	2,623,152	3,657,616
12518*WX4	CDX.NA.IG.30	2		14,686,110	19,418,225			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 DM 2	TREASURY STRIP (PRIN)	1	14,686,110	19,418,225

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*WX4	CDX.NA.IG.30	2		19,026,381	26,690,784			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 DP 5	TREASURY STRIP (PRIN)	1	19,026,381	26,690,784
12518*WX4	CDX.NA.IG.30	2		61,858,327	69,367,113			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 EA 7	TREASURY STRIP (PRIN)	1	61,858,327	69,367,113
12518*WX4	CDX.NA.IG.30	2		2,018,390	2,206,618			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 EJ 8	TREASURY STRIP (PRIN)	1	2,018,390	2,206,618
12518*WX4	CDX.NA.IG.30	2		14,292,087	14,828,265			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912810 QY 7	TREASURY BOND	1	14,292,087	14,828,265
12518*WX4	CDX.NA.IG.30	2		64,110,054	77,131,621			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912810 RG 5	TREASURY BOND	1	64,110,054	77,131,621
12518*WX4	CDX.NA.IG.30	2		20,085,712	24,599,531			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912810 RK 6	TREASURY BOND	1	20,085,712	24,599,531
12518*WX4	CDX.NA.IG.30	2		35,812,055	40,318,047			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912833 XT 2	TREASURY STRIP (INT)	1	35,812,055	40,318,047
12518*WX4	CDX.NA.IG.30	2		18,968,528	27,785,156			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912833 Z6 0	TREASURY STRIP (INT)	1	18,968,528	27,785,156
12518*WW6	CDX.NA.IG.30	2	206,000,000	9,986,052	11,456,595	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721	3,478,750	3,067,794	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	6,507,302	8,388,801
12518*WW6	CDX.NA.IG.30	2		8,630,512	9,566,406			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 BM 4	TREASURY STRIP (PRIN)	1	8,630,512	9,566,406
12518*WW6	CDX.NA.IG.30	2		66,445,917	92,464,883			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 CX 9	TREASURY STRIP (PRIN)	1	66,445,917	92,464,883
12518*WW6	CDX.NA.IG.30	2		54,001,233	75,907,039			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 DM 2	TREASURY STRIP (PRIN)	1	54,001,233	75,907,039
12518*WW6	CDX.NA.IG.30	2		4,348,495	4,633,661			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 DP 5	TREASURY STRIP (PRIN)	1	4,348,495	4,633,661
12518*WW6	CDX.NA.IG.30	2		69,380,963	76,945,529			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 EA 7	TREASURY STRIP (PRIN)	1	69,380,963	76,945,529
12518*WW6	CDX.NA.IG.30	2		1,261,639	1,460,989			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912833 7Q 7	TREASURY STRIP (INT)	1	1,261,639	1,460,989
12518*WU0	CDX.NA.IG.30	2	240,000,000	76,773,687	105,829,085	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711	4,029,548	3,574,129	912803 CX 9	TREASURY STRIP (PRIN)	1	72,744,139	102,254,956
12518*WU0	CDX.NA.IG.30	2		59,466,369	80,717,402			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DJ 9	TREASURY STRIP (PRIN)	1	59,466,369	80,717,402
12518*WU0	CDX.NA.IG.30	2		8,445,640	11,423,919			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DK 6	TREASURY STRIP (PRIN)	1	8,445,640	11,423,919
12518*WU0	CDX.NA.IG.30	2		45,643,099	61,279,127			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DM 2	TREASURY STRIP (PRIN)	1	45,643,099	61,279,127

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*WU0..	CDX.NA.IG.30	2		23,951,725	25,522,433			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DP 5	TREASURY STRIP (PRIN)	1	23,951,725	25,522,433
12518*WU0..	CDX.NA.IG.30	2		66,237,161	73,375,242			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 EA 7	TREASURY STRIP (PRIN)	1	66,237,161	73,375,242
12521*AA3...	CDT30-100_MET_2017A	1	100,000,000	48,049,353	47,648,844	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991	-	597,974	912810 RN 0	TREASURY BOND	1	48,049,353	47,050,871
12521*AA3...	CDT30-100_MET_2017A	1		59,586,738	69,001,953			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991			912833 7Q 7	TREASURY STRIP (INT)	1	59,586,738	69,001,953
78307AS@3.	RUSSIAN FEDERATION	2	25,000,000	14,120,536	18,589,276	03/31/2017	06/20/2022	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	(588,299)	(194,565)	912803 CX 9	TREASURY STRIP (PRIN)	1	14,708,835	18,783,840
78307AS@3.	RUSSIAN FEDERATION	2		16,025,464	22,419,553			RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905			912803 DK 6	TREASURY STRIP (PRIN)	1	16,025,464	22,419,553
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2	114,565,000	17,566,304	21,773,928	12/15/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	2,544,462	3,810,247	912803 BM 4	TREASURY STRIP (PRIN)	1	15,021,842	17,963,681
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		8,698,609	9,641,538			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EA 7	TREASURY STRIP (PRIN)	1	8,698,609	9,641,538
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		4,127,331	4,536,166			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EH 2	TREASURY STRIP (PRIN)	1	4,127,331	4,536,166
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		109,181,923	94,638,957			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912810 RT 7	TREASURY BOND	1	109,181,923	94,638,957
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		11,759	16,588			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912834 AT 5	TREASURY STRIP (INT)	1	11,759	16,588
46573*BY5...	CDT12-100_ITRAXX_S24_5Y	2	61,203,625	1,508,184	2,427,575	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	827,912	1,527,621	912803 DJ 9	TREASURY STRIP (PRIN)	1	680,272	899,955
46573*BY5...	CDT12-100_ITRAXX_S24_5Y	2		4,022,190	5,265,349			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EA 7	TREASURY STRIP (PRIN)	1	4,022,190	5,265,349
46573*BY5...	CDT12-100_ITRAXX_S24_5Y	2		17,432,919	15,178,458			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EC 3	TREASURY STRIP (PRIN)	1	17,432,919	15,178,458
46573*BY5...	CDT12-100_ITRAXX_S24_5Y	2		100,720	128,363			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 FT 0	TREASURY BOND	1	100,720	128,363
46573*BY5...	CDT12-100_ITRAXX_S24_5Y	2		10,009,676	11,606,345			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 RD 2	TREASURY BOND	1	10,009,676	11,606,345
46573*BY5...	CDT12-100_ITRAXX_S24_5Y	2		23,344,086	25,613,281			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JB 5	TREASURY STRIP (INT)	1	23,344,086	25,613,281
46573*BY5...	CDT12-100_ITRAXX_S24_5Y	2		23,144,892	25,523,438			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JH 2	TREASURY STRIP (INT)	1	23,144,892	25,523,438
46573*BW9..	CDT12-100_ITRAXX_S24_5Y	2	37,885,750	10,420,386	9,576,956	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169	518,192	946,314	912803 EA 7	TREASURY STRIP (PRIN)	1	9,902,194	8,630,642

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2		28,488,647	32,798,917			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169			912810 RJ 9	TREASURY BOND	1	28,488,647	32,798,917
12521@AA1	CDT30-100_MET_2015_B	1	90,000,000	36,378,103	47,007,305	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847	-	470,430	912803 CX 9	TREASURY STRIP (PRIN)	1	36,378,103	46,536,875
12521@AA1	CDT30-100_MET_2015_B	1		40,475,328	45,562,890			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847			912803 EA 7	TREASURY STRIP (PRIN)	1	40,475,328	45,562,890
12521@AA1	CDT30-100_MET_2015_B	1		18,045,918	22,072,188			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847			912810 RJ 9	TREASURY BOND	1	18,045,918	22,072,188
T3627#AA0	ENEL S P A	2	2,763,866	3,325,881	3,702,312	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap ; 2015-RCDS-289754	6,757	35,688	912803 EF 6	TREASURY STRIP (PRIN)	1	3,319,124	3,666,624
83084VA*7	SKY PLC	2	5,517,241	7,524,484	6,603,519	08/18/2015	09/20/2020	SKY PLC Credit Default Swap ; 2015-RCDS-289643	27,382	95,311	912803 EF 6	TREASURY STRIP (PRIN)	1	7,497,102	6,508,209
87938WB#9	TELEFONICA, S.A.	2	5,462,272	7,782,650	8,646,635	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap ; 2015-RCDS-288498	22,529	74,058	912803 EF 6	TREASURY STRIP (PRIN)	1	7,760,121	8,572,576
12518*DQ0	CDT30-100_MET_2015_A	2	70,000,000	40,113,053	43,885,783	07/28/2015	09/20/2019	CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387	-	376,408	912803 DZ 3	TREASURY STRIP (PRIN)	1	40,113,053	43,509,375
12518*DQ0	CDT30-100_MET_2015_A	2		38,980,468	45,198,342			CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387			912810 RD 2	TREASURY BOND	1	38,980,468	45,198,342
904587A*3	UNIBAIL-RODAMCO	1	5,426,760	7,347,731	8,160,270	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap ; 2015-RCDS-287669	41,311	88,895	912803 EF 6	TREASURY STRIP (PRIN)	1	7,306,421	8,071,375
05946KA*2	BANCO BILBAO VIZCAYA ARGENTINARIA	2	5,500,006	7,329,747	8,732,145	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap ; 2015-RCDS-287384	(1,156)	44,153	912803 EF 6	TREASURY STRIP (PRIN)	1	7,330,903	8,687,992
111021B@9	BRITISH TELECOM PLC	2	5,500,006	7,860,121	9,542,170	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap ; 2015-RCDS-287383	41,089	79,113	912803 EF 6	TREASURY STRIP (PRIN)	1	7,819,032	9,463,056
225313A@4	CREDIT AGRICOLE SA	1	5,500,006	7,125,239	8,681,584	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap ; 2015-RCDS-287382	26,862	90,707	912803 EF 6	TREASURY STRIP (PRIN)	1	7,098,377	8,590,876
236363B@5	DANSKE BANK A/S	1	5,505,274	7,443,744	9,088,231	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap ; 2015-RCDS-287289	21,061	104,860	912803 EF 6	TREASURY STRIP (PRIN)	1	7,422,683	8,983,371
12518*DP2	CDX.NA.IG.23	2	50,000,000	16,426,157	18,866,406	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131	97,170	641,250	912803 EA 7	TREASURY STRIP (PRIN)	1	16,328,987	18,225,156
12518*DP2	CDX.NA.IG.23	2		40,136,559	50,110,156			CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131			912810 RK 6	TREASURY BOND	1	40,136,559	50,110,156
143658A@1	CARNIVAL CORPORATION	1	3,000,000	3,106,539	3,618,191	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap ; 2014-RCDS-246662	10,124	32,149	912810 RE 0	TREASURY BOND	1	3,096,414	3,586,042
20772@AB8	The State of Connecticut	1	14,000,000	2,070,257	2,457,339	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	30,975	124,399	912803 CH 4	TREASURY STRIP (PRIN)	1	2,039,282	2,332,940

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
20772@AB8.	The State of Connecticut	1		1,203,906	1,394,277			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RE 0	TREASURY BOND	1	1,203,906	1,394,277
20772@AB8.	The State of Connecticut	1		11,883,940	15,046,875			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RP 5	TREASURY BOND	1	11,883,940	15,046,875
20772@AC6.	The State of Connecticut	1	6,000,000	6,110,529	7,216,616	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246219	13,275	53,314	912810 RG 5	TREASURY BOND	1	6,097,254	7,163,302
723787A@6.	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,305,071	13,826,961	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap ; 2014-RCDS-243951	50,301	105,641	912810 RG 5	TREASURY BOND	1	11,254,770	13,721,320
775109B#7	Rogers Communication Inc.	2	5,000,000	5,542,496	6,443,671	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap ; 2014-RCDS-243339	24,029	52,584	912810 RE 0	TREASURY BOND	1	5,518,467	6,391,087
58039#AG4	MCDX.NA.22.10Y	1	6,000,000	6,700,416	8,343,444	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240988	(44,821)	157,660	912810 RG 5	TREASURY BOND	1	6,745,237	8,185,783
58039#AD1	MCDX.NA.22.10Y	1	3,000,000	3,051,187	3,826,018	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240984	(22,405)	78,830	912810 RG 5	TREASURY BOND	1	3,073,592	3,747,188
9999999.	Total			2,468,988,124	2,956,999,677	XXX	XXX	XXX	24,111,831	25,215,666	XXX	XXX	XXX	2,444,876,293	2,931,784,011

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	40	2,335,789,643	35	2,426,293,733	0	0	0	0	40	2,335,789,643
2. Add: Opened or acquired transactions	8	1,625,147,385	2	128,994,097					10	1,754,141,482
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	10,229,983	XXX	9,118,671	XXX		XXX		XXX	19,348,654
4. Less: Closed or disposed of transactions	13	1,539,246,755	4	60,262,685					17	1,599,509,440
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	5,626,523	XXX	35,155,692	XXX		XXX		XXX	40,782,215
7. Ending Inventory	35	2,426,293,733	33	2,468,988,124	0	0	0	0	33	2,468,988,124

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,422,080,324)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(1,422,080,324)
4.	Part D, Section 1, Column 5	2,009,147,158	
5.	Part D, Section 1, Column 6	(3,431,227,482)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,474,654,170)	
8.	Part B, Section 1, Column 13	(939,160)	
9.	Total (Line 7 plus Line 8)		(1,475,593,330)
10.	Part D, Section 1, Column 8	1,989,886,611	
11.	Part D, Section 1, Column 9	(3,465,479,941)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,306,037,658	
14.	Part B, Section 1, Column 20	70,399,300	
15.	Part D, Section 1, Column 11	2,376,436,958	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	710,113,764	1,411,018,437
2. Cost of cash equivalents acquired	9,492,462,830	33,229,588,450
3. Accrual of discount	6,967,807	12,999,692
4. Unrealized valuation increase (decrease)		(5,315)
5. Total gain (loss) on disposals	(85,355)	(135,746)
6. Deduct consideration received on disposals	9,329,203,750	33,943,351,753
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	880,255,297	710,113,764
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	880,255,297	710,113,764

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Dallas, TX					6,541,429	6,528,222	6,509,738	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					(563,677)	(2,582,505)	(349,121)	XXX
Citibank, NA	Bahamas, Grand Bahamas			476,405	331,199	22,805,419	22,480,797	22,573,911	XXX
Citibank, NA	New Castle, DE					(37,824,052)	(42,433,538)	(36,646,511)	XXX
Citibank, NA	New York, NY					780,436	1,747,530	1,503,440	XXX
Citibank, NA	Wilmington, DE					(415)		500,000	XXX
Citibank, NA	Delaware					2,814,496	3,138,470	6,144,374	XXX
Federal Home Loan Bank	Pittsburgh, PA					1,032,670	1,036,633	1,037,280	XXX
JPMorgan Chase Bank, NA	New York, NY					324,764,568	295,045,599	178,223,810	XXX
Sumitomo Mitsui Banking Corporation	New York, NY							75,000,000	XXX
The Northern Trust Company	Chicago, IL					2,768,996	4,984,600	(37,443,247)	XXX
TriState Capital	Pittsburgh, PA					22,591,034	22,625,830	97,662,335	XXX
US Bank	Minneapolis, MN					200,093	561,911	45,444,000	XXX
Wells Fargo	Charlotte, NC					(40,701)	(31,815)	629,518	XXX
Wells Fargo	San Francisco, CA					(1,404,235)	200,759	325,074	XXX
0199998. Deposits in.....7 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			224,642	85,789	70,955	XXX
0199999. Total Open Depositories		XXX	XXX	476,405	331,199	344,690,703	313,388,282	361,185,556	XXX
0399999. Total Cash on Deposit		XXX	XXX	476,405	331,199	344,690,703	313,388,282	361,185,556	XXX
0599999. Total Cash		XXX	XXX	476,405	331,199	344,690,703	313,388,282	361,185,556	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		06/29/2018		07/19/2018	393,855,724		110,471
	UNITED STATES TREASURY		05/18/2018		08/16/2018	997,622		2,262
	UNITED STATES TREASURY		06/29/2018		07/12/2018	26,286,455		4,833
	UNITED STATES TREASURY		06/19/2018		07/26/2018	109,063,533		114,267
	UNITED STATES TREASURY		05/03/2018		08/02/2018	998,417		2,949
	UNITED STATES TREASURY		06/27/2018		08/23/2018	55,847,454		45,543
0199999. U.S. Government Bonds - Issuer Obligations						587,049,205	0	280,325
0599999. Total - U.S. Government Bonds						587,049,205	0	280,325
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FEDERAL HOME LOAN BANKS		05/08/2018		08/08/2018	24,950,498		69,240
	FEDERAL HOME LOAN BANKS		04/18/2018		07/18/2018	19,982,747		73,747
	FEDERAL HOME LOAN BANKS		06/01/2018		07/19/2018	99,906,856		154,856
	FEDERAL HOME LOAN BANKS		05/18/2018		07/20/2018	9,490,451		21,540
	FEDERAL HOME LOAN BANKS		06/22/2018		07/25/2018	113,158,954		162,411
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						267,489,506	0	481,794
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						267,489,506	0	481,794
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	LONE STAR FUNDS LS IX US 2017		06/28/2018		08/04/2018	58,065	45	18
	SUMMARY ADJUSTMENT		06/30/2018		08/01/2018		1,542	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						58,065	1,587	18
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						58,065	1,587	18
Total Bonds								
7799999. Subtotals - Issuer Obligations						854,596,775	1,587	762,137
8399999. Subtotals - Bonds						854,596,775	1,587	762,137
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 56 7	FIRST AMERICAN GOV OBLIG-Z		06/27/2018			3,533,503		3,670
608919 71 8	FEDERATED GOVERNMENT OBLIGATION		06/25/2018			12,026,865		65,122
825252 40 6	AIM STIT TREASURY PORTFOLIO		05/31/2018			5,109,233		34,773
94975P 40 5	WELLS FARGO GOVT INSTITUTIONAL		05/31/2018			4,988,920		32,419
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						25,658,522	0	135,984
8899999. Total - Cash Equivalents						880,255,297	1,587	898,121

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Internal Transfer								
p001668 Single Family Residential	Bristol	TN	05/25/2018	Transferred from Schedule B	36,002		36,002	
p001697 Single Family Residential	Levittown	PA	06/28/2018	Transferred from Schedule B	101,338		101,338	
p001698 Single Family Residential	Chicago	IL	06/28/2018	Transferred from Schedule B	64,574		64,574	
0299999. Totals					201,914	0	201,914	0
0399999. Totals					201,914	0	201,914	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
p000291 Land	Raleigh	NC	01/31/2011	Wake Gateway LLC. a North Carolina LLC							0						0		311
p000946 Industrial	Buena Park	CA	09/21/2015	Westcore Properties AC, LLC							0						0		3,410
p001519 Single Family Residential	Burton	MI	06/01/2018	Bayview Loan Servicing, LLC	42,669		42,669				0		42,669	61,075		18,406	18,406		
p001560 Single Family Residential	Minneapolis	MN	06/01/2018	Bayview Loan Servicing, LLC	119,339		119,339				0		119,339	118,296		(1,043)	(1,043)		
0199999. Totals					162,008	0	162,008	0	0	0	0	0	162,008	179,371	0	17,363	17,363	0	3,721
0399999. Totals					162,008	0	162,008	0	0	0	0	0	162,008	179,371	0	17,363	17,363	0	3,721

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
0000198362	Fresno	CA		06/24/2016	4.560	-	800,000	4,992,140
0000199197	Pottawatomie	OK		05/02/2018	5.000	5,330,584	-	8,906,000
0000199355	Napa	CA		04/18/2018	4.350	25,889,249	-	39,916,923
0000199375	Dunklin	MO		04/24/2018	4.550	1,498,710	-	3,407,800
0000199410	Spink	SD		04/17/2018	5.020	1,700,000	-	3,534,230
0000199417	Washington	GA		04/18/2018	4.180	11,000,000	-	28,430,090
0000199423	Keith	NE		04/17/2018	5.350	4,287,400	-	8,574,360
0000199431	Mitchell	KS		04/27/2018	4.850	6,497,750	-	13,397,750
0000199446	Morrow	OH		05/25/2018	4.950	1,696,800	-	3,285,500
0000199457	Saline	MO		05/11/2018	4.500	1,000,000	-	2,247,500
0000199461	Polk	MN		05/02/2018	4.940	2,398,683	-	3,994,870
0000199462	Polk	MN		06/25/2018	4.530	3,415,368	-	5,333,800
0000199466	Butte	CA		06/05/2018	5.200	2,588,500	-	4,300,000
0000199474	Burt	NE		05/29/2018	4.450	1,498,300	-	2,792,200
0000199482	Fulton	IL		05/14/2018	4.700	1,398,538	-	3,358,500
0000199485	St. Croix	WI		06/20/2018	4.190	1,500,000	-	2,496,700
0000199487	Woodruff	AR		06/13/2018	4.650	6,425,650	-	12,056,600
0000199488	Jerome	ID		05/29/2018	4.860	5,319,000	-	9,699,990
0000199490	Benton	MN		06/20/2018	4.800	1,060,000	-	1,905,250
0000199491	Pasquotank	NC		06/06/2018	4.190	15,718,500	-	31,976,258
0000199509	Perkins	NE		05/24/2018	4.450	6,500,000	-	12,570,880
0000199527	Vermilion	IL		06/26/2018	4.700	999,095	-	3,013,330
0000199546	Phelps	NE		06/18/2018	4.100	1,500,000	-	5,638,290
0000199556	Pierce	NE		06/15/2018	4.750	2,915,000	-	5,852,120
0000199570	Pulaski	AR		06/26/2018	4.500	1,315,000	-	1,971,900
0000199580	Carroll	MO		06/27/2018	4.500	2,953,900	-	4,671,000
0000199582	Ray	MO		06/27/2018	4.580	999,815	-	1,735,000
0000199584	Yolo	CA		06/29/2018	5.000	3,000,000	-	4,930,800
0000199585	Thayer	NE		06/29/2018	4.600	3,040,000	-	6,840,270
Summary Line Adjustment - Commercial						(106,498)	-	-
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	123,339,344	800,000	241,830,051
Mortgages in Good Standing - Residential Mortgages - All Other								
0515363812	LAREDO	TX		04/30/2018	6.250	108,024	-	180,000
0515392758	INGLEWOOD	CA		04/30/2018	3.125	498,455	-	727,200
0515398445	PALMDALE	CA		04/30/2018	5.000	215,579	-	345,000
0515399625	ALBUQUERQUE	NM		04/30/2018	5.000	139,451	-	165,000
0555841058	COMMERCE CITY	CO		04/30/2018	3.000	289,945	-	415,000
0555841301	JENISON	MI		04/30/2018	3.875	106,116	-	150,000
0555841719	SANTA ANA	CA		04/30/2018	2.625	202,935	-	385,000
0555841873	BLOOMFIELD TWP	MI		04/30/2018	2.000	476,880	-	850,000
0555842105	SAN LEANDRO	CA		04/30/2018	4.000	478,706	-	710,000
0555842299	CRYSTAL RIVER	FL		04/30/2018	3.000	121,605	-	185,000
0555843687	WINDSOR MILL	MD		04/30/2018	3.125	73,143	-	95,000
0555844288	BRYANS ROAD	MD		04/30/2018	5.880	268,003	-	240,000
0555844342	CASTROVILLE	CA		04/30/2018	3.000	138,906	-	438,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0555845123	PHOENIX	AZ		06/08/2018	5.000	153,830	-	174,000
0555845141	NORTH MIAMI BEACH	FL		06/08/2018	4.000	179,992	-	187,000
0555845207	FRESNO	CA		06/08/2018	4.000	135,027	-	149,000
0555845230	MIAMI	FL		06/08/2018	7.000	118,370	-	168,000
0555859385	MADISON	OH		04/30/2018	4.000	42,442	-	50,000
0568481166	WHEELING	WV		04/30/2018	7.375	55,019	-	58,000
0568481184	MELBOURNE	FL		04/30/2018	3.000	202,861	-	375,000
0568481364	BRENTWOOD	CA		04/30/2018	2.625	250,535	-	480,000
0568481469	CHILLICOTHE	OH		04/30/2018	3.125	24,614	-	72,000
0568481513	OCEANSIDE	NY		04/30/2018	3.125	396,990	-	599,000
0568488402	HUNTINGTON STATION	NY		04/30/2018	3.125	255,556	-	300,000
0568488406	CHULA VISTA	CA		04/30/2018	2.125	292,366	-	430,000
0570221019	SANTA CRUZ	CA		04/30/2018	3.000	427,922	-	787,000
0570221467	LONGWOOD	FL		04/30/2018	3.125	138,430	-	212,000
0570221967	CLIFTON	NJ		04/30/2018	3.000	287,389	-	350,000
0570222077	SPENCER	MA		04/30/2018	3.625	251,915	-	292,000
0571616697	BETHEL	NY		04/30/2018	5.750	158,742	-	139,000
0571617288	CHICAGO	IL		04/30/2018	4.000	282,022	-	310,000
0578129741	BROCKTON	MA		04/30/2018	3.125	175,651	-	245,000
0578130138	KENILWORTH	NJ		04/30/2018	4.750	282,487	-	258,000
0578130532	ELIZABETH	NJ		04/30/2018	4.000	147,867	-	263,000
0578130610	BAITING HOLLOW	NY		04/30/2018	3.625	346,169	-	425,000
0578130727	ELMONT	NY		04/30/2018	3.625	405,936	-	505,500
0578131204	WASHINGTON	DC		04/30/2018	4.000	349,510	-	504,000
0578131342	KISSIMMEE	FL		04/30/2018	5.000	104,811	-	148,000
0578131581	WAYNE TOWNSHIP	NJ		04/30/2018	3.000	299,137	-	400,000
0578176727	SAN MARTIN	CA		05/08/2018	4.000	865,317	-	1,730,000
0578176728	SPRINGFIELD	VA		05/08/2018	3.750	608,948	-	1,175,000
0578176734	SAN FRANCISCO	CA		05/08/2018	3.625	816,023	-	1,675,000
0578176787	BREMERTON	WA		06/08/2018	5.875	560,541	-	675,000
0578176972	SAN DIEGO	CA		05/08/2018	4.125	745,591	-	1,275,000
0578176977	WASHINGTON	DC		05/08/2018	3.750	1,232,464	-	1,720,000
0578176978	ALEXANDRIA	VA		05/08/2018	4.000	1,215,112	-	1,670,000
0578179341	RIVERSIDE	CA		05/08/2018	4.500	533,973	-	1,150,000
0578226228	LITTLE ELM	TX		05/08/2018	4.750	672,876	-	985,000
0578228872	ALBANY	CA		05/08/2018	4.250	565,921	-	1,437,500
0578240101	SOUTH BRUNSWICK	NJ		05/08/2018	4.250	1,165,283	-	1,449,021
0578240645	BOULDER	CO		05/08/2018	4.625	695,608	-	1,020,000
0578240657	CARLSBAD	CA		05/08/2018	4.250	744,957	-	1,185,000
0578242902	CORAL GABLES	FL		06/01/2018	4.250	491,339	-	750,000
0578243685	FRANKLIN	TN		06/01/2018	4.625	1,443,380	-	1,750,000
0578243819	LEWES	DE		06/01/2018	4.000	546,009	-	794,149
0578243837	BROOMFIELD	CO		06/01/2018	4.250	575,986	-	714,360
0578243892	NEEDHAM	MA		06/01/2018	3.875	1,024,518	-	1,805,000
0578243919	TOANO	VA		06/01/2018	4.625	510,639	-	625,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578244009	DALLAS	TX		06/01/2018	4.375	979,360	-	1,130,000
0578244054	CLARENDON HILLS	IL		06/01/2018	4.250	627,034	-	925,000
0578244063	RANCHO CUCAMONGA	CA		06/01/2018	4.500	580,154	-	735,000
0578244086	PALM COAST	FL		06/01/2018	4.500	964,906	-	1,175,000
0578244123	KITTY HAWK	NC		06/01/2018	4.250	757,630	-	1,235,000
0578244127	BEND	OR		06/01/2018	5.125	819,910	-	1,000,000
0578244161	KIRKLAND	WA		06/01/2018	3.875	833,322	-	1,465,222
0578244183	LOS ANGELES	CA		06/01/2018	4.250	868,190	-	1,165,000
0578244196	FORT WORTH	TX		06/01/2018	4.250	600,461	-	745,000
0578244261	ALAMEDA	CA		06/01/2018	4.625	573,230	-	865,000
0578244282	HOUSTON	TX		06/01/2018	4.500	1,237,695	-	2,300,000
0578244302	LAKEWOOD	WA		06/01/2018	4.125	532,148	-	665,000
0578244441	NEW BRAUNFELS	TX		06/01/2018	4.125	519,228	-	650,000
0578244491	PEORIA	AZ		06/01/2018	4.500	560,062	-	785,000
0578244522	RALEIGH	NC		06/01/2018	4.375	895,979	-	1,100,000
0578244542	AUSTIN	TX		06/01/2018	4.125	512,022	-	640,000
0578244755	BALTIMORE	MD		06/01/2018	4.500	770,115	-	940,000
0578244767	SCOTTSDALE	AZ		06/01/2018	4.500	1,013,410	-	1,237,802
0578244776	PARKLAND	FL		06/01/2018	4.375	484,163	-	595,000
0578244937	CHANDLER	AZ		06/01/2018	4.250	686,793	-	850,642
0578244951	FRISCO	TX		06/01/2018	4.500	572,307	-	700,000
0578244955	MIRAMAR BEACH	FL		06/01/2018	4.500	696,265	-	915,000
0578244973	AVON	CO		06/01/2018	4.125	632,045	-	809,000
0578245024	PHOENIX	AZ		06/01/2018	4.375	556,983	-	685,000
0578245035	SAN JOSE	CA		06/01/2018	4.125	482,381	-	845,000
0578245072	MEAD	CO		06/01/2018	4.250	577,375	-	840,000
0578245109	GLEN ELLYN	IL		06/01/2018	4.500	566,769	-	695,000
0578245117	CHICAGO	IL		06/01/2018	4.500	621,521	-	760,000
0578245151	WEST LINN	OR		06/01/2018	4.375	527,489	-	675,000
0578245199	SEATTLE	WA		06/01/2018	4.500	1,010,056	-	1,405,000
0578245247	NATICK	MA		06/01/2018	4.250	554,471	-	688,500
0578245267	AURORA	CO		06/01/2018	4.500	650,132	-	795,649
0578245278	HOLLISTON	MA		06/01/2018	4.500	747,062	-	949,900
0578245307	LITTLETON	CO		06/01/2018	4.375	570,843	-	702,969
0578245354	MESA	AZ		06/01/2018	4.250	764,193	-	950,000
0578245396	LOS ANGELES	CA		06/01/2018	4.500	595,776	-	975,000
0578245461	DENVER	CO		06/01/2018	4.125	522,568	-	650,000
0578245469	SOMERVILLE	MA		06/01/2018	4.250	545,808	-	676,000
0578245471	KELLER	TX		06/01/2018	5.000	592,941	-	725,000
0578245520	SEATTLE	WA		06/01/2018	4.875	497,933	-	783,000
0578245536	ARLINGTON	VA		06/01/2018	4.250	768,842	-	970,000
0578245655	BOULDER	CO		06/01/2018	4.375	1,012,111	-	1,242,400
0578245681	SEATTLE	WA		06/01/2018	4.125	657,728	-	1,010,000
0578245700	DALLAS	TX		06/01/2018	4.250	663,391	-	821,200
0578245742	SPRING VALLEY	CA		06/01/2018	4.125	500,366	-	825,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578245752	KIRKLAND	WA		06/01/2018	4.250	664,807	-	965,000
0578245757	LITTLETON	CO		06/01/2018	4.125	484,929	-	606,184
0578245775	SAN JOSE	CA		06/01/2018	4.625	895,102	-	1,082,915
0578245830	DALLAS	TX		06/01/2018	4.500	587,255	-	720,000
0578245848	SEATTLE	WA		06/01/2018	4.625	701,514	-	855,000
0578245862	ALAMO	CA		06/01/2018	4.375	1,548,262	-	2,025,000
0578245879	EDINA	MN		06/01/2018	4.500	535,334	-	775,000
0578245904	SEATTLE	WA		06/01/2018	4.250	815,253	-	1,240,000
0578245905	SEATTLE	WA		06/01/2018	4.250	937,262	-	1,160,000
0578245929	WALNUT CREEK	CA		06/01/2018	4.500	954,932	-	1,240,000
0578245969	SNOQUALMIE	WA		06/01/2018	4.125	698,442	-	995,029
0578246008	FAIRFAX	VA		06/01/2018	4.250	959,490	-	1,189,405
0578246012	CORAL GABLES	FL		06/01/2018	4.500	934,198	-	1,137,500
0578246092	WINCHESTER	VA		06/01/2018	4.250	719,369	-	950,000
0578246094	SAMMAMISH	WA		06/01/2018	4.750	763,338	-	925,000
0578250055	WEST HOLLYWOOD	CA		05/08/2018	4.300	1,092,835	-	1,285,000
0578253603	LA MESA	CA		05/08/2018	4.700	906,736	-	995,000
0578253607	ALEXANDRIA	VA		05/08/2018	4.375	853,888	-	940,000
0578253609	PARKER	CO		05/08/2018	4.000	870,176	-	1,250,000
0578253611	AURORA	OR		05/08/2018	4.300	769,284	-	900,000
0578253616	CALABASAS	CA		05/08/2018	3.875	2,039,932	-	3,135,000
0578253633	LOS GATOS	CA		05/08/2018	4.000	1,752,489	-	2,220,000
0578253636	TORRANCE	CA		05/08/2018	4.375	670,042	-	945,000
0578255400	YORBA LINDA	CA		05/29/2018	4.250	1,114,361	-	1,565,000
0578255402	SAN DIEGO	CA		05/29/2018	3.625	884,505	-	1,370,000
0578255404	ALISO VIEJO	CA		05/29/2018	3.875	958,626	-	1,525,000
0578255405	NEWPORT BEACH	CA		05/29/2018	3.750	1,072,761	-	2,750,000
0578255406	CHINO HILLS	CA		05/29/2018	4.250	477,554	-	725,000
0578255407	EL DORADO HILLS	CA		05/29/2018	4.375	650,512	-	975,000
0578257592	GREENE	NY		06/08/2018	4.250	176,414	-	225,000
0578257663	SALEM	MA		06/08/2018	4.500	199,798	-	388,900
0578257683	NEW LONDON	CT		06/08/2018	2.000	131,255	-	150,000
0578257686	SOUTH KINGSTOWN	RI		06/08/2018	4.000	1,297,601	-	1,200,000
0578257688	CHERRY HILL	NJ		06/08/2018	3.500	157,055	-	180,000
0578257716	BOONTON	NJ		06/08/2018	3.625	183,974	-	370,000
0578257746	COVENTRY	RI		06/08/2018	4.000	71,722	-	195,000
0578257755	LANGHORNE	PA		06/08/2018	3.750	240,973	-	495,000
0578257762	FALL RIVER	MA		06/08/2018	3.560	31,430	-	178,900
0578257954	CHARLESTOWN	RI		06/08/2018	3.750	74,913	-	355,000
0578258079	NEWBERG	OR		05/29/2018	4.000	811,783	-	1,000,000
0578258081	WALNUT CREEK	CA		05/29/2018	3.875	776,349	-	1,200,000
0578258082	BELLEVUE	WA		05/29/2018	3.750	716,085	-	1,650,000
0578258088	MERCER ISLAND	WA		05/29/2018	3.625	866,084	-	1,550,000
0578258089	PORTLAND	OR		05/29/2018	3.875	647,401	-	800,000
0578258090	PALMETTO BAY	FL		05/29/2018	3.875	506,258	-	715,000
0578258092	PORTLAND	OR		05/29/2018	4.125	664,860	-	819,850

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0578258093	MCKINNEY	TX		05/29/2018	3.875	744,636	-	920,000
0578258094	BOULDER	CO		05/29/2018	3.875	1,149,428	-	1,625,000
0578258095	PORTLAND	OR		05/29/2018	3.625	462,836	-	914,999
0578258096	RENO	NV		05/29/2018	4.000	607,455	-	769,000
0578258097	LAKE OSWEGO	OR		05/29/2018	3.750	617,409	-	1,700,000
0578258099	BOULDER	CO		05/29/2018	3.750	728,318	-	2,115,000
0578258100	HONOLULU	HI		05/29/2018	3.750	784,858	-	1,200,000
0578258101	SEATTLE	WA		05/29/2018	3.875	616,581	-	1,260,000
0578258102	RANCHO CUCAMONGA	CA		05/29/2018	4.250	624,641	-	765,000
0578258103	SAMMAMISH	WA		05/29/2018	3.875	990,633	-	1,300,000
0578258104	RENO	NV		05/29/2018	4.000	479,943	-	740,000
0578258105	LAKE OSWEGO	OR		05/29/2018	4.000	525,907	-	660,000
0578258109	SEATTLE	WA		05/29/2018	3.875	969,179	-	1,200,000
0578258114	SAN MATEO	CA		05/29/2018	4.000	725,498	-	1,900,000
0578258115	SANTA ANA	CA		05/29/2018	4.000	771,231	-	1,275,000
0578258116	CARLSBAD	CA		05/29/2018	3.750	696,951	-	1,194,500
0578258117	RANCHO CUCAMONGA	CA		05/29/2018	3.875	691,507	-	855,000
0578258118	LA JOLLA	CA		05/29/2018	4.250	1,021,285	-	1,250,000
0578258119	ARCADIA	CA		05/29/2018	3.875	886,913	-	1,170,000
0578258120	BELMONT	CA		05/29/2018	4.000	1,157,351	-	1,900,000
0578258121	LOS ANGELES	CA		05/29/2018	3.750	1,004,508	-	3,050,000
0578258122	ENCINITAS	CA		05/29/2018	4.125	698,254	-	1,250,000
0578258123	SAN JOSE	CA		05/29/2018	4.000	662,914	-	931,888
0578258124	POMONA	CA		05/29/2018	4.375	749,265	-	915,000
0578258125	SIMI VALLEY	CA		05/29/2018	4.500	706,525	-	925,000
0578258126	PISMO BEACH	CA		05/29/2018	3.750	861,918	-	1,075,000
0578258127	GRANITE BAY	CA		05/29/2018	4.000	581,366	-	760,000
0578258128	NORTHRIDGE	CA		05/29/2018	3.875	1,330,752	-	1,755,000
0578258247	FRANKSTON	TX		05/08/2018	4.625	657,049	-	720,000
0578258250	FOSTER CITY	CA		05/08/2018	4.250	872,093	-	1,250,000
0578258286	LIVERMORE	CA		05/08/2018	3.950	472,139	-	629,913
0578258629	SCOTTSDALE	AZ		05/29/2018	3.625	631,506	-	975,000
0578258630	PORTLAND	OR		05/29/2018	3.875	455,279	-	787,000
0578258631	CORPUS CHRISTI	TX		05/29/2018	4.125	479,104	-	590,000
0578258634	SAMMAMISH	WA		05/29/2018	4.000	811,676	-	1,285,000
0578258635	PORTLAND	OR		05/29/2018	3.875	500,949	-	900,000
0578258636	COLUMBIA	SC		05/29/2018	4.125	799,041	-	1,075,000
0578258637	GROVE	OK		05/29/2018	3.750	436,525	-	1,110,000
0578258648	LAKE FOREST PARK	WA		05/29/2018	3.875	1,032,377	-	1,275,000
0578258649	BELLEVUE	WA		05/29/2018	3.875	972,797	-	1,500,000
0578258650	DENVER	CO		05/29/2018	4.125	642,344	-	788,000
0578258651	SEATTLE	WA		05/29/2018	3.750	904,066	-	1,325,000
0578258652	DENVER	CO		05/29/2018	4.125	530,067	-	740,000
0578258653	FRISCO	TX		05/29/2018	4.000	491,418	-	605,000
0578259485	WATSONVILLE	CA		05/08/2018	3.750	743,747	-	1,100,000

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0578259512	SAN DIEGO	CA		05/08/2018	4.450	512,099	-	800,000
0578259514	ANAHEIM	CA		05/08/2018	4.250	1,025,663	-	1,400,000
0578259521	FAIRFIELD	CA		05/08/2018	4.750	493,165	-	540,000
0578259936	SAUSALITO	CA		05/08/2018	3.990	939,421	-	1,440,000
0578259937	MILLBRAE	CA		05/08/2018	4.375	1,144,878	-	1,700,000
0578259946	MARBLEHEAD	MA		05/08/2018	3.875	632,105	-	841,000
0578260506	ISSAQUAH	WA		05/29/2018	3.750	745,889	-	929,900
0578260509	SAN FRANCISCO	CA		05/29/2018	3.750	730,665	-	1,030,000
0578260510	MIAMI	FL		05/29/2018	4.125	399,511	-	495,000
0578260511	FRANKLIN	TN		05/29/2018	3.875	544,415	-	675,000
0578260512	SAN JOSE	CA		05/29/2018	4.375	2,112,391	-	2,625,000
0578260513	CLEARWATER BEACH	FL		05/29/2018	5.000	499,443	-	667,000
0578260514	SANTA ROSA	CA		05/29/2018	3.750	635,814	-	1,010,000
0578260515	WASHINGTON	DC		05/29/2018	3.750	901,917	-	1,125,000
0578260516	BERKELEY	CA		05/29/2018	3.875	1,210,802	-	1,500,000
0578260517	FORESTVILLE	CA		05/29/2018	3.750	657,247	-	1,600,000
0578260518	CLAYTON	CA		05/29/2018	3.750	672,914	-	1,050,000
0578260519	SAN DIEGO	CA		05/29/2018	3.750	876,715	-	1,470,000
0578260520	SANTA CRUZ	CA		05/29/2018	4.000	1,125,640	-	1,530,000
0578260521	LOS GATOS	CA		05/29/2018	3.875	1,131,144	-	1,400,000
0578260522	LOS ALTOS HILLS	CA		05/29/2018	3.750	2,405,553	-	3,168,000
0578260523	CHICAGO	IL		05/29/2018	3.875	977,662	-	1,325,000
0578260524	SAN JOSE	CA		05/29/2018	3.750	544,176	-	725,000
0578260525	GRANITE BAY	CA		05/29/2018	3.750	506,348	-	680,000
0578260526	SEATTLE	WA		05/29/2018	3.875	1,654,742	-	2,050,000
0578260527	CAMPBELL	CA		05/29/2018	4.250	1,102,598	-	1,365,000
0578260529	CASTLE ROCK	CO		05/29/2018	4.000	525,498	-	648,000
0578260530	LOS ANGELES	CA		05/29/2018	3.750	2,197,804	-	2,740,000
0578260531	CASTRO VALLEY	CA		05/29/2018	3.625	760,175	-	1,020,000
0578261427	BOULDER	CO		05/08/2018	4.625	822,772	-	900,000
0578261429	MISSION VIEJO	CA		05/08/2018	4.250	751,136	-	975,000
0578262675	DALLAS	TX		05/08/2018	4.500	1,549,997	-	1,872,500
0578263329	JUPITER	FL		05/08/2018	4.625	824,931	-	1,100,000
0578263332	AUSTIN	TX		05/08/2018	4.125	834,677	-	1,025,000
0578266605	LAKE CHARLES	LA		06/08/2018	4.375	487,329	-	610,000
0578266609	SOUTHBURY	CT		06/08/2018	4.875	555,539	-	685,000
0578266612	PLYMOUTH	MN		06/08/2018	4.500	603,684	-	715,041
0578266619	WAYNE	PA		06/08/2018	4.200	704,766	-	800,000
0578266622	VALLEY GLEN	CA		06/08/2018	3.875	538,853	-	1,149,000
0578266627	DUVALL	WA		06/08/2018	4.450	681,401	-	763,446
0578266628	LAGUNA NIGUEL	CA		06/08/2018	4.125	1,386,271	-	1,981,342
0578266629	POOLESVILLE	MD		06/08/2018	4.000	693,097	-	884,525
0578268036	ALAMEDA	CA		06/08/2018	4.000	763,811	-	1,300,000
0578268042	SAN LEANDRO	CA		06/08/2018	4.250	454,724	-	732,000
0578268062	RIVERSIDE	CA		06/08/2018	3.875	491,492	-	836,000

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0578268085	CHICAGO	IL		06/08/2018	4.375	724,428	-	890,000
0578268099	GREENWICH	CT		06/08/2018	4.625	1,944,672	-	2,275,000
0578268100	WASHINGTON	DC		06/08/2018	4.300	1,242,309	-	1,535,000
0578272167	GLENDALE	CA		06/08/2018	4.375	997,078	-	1,850,000
0578272168	LA CRESCENTA	CA		06/08/2018	4.000	705,891	-	1,300,000
0578272170	STUDIO CITY	CA		06/08/2018	4.500	972,303	-	1,430,000
0578272171	ANAHEIM	CA		06/08/2018	3.875	488,166	-	630,000
0578272172	LOS ANGELES	CA		06/08/2018	4.000	728,521	-	3,900,000
0578272252	SANTA BARBARA	CA		06/08/2018	4.250	499,614	-	620,000
0578272253	DURANGO	CO		06/08/2018	3.875	469,894	-	780,000
0578272258	LIHUE	HI		06/08/2018	4.375	770,239	-	1,325,000
0578272259	SAN DIEGO	CA		06/08/2018	4.250	683,593	-	989,000
0578272261	SANTA BARBARA	CA		06/08/2018	4.125	1,804,619	-	2,415,000
0578272263	CARNATION	WA		06/08/2018	4.300	1,011,165	-	1,250,000
0578272265	DOWNEY	CA		06/08/2018	3.875	683,640	-	1,125,000
0578272266	PARKLAND	FL		06/08/2018	4.125	475,470	-	595,007
0578272267	LA CANADA FLINTRIDGE	CA		06/08/2018	3.875	1,091,642	-	1,775,000
0578272268	MORAGA	CA		06/08/2018	4.550	803,320	-	1,125,000
0578272269	WESTLAKE VILLAGE	CA		06/08/2018	4.050	587,550	-	940,000
0578272271	BAINBRIDGE ISLAND	WA		06/08/2018	4.250	652,366	-	780,000
0578272273	EAST GRAND RAPIDS	MI		06/08/2018	3.990	590,387	-	865,000
0578272275	AUBURN	CA		06/08/2018	3.875	627,287	-	1,050,000
0578272279	ORIENT	OH		06/08/2018	4.875	498,873	-	579,900
0578272281	GILROY	CA		06/08/2018	3.990	632,871	-	797,981
0578272282	VASHON	WA		06/08/2018	3.990	477,406	-	782,000
0578273153	PALM BEACH GARDENS	FL		06/08/2018	4.250	1,170,263	-	1,550,000
0578273160	ISLAND PARK	ID		06/08/2018	4.375	469,325	-	615,000
0578273165	PALM BEACH GARDENS	FL		06/08/2018	4.450	889,618	-	1,100,000
0578273169	MIAMI	FL		06/08/2018	4.125	570,064	-	750,000
0578273170	BELLEVUE	WA		06/08/2018	4.375	1,049,456	-	1,250,000
0578273171	MOUNTAIN HOUSE	CA		06/08/2018	3.875	536,697	-	682,952
0578273173	MAPLE VALLEY	WA		06/08/2018	4.250	1,114,997	-	1,380,000
0578273174	KENMORE	WA		06/08/2018	4.000	646,023	-	1,000,000
0578273178	CARLSBAD	CA		06/08/2018	4.600	879,433	-	975,000
0578273179	CHINO HILLS	CA		06/08/2018	4.375	552,867	-	678,000
0578273181	SAN CLEMENTE	CA		06/08/2018	4.375	2,209,629	-	2,900,000
0578273182	WHITESTONE	NY		06/08/2018	4.625	1,156,816	-	1,425,000
0578273925	LOUISVILLE	KY		06/08/2018	4.000	1,570,293	-	1,975,000
0578273926	CHELAN	WA		06/08/2018	4.250	843,732	-	1,135,000
0578273927	ENCINITAS	CA		06/08/2018	3.875	1,082,467	-	1,580,000
0578273930	FERNANDINA BEACH	FL		06/08/2018	4.375	450,893	-	535,004
0578273932	REDMOND	WA		06/08/2018	4.250	511,911	-	900,000
0578273938	BAINBRIDGE ISLAND	WA		06/08/2018	4.875	807,488	-	1,025,000
0578273941	MANHATTAN BEACH	CA		06/08/2018	4.125	1,204,865	-	3,000,000
0578273942	SAN JOSE	CA		06/08/2018	4.125	904,088	-	1,130,000
0578273944	ALBANY	CA		06/08/2018	3.750	644,548	-	1,660,000

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0578273946	OAKLAND	CA		06/08/2018	3.875	625,101	-	1,035,000
0578273947	NEVADA CITY	CA		06/08/2018	4.125	702,504	-	900,000
0578273949	LIVERMORE	CA		06/08/2018	4.000	770,284	-	1,410,000
0578273952	CORONA DEL MAR	CA		06/08/2018	3.750	974,643	-	2,525,000
0578273956	MISSION VIEJO	CA		06/08/2018	4.375	859,995	-	1,020,000
0578273961	LOS ANGELES	CA		06/08/2018	4.000	764,988	-	1,100,000
0578273962	LOS ALAMITOS	CA		06/08/2018	3.875	765,978	-	1,300,000
0578273966	DENVER	CO		06/08/2018	4.250	625,507	-	750,000
0578273967	OAK BROOK	IL		06/08/2018	4.625	1,011,110	-	1,230,000
0578273968	FRISCO	TX		06/08/2018	4.750	798,886	-	879,331
0578273975	ARLINGTON	TX		06/08/2018	4.700	770,637	-	900,000
0578273976	DANVILLE	CA		06/08/2018	4.250	1,155,236	-	1,430,000
0578273981	FISHERS	IN		06/08/2018	4.250	503,014	-	622,500
0578273982	DALLAS	TX		06/08/2018	4.400	547,410	-	716,256
0578273984	WASHINGTON	DC		06/08/2018	4.125	851,561	-	1,132,000
0578273986	COTO DE CAZA	CA		06/08/2018	4.400	1,058,988	-	1,300,000
0578273987	DARIEN	CT		06/08/2018	4.250	957,454	-	1,185,000
0578273988	SEATTLE	WA		06/08/2018	3.875	1,304,003	-	2,500,000
0578273991	OAKLAND	CA		06/08/2018	4.550	717,365	-	872,000
0578276711	EUGENE	OR		06/08/2018	4.625	478,408	-	590,000
0578276712	GILBERT	AZ		06/08/2018	4.250	507,771	-	840,000
0578276713	VANCOUVER	WA		06/08/2018	4.050	597,450	-	2,100,000
0578276714	WASHINGTON	CT		06/08/2018	4.550	554,909	-	650,000
0578276715	ZIONSVILLE	IN		06/08/2018	4.200	669,286	-	802,428
0578276717	HARRISON	NY		06/08/2018	4.125	779,424	-	1,435,000
0578276718	OCEAN CITY	MD		06/08/2018	4.625	1,475,103	-	1,725,000
0578276719	AUBURN	WA		06/08/2018	4.250	1,249,720	-	1,550,000
0578276721	LAS VEGAS	NV		06/08/2018	3.750	1,583,593	-	2,039,147
0578276722	CARMEL	IN		06/08/2018	4.050	240,245	-	744,000
0578276725	MIRAMAR BEACH	FL		06/08/2018	4.375	1,358,685	-	1,672,000
0578276728	LOS ANGELES	CA		06/08/2018	4.150	1,332,319	-	1,660,000
0578288549	CASTLE ROCK	CO		06/01/2018	4.250	529,187	-	699,566
0578288716	PARKER	CO		06/01/2018	4.125	470,979	-	585,000
0578288731	ORANGE	CA		06/01/2018	4.125	583,017	-	725,000
0578288900	SHERMAN OAKS	CA		06/01/2018	4.125	588,181	-	2,130,000
0578288972	DENVER	CO		06/01/2018	4.250	581,463	-	860,000
0578366652	AUSTIN	TX		04/16/2018	4.500	561,172	-	625,100
0578366653	DALLAS	TX		04/16/2018	4.500	660,929	-	740,000
0578366654	KENNETT SQUARE	PA		04/16/2018	4.500	1,052,909	-	1,170,000
0578366657	PEORIA	AZ		04/16/2018	4.500	577,000	-	640,000
0578366660	TEMECULA	CA		04/16/2018	4.500	1,098,683	-	1,220,000
0578366663	CLEARWATER	FL		04/16/2018	4.500	580,748	-	645,000
0578366665	CHARLESTOWN	MA		04/16/2018	4.500	639,189	-	714,996
0578366667	BELMONT	MA		04/16/2018	4.250	770,617	-	870,000
0578366668	PARK CITY	UT		04/16/2018	4.500	807,567	-	900,000

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	2	3						
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0578366669	AUSTIN	TX		04/16/2018	4.625	670,725	-	840,000
0578371384	KIRKLAND	WA		05/03/2018	3.250	884,488	-	2,015,000
0578371388	SCOTTS VALLEY	CA		05/03/2018	4.125	983,803	-	1,400,000
0578371396	PEORIA	AZ		05/03/2018	4.750	567,249	-	694,000
0578371409	CALABASAS	CA		04/23/2018	4.500	771,984	-	2,475,000
0578371422	FOSTER CITY	CA		04/23/2018	4.250	974,121	-	1,200,000
0578371426	ELMHURST	IL		05/03/2018	4.000	721,704	-	1,060,000
0578371427	MILLBRAE	CA		05/03/2018	4.125	1,204,777	-	2,220,000
0578371428	NEW CANAAN	CT		05/03/2018	4.125	878,608	-	1,250,000
0578371432	IRVINE	CA		05/03/2018	4.250	745,739	-	920,000
0578371433	ORANGE	CA		04/23/2018	4.625	1,697,363	-	2,200,000
0578371434	SAN MARTIN	CA		04/23/2018	4.500	1,584,451	-	1,970,000
0578371440	PALM SPRINGS	CA		04/23/2018	4.250	535,901	-	675,000
0578371441	RIVERSIDE	IL		04/23/2018	4.125	595,490	-	745,000
0578371442	GOLDENS BRIDGE	NY		04/23/2018	3.875	1,037,216	-	1,315,000
0578371444	LAS VEGAS	NV		05/03/2018	4.375	561,979	-	690,000
0578371445	MEDFIELD	MA		04/23/2018	3.875	748,044	-	1,063,000
0578371446	NEWCASTLE	WA		04/23/2018	4.000	808,603	-	1,075,000
0578371447	PEORIA	AZ		05/03/2018	4.125	583,123	-	734,000
0578371448	CHESTER SPRINGS	PA		04/23/2018	4.000	484,432	-	610,000
0578371449	BURBANK	CA		05/09/2018	4.250	895,108	-	1,250,000
0578371450	CHICAGO	IL		05/03/2018	4.000	610,188	-	875,000
0578371451	SAN JOSE	CA		04/23/2018	4.250	1,217,049	-	1,799,000
0578371453	SADDLE RIVER	NJ		05/03/2018	4.125	2,862,388	-	4,075,000
0578371455	RIVERSIDE	CA		04/23/2018	4.125	600,815	-	750,000
0578371456	PASADENA	CA		04/23/2018	4.125	849,062	-	1,055,000
0578371457	NEW YORK	NY		04/23/2018	3.875	1,608,434	-	2,330,000
0578371458	SALINAS	CA		04/23/2018	3.750	660,991	-	850,000
0578371460	DOWNERS GROVE	IL		04/23/2018	4.000	444,532	-	750,000
0578371461	COLORADO SPRINGS	CO		05/03/2018	4.750	596,821	-	730,000
0578371462	MOUNTAIN VIEW	CA		04/23/2018	4.500	1,060,838	-	1,395,000
0578371463	SAN DIEGO	CA		04/23/2018	3.875	1,084,915	-	1,930,000
0578371465	CAMANO ISLAND	WA		04/23/2018	4.000	510,641	-	875,000
0578371467	MOUNTAIN HOUSE	CA		05/03/2018	4.375	557,145	-	687,000
0578371469	SAN JOSE	CA		04/23/2018	4.125	1,284,097	-	1,600,000
0578371470	WAYNE	PA		04/23/2018	3.875	602,229	-	780,000
0578371471	LA CANADA FLINTRIDGE	CA		04/23/2018	4.125	1,305,284	-	2,200,000
0578371472	BROOKLYN	NY		04/23/2018	4.500	813,467	-	1,050,000
0578371473	GLENDALE	CA		04/23/2018	4.250	834,978	-	1,480,000
0578371474	SACRAMENTO	CA		04/23/2018	4.125	1,286,114	-	1,600,000
0578371475	TUSTIN	CA		04/23/2018	4.125	1,074,097	-	1,350,000
0578371476	CHANDLER	AZ		04/23/2018	4.625	538,335	-	654,000
0578371477	MOUNTAIN HOUSE	CA		05/03/2018	3.875	604,199	-	765,500
0578371478	SEATTLE	WA		04/23/2018	3.875	986,753	-	1,570,000
0578371479	FREMONT	CA		04/23/2018	3.875	725,088	-	918,000

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0578371480	LAS VEGAS	NV		04/23/2018	3.875	644,774	-	925,000
0578371481	LA MESA	CA		05/03/2018	4.125	764,135	-	1,165,000
0578371482	HOLLYWOOD	SC		05/03/2018	3.625	493,938	-	925,000
0578371483	SCOTTSDALE	AZ		04/23/2018	4.000	526,202	-	888,000
0578371484	CAPITOLA	CA		04/23/2018	3.875	633,703	-	1,120,000
0578371485	CAMPBELL	CA		04/23/2018	3.875	1,222,721	-	1,695,000
0578371486	SANTA CRUZ	CA		04/23/2018	3.500	867,624	-	1,465,000
0578371488	CLOVIS	CA		04/23/2018	4.250	546,342	-	675,000
0578371489	JACKSONVILLE	FL		04/23/2018	3.750	460,791	-	700,000
0578371492	SAN ANTONIO	TX		04/23/2018	4.250	592,961	-	865,000
0578371493	MODESTO	CA		04/23/2018	3.875	458,835	-	665,000
0578372524	REDWOOD CITY	CA		04/27/2018	4.750	729,385	-	1,175,000
0578372525	WINCHESTER	MA		04/27/2018	3.875	748,522	-	1,082,000
0578372528	DALLAS	TX		04/27/2018	4.625	1,358,428	-	1,700,000
0578372529	CHICAGO	IL		04/27/2018	4.625	489,409	-	577,500
0578372530	CHICAGO	IL		04/27/2018	4.750	1,050,368	-	1,230,000
0578372532	SCOTTSDALE	AZ		04/27/2018	4.500	976,030	-	1,160,000
0578372534	MILLBURN	NJ		04/27/2018	4.500	990,804	-	1,115,000
0578372538	WESTFIELD	NJ		04/27/2018	4.375	732,702	-	829,000
0578372540	CHICAGO	IL		04/27/2018	4.375	490,771	-	555,000
0578372543	SOUTH MIAMI	FL		04/27/2018	5.125	768,075	-	842,000
0578372545	MINNEAPOLIS	MN		04/27/2018	4.500	632,242	-	710,000
0578372546	CENTENNIAL	CO		04/27/2018	5.250	585,603	-	645,000
0578372547	SALT LAKE CITY	UT		04/27/2018	4.500	868,699	-	975,000
0578372548	EXCELSIOR	MN		04/27/2018	4.500	1,999,198	-	2,250,000
0578372551	CHICAGO	IL		04/27/2018	4.625	791,435	-	880,000
0578372555	KNOXVILLE	TN		04/27/2018	4.500	557,358	-	625,000
0578372557	NASHVILLE	TN		04/27/2018	5.000	1,043,154	-	1,155,000
0578372597	ALISO VIEJO	CA		04/26/2018	4.875	789,341	-	869,500
0578372598	HAPPY VALLEY	OR		04/26/2018	4.625	934,436	-	1,040,000
0578372599	SEATTLE	WA		04/26/2018	4.625	1,125,356	-	1,250,000
0578372600	HOUSTON	TX		04/26/2018	4.875	1,224,120	-	1,347,600
0578372602	DRIPPING SPRINGS	TX		04/26/2018	4.875	609,440	-	709,492
0578372603	WEXFORD	PA		04/26/2018	4.625	846,568	-	940,000
0578372604	SANTA BARBARA	CA		04/26/2018	4.875	1,399,149	-	1,540,000
0578372605	SAN FRANCISCO	CA		04/26/2018	4.875	1,340,168	-	1,475,000
0578372607	BROOKLYN	NY		04/26/2018	4.500	1,455,405	-	1,625,000
0578372608	PROSPER	TX		04/26/2018	4.875	620,333	-	682,870
0578372617	SANTA BARBARA	CA		04/27/2018	4.500	1,498,086	-	3,150,000
0578372619	MEDFORD	MA		04/27/2018	4.500	632,886	-	705,000
0578372620	BROOKLINE	MA		04/27/2018	4.375	505,018	-	675,000
0578373156	LOS ANGELES	CA		04/30/2018	4.000	351,538	-	425,000
0578373157	PRINCE FREDERICK	MD		04/30/2018	4.500	318,531	-	347,500
0578373158	BRICK	NJ		04/30/2018	3.750	264,990	-	320,000
0578373161	NORTHFIELD	NJ		04/30/2018	6.375	182,132	-	170,000
0578373162	MACUNGIE	PA		04/30/2018	5.750	193,251	-	380,000

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0578373165	EAST STROUDSBURG	PA		04/30/2018	4.625	139,912	-	155,000
0578373166	MILFORD	PA		04/30/2018	6.250	146,664	-	160,000
0578373167	LOWELL	MA		04/30/2018	3.000	240,341	-	375,000
0578373169	ORLANDO	FL		04/30/2018	2.000	92,321	-	109,000
0578373170	NEW BRUNSWICK	NJ		04/30/2018	5.875	110,517	-	120,000
0578373171	BROOKLYN	NY		04/30/2018	7.750	212,354	-	550,000
0578373176	BOCA RATON	FL		04/30/2018	4.000	440,142	-	475,000
0578373177	WEST HEMPSTEAD	NY		04/30/2018	4.000	364,343	-	460,000
0578373178	ETTERS	PA		04/30/2018	3.125	158,866	-	169,900
0578373179	HUDDLESTON	VA		04/30/2018	6.250	85,555	-	75,000
0578373182	SKANEATELES	NY		04/30/2018	3.125	122,318	-	278,000
0578373183	WINNSBORO	SC		04/30/2018	4.250	115,956	-	135,000
0578373184	MECHANICSVILLE	MD		04/30/2018	4.250	211,789	-	249,000
0578373187	KAPOLEI	HI		04/30/2018	4.000	434,134	-	557,500
0578373188	BROOKLYN	NY		04/30/2018	2.000	472,355	-	735,000
0578373189	WYCKOFF	NJ		04/30/2018	2.000	835,828	-	855,000
0578373190	MERRITT ISLAND	FL		04/30/2018	3.750	111,013	-	145,000
0578373191	SHELTON	CT		04/30/2018	4.000	222,052	-	291,000
0578373192	CHICAGO	IL		04/30/2018	3.875	250,023	-	315,000
0578373193	GLADWIN	MI		04/30/2018	3.882	96,248	-	100,000
0578373194	YONKERS	NY		04/30/2018	3.625	395,319	-	380,000
0578373196	PITTSBURG	CA		04/30/2018	3.625	363,777	-	475,000
0578373203	BELTSVILLE	MD		04/30/2018	3.625	240,784	-	298,000
0578397498	MOUNTAIN HOUSE	CA		05/09/2018	4.750	627,032	-	690,000
0578397499	LAS VEGAS	NV		05/09/2018	4.625	641,904	-	720,000
0578397500	PONTE VEDRA BEACH	FL		05/09/2018	5.375	678,956	-	790,000
0578397501	COLORADO SPRINGS	CO		05/09/2018	4.750	682,126	-	755,000
0578397502	MURRIETA	CA		05/09/2018	5.250	736,751	-	850,000
0578397503	ASHLAND	OR		05/09/2018	4.875	826,924	-	920,000
0578397504	LAKE FOREST	CA		05/09/2018	5.000	851,545	-	930,000
0578397505	BEND	OR		05/09/2018	5.125	1,004,922	-	1,125,000
0578397506	LADERA RANCH	CA		05/09/2018	4.750	1,043,978	-	1,153,500
0578397507	ISSAQUAH	WA		05/09/2018	4.375	1,076,962	-	1,218,901
0578397508	SUNNYVALE	CA		05/09/2018	4.750	1,253,383	-	1,390,000
0578397509	LOS ANGELES	CA		05/09/2018	5.125	1,261,688	-	1,500,000
0578397510	GRANITE BAY	CA		05/09/2018	4.875	1,322,061	-	1,455,000
0578397511	WINNETKA	IL		05/09/2018	4.250	1,293,568	-	1,635,000
0578397512	CHICAGO	IL		05/09/2018	5.000	1,433,097	-	1,570,000
0578397513	SANTA CLARA	CA		05/09/2018	5.250	1,067,458	-	1,170,000
0578406647	PHOENIX	AZ		06/05/2018	4.750	697,276	-	775,000
0578406648	NORTH TUSTIN	CA		06/05/2018	5.250	1,206,597	-	1,315,000
0578406649	WESTERN SPRINGS	IL		06/05/2018	4.500	478,232	-	540,000
0578406650	CHICAGO	IL		06/05/2018	4.625	692,411	-	772,500
0578406651	CHICAGO	IL		06/05/2018	4.500	515,872	-	651,900
0578406652	FAIRFIELD	CT		06/05/2018	3.625	656,255	-	1,149,996

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0578406653	WHEATON	IL		06/05/2018	4.250	464,710	-	565,000
0578406654	LA CANADA FLINTRIDGE	CA		06/05/2018	5.125	1,736,362	-	1,890,000
0578406655	SAN DIEGO	CA		06/05/2018	5.000	3,047,377	-	3,800,018
0578406661	BOSTON	MA		06/05/2018	4.750	778,506	-	914,000
0578406662	CHICAGO	IL		06/05/2018	4.500	954,359	-	1,075,000
0578406663	CHAPEL HILL	NC		06/05/2018	4.625	710,711	-	840,000
0578406664	DELRAY BEACH	FL		06/05/2018	4.750	493,916	-	549,120
0578406667	WILMINGTON	NC		06/05/2018	5.250	568,899	-	622,910
0578406668	SOUTHLAKE	TX		06/05/2018	4.875	958,635	-	1,057,000
0578406669	CLEMMONS	NC		06/05/2018	4.625	505,261	-	565,000
0578406684	READING	MA		06/05/2018	4.500	757,779	-	905,000
0578407609	SAN FRANCISCO	CA		06/08/2018	5.125	1,052,414	-	1,150,000
0578407611	NOKOMIS	FL		06/08/2018	5.250	486,153	-	532,000
0578407612	MILLS RIVER	NC		06/08/2018	4.625	565,351	-	630,000
0578407613	CHATHAM	NJ		06/08/2018	4.875	822,492	-	900,500
0578407615	DANVILLE	CA		06/08/2018	4.625	764,192	-	951,000
0578407620	PACIFIC PALISADES	CA		06/08/2018	4.750	866,944	-	1,200,000
0578407627	BOYNTON BEACH	FL		06/08/2018	4.500	487,138	-	660,000
0578407630	MINNEAPOLIS	MN		06/08/2018	4.500	672,015	-	845,000
0578407631	WHITE PLAINS	NY		06/08/2018	4.500	775,625	-	1,200,000
0578407632	FOREST HILLS	NY		06/08/2018	4.500	702,763	-	945,000
0578407635	GIBSONIA	PA		06/08/2018	4.500	574,676	-	710,000
0578407637	SOUTHLAKE	TX		06/08/2018	4.500	702,829	-	875,000
0578407638	SOUTH JORDAN	UT		06/08/2018	4.500	1,481,181	-	1,950,000
0578407639	LIBERTY LAKE	WA		06/08/2018	4.500	582,562	-	750,000
0578407640	SEATTLE	WA		06/08/2018	4.500	636,681	-	1,118,000
0578407641	BAINBRIDGE ISLAND	WA		06/08/2018	4.500	590,781	-	788,000
0578431770	COMMACK	NY		06/08/2018	4.000	724,358	-	690,000
0578431771	WARWICK	RI		06/08/2018	4.000	172,144	-	175,000
0578431772	MORENO VALLEY	CA		06/08/2018	1.625	209,924	-	296,200
0578431773	SELINSGROVE	PA		06/08/2018	4.000	76,818	-	130,000
0578431774	CARNEGIE	PA		06/08/2018	4.000	168,413	-	152,000
0578431775	SPOKANE VALLEY	WA		06/08/2018	4.000	139,918	-	115,000
0578431776	HYANNIS	MA		06/08/2018	4.000	124,407	-	230,000
0578431777	NEWARK	DE		06/08/2018	4.000	165,242	-	136,000
0578431778	NEWARK	DE		06/08/2018	3.220	94,792	-	137,000
0578431779	BETHLEHEM	PA		06/08/2018	4.000	209,291	-	245,000
0578431848	WINTERVILLE	NC		06/08/2018	4.875	156,878	-	200,000
0578431849	WAKE FOREST	NC		06/08/2018	4.000	123,819	-	177,500
0578431850	MONETA	VA		06/08/2018	4.000	245,035	-	236,000
0578431888	NORTH AURORA	IL		06/08/2018	4.000	253,413	-	225,000
0578431889	LOS ANGELES	CA		06/08/2018	4.000	147,685	-	332,000
0578431909	COLUMBUS	OH		06/08/2018	3.875	171,489	-	175,000
0578431910	BEAVERCREEK	OH		06/08/2018	7.000	189,744	-	161,000
0578431911	WILLIAMSVILLE	NY		06/08/2018	3.379	105,632	-	205,000

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0578431912	PORT ST LUCIE	FL		06/08/2018	4.250	86,811	-	196,000
0578431913	LINWOOD	PA		06/08/2018	6.750	70,508	-	100,000
0578431914	SACRAMENTO	CA		06/08/2018	4.753	233,613	-	310,000
0578431915	MIAMI	FL		06/08/2018	3.000	178,648	-	327,000
0578431916	SUNRISE	FL		06/08/2018	4.240	227,553	-	235,000
0578431917	SACRAMENTO	CA		06/08/2018	4.250	299,143	-	325,000
0578431918	WRIGHTWOOD	CA		06/08/2018	4.000	260,901	-	300,000
0578431919	SAN BERNARDINO	CA		06/08/2018	4.000	161,302	-	280,000
0578431920	BANTAM	CT		06/08/2018	4.625	139,240	-	225,000
0578431921	WARD	CO		06/08/2018	3.000	144,440	-	265,000
0578431922	ENFIELD	CT		06/08/2018	2.000	149,336	-	152,000
0578431923	PEMBROKE PINES	FL		06/08/2018	4.000	120,510	-	230,000
0578431924	BLOOMINGTON	CA		06/08/2018	3.000	136,682	-	285,000
0578431925	NEW ALBANY	IN		06/08/2018	2.000	123,149	-	120,000
0578431926	CHICAGO	IL		06/08/2018	4.250	264,620	-	510,000
0578431927	GARLAND	TX		06/08/2018	4.000	81,465	-	140,000
0578431928	WESTON	FL		06/08/2018	6.000	802,865	-	650,000
0578431929	SPRINGFIELD	OH		06/08/2018	5.000	118,375	-	124,000
0578431930	DRACUT	MA		06/08/2018	4.730	323,516	-	270,000
0578431931	NEW HAVEN	CT		06/08/2018	4.000	163,091	-	199,000
0578431932	HOPEWELL	VA		06/08/2018	10.970	71,826	-	94,900
0578431933	VIRGINIA BEAC	VA		06/08/2018	4.000	253,993	-	216,000
0578432024	MEADOW VISTA	CA		06/08/2018	3.875	1,213,697	-	1,100,000
0578432025	BREVARD	NC		06/08/2018	4.000	124,024	-	179,200
0578432026	STOCKTON	CA		06/08/2018	4.000	158,491	-	210,000
0578432027	JACKSONVILLE	FL		06/08/2018	3.500	144,162	-	150,000
0578432028	FELLSMERE	FL		06/08/2018	4.000	190,428	-	260,000
0578432030	HONOLULU	HI		06/08/2018	5.500	557,695	-	835,000
0578432031	MORGAN HILL	CA		06/08/2018	5.000	614,280	-	720,000
0578432032	FORT LAUDERDA	FL		06/08/2018	3.000	42,987	-	205,000
0578432033	ROCK HILL	SC		06/08/2018	3.875	67,581	-	144,900
0578432034	CORONA	CA		06/08/2018	2.000	401,173	-	580,000
0578432035	HAYWARD	CA		06/08/2018	4.875	648,937	-	660,000
0578432036	DALY CITY	CA		06/08/2018	4.750	480,186	-	549,000
0578432037	PAGOSA SPRINGS	CO		06/08/2018	4.750	137,724	-	235,000
0578432038	LOS ANGELES	CA		06/08/2018	3.625	273,441	-	425,000
0578432039	SAINT PAUL	MN		06/08/2018	3.625	176,675	-	270,000
0578432040	EWA BEACH	HI		06/08/2018	4.000	299,773	-	350,000
0578432041	JOLIET	IL		06/08/2018	5.000	161,440	-	219,000
0578432042	AGOURA HILLS	CA		06/08/2018	4.125	519,095	-	555,000
0578432043	DRAPER	UT		06/08/2018	4.500	426,452	-	525,000
0578432044	SANTA PAULA (AREA)	CA		06/08/2018	4.750	465,948	-	409,000
0578432045	WILDOMAR	CA		06/08/2018	3.000	390,499	-	310,000
0578432046	FRANKTOWN	CO		06/08/2018	4.750	248,158	-	600,000
0578432047	BROADVIEW HEIGHTS	OH		06/08/2018	2.000	147,560	-	230,000
0578432048	LOS ANGELES	CA		06/08/2018	4.125	307,049	-	275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578432049	CORAL SPRINGS	FL		06/08/2018	2.000	182,855	-	360,000
0578432050	DIAMOND BAR	CA		06/08/2018	3.375	646,813	-	700,000
0578432051	COSTA MESA	CA		06/08/2018	4.625	810,613	-	1,200,000
0578432052	SAN BRUNO	CA		06/08/2018	4.000	510,543	-	770,000
0578432053	HAM LAKE	MN		06/08/2018	3.375	101,745	-	250,000
0578432054	PENNSAUKEN	NJ		06/08/2018	4.750	67,434	-	119,000
0578432055	SAN JOSE	CA		06/08/2018	3.500	469,308	-	550,000
0578432056	BRISTOL	PA		06/08/2018	4.000	131,454	-	144,000
0578432057	WATSONVILLE	CA		06/08/2018	4.125	468,955	-	463,000
0578432058	HOLLYWOOD	FL		06/08/2018	4.875	88,594	-	295,000
0578432059	REDDING	CA		06/08/2018	3.000	191,962	-	234,000
0578432060	GONZALES	CA		06/08/2018	4.375	256,800	-	311,500
0578432061	FREMONT	CA		06/08/2018	4.625	817,416	-	1,650,000
0578432062	MILLINGTON	MD		06/08/2018	4.500	125,343	-	174,000
0578432063	CORDOVA	TN		06/08/2018	4.000	149,879	-	192,000
0578432064	WAPWALLOPEN	PA		06/08/2018	6.000	99,856	-	100,000
0578432065	KEANSBURG	NJ		06/08/2018	4.100	140,230	-	141,000
0578432066	BARNSTEAD	NH		06/08/2018	7.250	141,072	-	107,000
0578432067	LAGUNA NIGUEL	CA		06/08/2018	4.500	299,008	-	325,000
0578432068	AURORA	CO		06/08/2018	2.622	270,855	-	235,000
0578432069	CANTON	MI		06/08/2018	4.000	162,333	-	265,000
0578432070	LOS ANGELES	CA		06/08/2018	4.125	352,787	-	300,000
0578432071	BOGOTA	NJ		06/08/2018	2.000	362,488	-	530,000
0578432072	ROWLAND HEIGH	CA		06/08/2018	4.000	319,063	-	339,000
0578432073	EL MONTE	CA		06/08/2018	4.000	438,496	-	500,000
0578432074	CHESTERFIELD	MI		06/08/2018	4.000	263,194	-	200,000
0578432075	MORRISVILLE	PA		06/08/2018	4.000	175,696	-	150,000
0578432076	DILLSBURG	PA		06/08/2018	4.000	132,234	-	120,000
0578432077	SANTEE	CA		06/08/2018	4.000	558,730	-	420,000
0578432078	LINDENHURST	NY		06/08/2018	3.000	200,918	-	435,000
0578432079	CHICAGO	IL		06/08/2018	4.000	423,377	-	425,000
0578432080	JACKSONVILLE	FL		06/08/2018	4.500	103,040	-	204,000
0578432081	WARMINSTER	PA		06/08/2018	4.875	312,909	-	345,000
0578432082	LAKE HELEN	FL		06/08/2018	4.000	189,966	-	172,000
0578432083	DRAPER	UT		06/08/2018	4.000	171,387	-	215,000
0578432084	COLORADO SPRINGS	CO		06/08/2018	4.000	101,417	-	185,000
0578432085	ANTIOCH	TN		06/08/2018	4.000	180,537	-	165,000
0578432086	INDIANAPOLIS	IN		06/08/2018	4.000	180,141	-	220,000
0578432087	SUNNYSIDE	WA		06/08/2018	4.875	349,592	-	312,000
0578432088	COMPTON	CA		06/08/2018	2.000	237,934	-	245,000
0578432089	NEWARK	DE		06/08/2018	4.750	250,691	-	207,000
0578432090	JAMAICA	NY		06/08/2018	4.000	348,464	-	309,900
0578432091	NASHVILLE	TN		06/08/2018	4.000	281,321	-	270,000
0578432092	ALLISON PARK	PA		06/08/2018	6.500	307,396	-	225,000
0578432093	TACOMA	WA		06/08/2018	4.000	325,816	-	239,950

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578432094	EAST GREENVILLE	PA		06/08/2018	6.000	292,210	-	245,000
0578432095	VISTA	CA		06/08/2018	2.500	416,268	-	340,000
0578432096	MEDFORD	OR		06/08/2018	2.000	219,125	-	280,000
0578432097	SPOKANE	WA		06/08/2018	4.500	130,166	-	155,000
0578432098	BRENTWOOD	CA		06/08/2018	2.000	330,301	-	645,000
0578432099	CORONA	CA		06/08/2018	3.000	644,252	-	649,000
0578432100	CHULA VISTA	CA		06/08/2018	4.000	560,631	-	485,000
0578432101	SAINT JAMES	NY		06/08/2018	4.250	691,462	-	625,000
0578432102	HOWELL	MI		06/08/2018	4.875	216,056	-	350,000
0578432103	LAUREL	MD		06/08/2018	4.000	448,435	-	450,000
0578432104	CHESAPEAKE	VA		06/08/2018	3.875	406,937	-	412,000
0578432105	CHAMPLIN	MN		06/08/2018	3.000	198,748	-	240,000
0578432106	CORAL SPRINGS	FL		06/08/2018	4.625	328,852	-	286,000
0578432107	QUEEN CREEK	AZ		06/08/2018	4.000	530,976	-	440,000
0578432108	FONTANA	CA		06/08/2018	7.250	274,797	-	325,000
0578432109	DEER PARK	NY		06/08/2018	7.250	473,163	-	360,000
0578432110	LOS ANGELES	CA		06/08/2018	2.425	273,772	-	580,000
0578432111	LOS ANGELES	CA		06/08/2018	2.000	108,997	-	520,000
0578432112	COLORADO SPRINGS	CO		06/08/2018	2.750	95,721	-	170,000
0578432113	MONROVIA	CA		06/08/2018	2.375	281,763	-	630,000
0578432114	FULLERTON	CA		06/08/2018	2.000	293,258	-	470,000
0578432115	DESERT HOT SPRINGS	CA		06/08/2018	7.015	219,031	-	226,000
0578432116	LONG BEACH	CA		06/08/2018	4.000	276,714	-	425,000
0578432117	LOS ANGELES	CA		06/08/2018	3.000	195,487	-	405,000
0578432118	JACKSON	NJ		06/08/2018	3.125	360,547	-	575,000
0578432119	LUSBY	MD		06/08/2018	4.125	176,179	-	226,000
0578432120	DOVER	OH		06/08/2018	4.875	175,539	-	150,000
0578432121	ORCHARD	WA		06/08/2018	4.625	332,117	-	345,000
0578432122	BATON ROUGE	LA		06/08/2018	3.000	217,405	-	259,000
0578432123	MIDDLEBORO	MA		06/08/2018	2.000	322,499	-	295,000
0578432124	FREDON	NJ		06/08/2018	4.000	309,564	-	310,000
0578432125	FEDERAL WAY	WA		06/08/2018	4.000	132,104	-	250,900
0578432126	NORTH PALM BEACH	FL		06/08/2018	4.750	183,005	-	177,900
0578432127	PLAINFIELD	IL		06/08/2018	4.750	218,031	-	248,000
0578432128	OLYMPIA	WA		06/08/2018	4.000	205,373	-	248,900
0578432129	CHICAGO	IL		06/08/2018	4.750	310,774	-	330,000
0578432130	CHICAGO	IL		06/08/2018	4.000	170,288	-	158,000
0578432131	WELLINGTON	FL		06/08/2018	4.125	307,959	-	360,000
0578432132	BURBANK	IL		06/08/2018	4.250	197,752	-	205,000
0578432133	RED LION	PA		06/08/2018	4.750	159,445	-	185,000
0578432134	PHOENIX	AZ		06/08/2018	4.750	138,945	-	194,000
0578432135	GARDENA	CA		06/08/2018	4.625	263,121	-	295,000
0578432136	BELLWOOD	IL		06/08/2018	3.875	142,975	-	130,000
0578432137	COLFAX	CA		06/08/2018	4.875	130,222	-	308,000
0578432138	WALKER	MI		06/08/2018	4.000	114,909	-	229,900

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578432139	FUQUAY VARINA	NC		06/08/2018	4.250	88,602	-	170,000
0578432140	NILES	IL		06/08/2018	4.250	166,583	-	370,000
0578432141	ROCKVILLE	MD		06/08/2018	4.875	267,082	-	460,000
0578432142	KENTS STORE	VA		06/08/2018	4.000	93,918	-	138,000
0578432143	HESPERIA	CA		06/08/2018	4.000	267,074	-	375,000
0578432144	PLANO	TX		06/08/2018	4.000	171,194	-	330,000
0578432145	CHICAGO	IL		06/08/2018	4.000	155,309	-	130,000
0578432146	BERWYN	IL		06/08/2018	4.625	152,819	-	177,000
0578432147	INDIO	CA		06/08/2018	3.000	169,283	-	200,000
0578432148	STERLING	VA		06/08/2018	5.000	166,273	-	260,000
0578432149	LA PUENTE	CA		06/08/2018	4.000	416,063	-	425,000
0578432150	VANCOUVER	WA		06/08/2018	3.000	275,206	-	345,000
0578432151	MESA	AZ		06/08/2018	4.875	191,115	-	210,000
0578432152	LAS CRUCES	NM		06/08/2018	1.000	106,921	-	155,000
0578432153	ENGLEWOOD	FL		06/08/2018	2.500	117,209	-	315,000
0578432154	VANCOUVER	WA		06/08/2018	3.000	68,016	-	205,000
0578432155	SYLMAR	CA		06/08/2018	4.750	268,166	-	365,000
0578432156	DUBLIN	CA		06/08/2018	4.875	441,378	-	1,120,000
0578432157	MC DONALD	TN		06/08/2018	3.875	432,156	-	510,000
0578432158	LYNNWOOD	WA		06/08/2018	2.000	294,032	-	420,000
0578432159	MESA	AZ		06/08/2018	4.000	154,390	-	169,000
0578432160	DAVIE	FL		06/08/2018	4.750	205,602	-	275,000
0578432161	ROSEVILLE	CA		06/08/2018	4.000	395,915	-	590,000
0578432162	PAINESVILLE	OH		06/08/2018	3.491	102,313	-	115,000
0578432163	PEMBROKE PINES	FL		06/08/2018	3.000	232,206	-	260,000
0578432164	ROY	WA		06/08/2018	2.000	433,436	-	500,000
0578432165	CINCINNATI	OH		06/08/2018	7.125	146,187	-	240,000
0578432166	WILMINGTON	MA		06/08/2018	4.960	364,432	-	420,000
0578432167	DUNCANSVILLE	PA		06/08/2018	2.375	183,509	-	187,900
0578432168	CONCORD	CA		06/08/2018	4.000	247,070	-	290,000
0578432169	WEST COVINA	CA		06/08/2018	2.000	240,751	-	500,000
0578432170	PUYALLUP	WA		06/08/2018	2.000	208,837	-	275,000
0578432171	SALT LAKE CITY	UT		06/08/2018	2.000	138,165	-	330,000
0578432172	FRAMINGHAM	MA		06/08/2018	2.000	165,500	-	350,000
0578432173	CAROL STREAM	IL		06/08/2018	2.500	123,661	-	175,000
0578432174	DUXBURY	MA		06/08/2018	3.000	287,520	-	380,000
0578432175	LODI	CA		06/08/2018	2.098	191,798	-	298,000
0578432176	LAWRENCE	MA		06/08/2018	1.951	329,963	-	330,000
0578432177	CHARLEMONT	MA		06/08/2018	2.000	36,263	-	100,000
0578432178	HOLLIDAYSBUR	PA		06/08/2018	3.000	55,012	-	103,000
0578432179	HANOVER	PA		06/08/2018	9.650	174,867	-	132,000
0578432180	COVINA	CA		06/08/2018	1.991	260,950	-	440,000
0578432181	HOLBROOK	MA		06/08/2018	2.000	212,243	-	450,000
0578432182	LAKE ORION	MI		06/08/2018	2.000	164,664	-	170,000
0578432183	COLLINSVILLE	IL		06/08/2018	4.000	121,618	-	198,000

SCHEDULE B - PART 2

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

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578432184	HOLLYWOOD	FL		06/08/2018	3.000	190,796	-	215,000
0578432185	BERWYN	IL		06/08/2018	5.125	164,587	-	185,000
0578432186	CHICAGO	IL		06/08/2018	4.375	194,367	-	199,000
0578432187	BERWYN	IL		06/08/2018	5.000	239,225	-	250,000
0578432188	STREAMWOOD	IL		06/08/2018	4.625	174,790	-	143,000
0578432189	ADDISON	IL		06/08/2018	3.875	119,120	-	166,000
0578432190	EAST BETHEL	MN		06/08/2018	4.000	314,821	-	420,000
0578432191	JAMUL	CA		06/08/2018	4.375	614,966	-	825,000
0578432192	PLEASANT HILL	CA		06/08/2018	2.750	740,934	-	1,015,000
0578432193	PORT ST LUCIE	FL		06/08/2018	3.000	168,741	-	215,000
0578432194	PORTOLA	CA		06/08/2018	5.000	544,884	-	836,000
0578432195	SURPRISE	AZ		06/08/2018	4.000	400,055	-	400,000
0578432196	CICERO	IL		06/08/2018	4.000	111,040	-	161,000
0578432197	BRIDGEVIEW	IL		06/08/2018	3.875	155,551	-	205,000
0578432198	FRANKLIN PARK	IL		06/08/2018	2.000	158,120	-	200,000
0578432199	FRANKLIN PARK	IL		06/08/2018	4.875	106,232	-	196,000
0578432200	CHICAGO	IL		06/08/2018	2.000	135,576	-	165,000
0578432201	PORT ST LUCIE	FL		06/08/2018	4.375	158,820	-	190,000
0578432202	FORT PIERCE	FL		06/08/2018	4.250	134,964	-	125,000
0578432203	LEHIGH ACRES	FL		06/08/2018	5.125	188,697	-	220,000
0578432204	SONORA	CA		06/08/2018	4.000	265,886	-	250,000
0578432205	REDWAY	CA		06/08/2018	3.000	238,287	-	270,000
0578432206	CHICAGO	IL		06/08/2018	4.625	92,860	-	140,000
0578432207	STREAMWOOD	IL		06/08/2018	2.000	195,327	-	239,000
0578432208	CICERO	IL		06/08/2018	4.750	184,285	-	200,000
0578432209	CHICAGO	IL		06/08/2018	4.875	101,723	-	104,000
0578432210	FAIRFIELD	OH		06/08/2018	6.000	132,250	-	170,000
0578432211	TALLAHASSEE	FL		06/08/2018	4.000	239,697	-	245,000
0578432212	BENNETT	CO		06/08/2018	2.375	389,360	-	480,000
0578432213	STROUDSBURG	PA		06/08/2018	3.260	180,569	-	233,000
0578432214	BROWNSBORO	TX		06/08/2018	5.000	286,542	-	517,000
0578432215	SEATAC	WA		06/08/2018	4.500	296,049	-	360,000
0578432216	DANVILLE	CA		06/08/2018	4.250	149,554	-	1,000,000
0578432217	MINT HILL	NC		06/08/2018	4.950	198,474	-	290,000
0578432218	MERCER	PA		06/08/2018	4.000	128,840	-	121,000
0578432219	NEWMANSTOWN	PA		06/08/2018	5.040	99,412	-	100,000
0578432220	LOS ANGELES	CA		06/08/2018	4.000	307,594	-	820,000
0578432221	SPRING LAKE	NC		06/08/2018	8.000	154,032	-	160,000
0578432222	CORDOVA	TN		06/08/2018	6.000	147,073	-	150,000
0578432223	PORT ST LUCIE	FL		06/08/2018	3.000	154,981	-	180,000
0578432224	MC CORDSVILLE	IN		06/08/2018	4.375	258,339	-	215,000
0578432225	CHULA VISTA	CA		06/08/2018	4.000	508,396	-	650,000
0578432226	CHULA VISTA	CA		06/08/2018	4.125	489,777	-	750,000
0578432227	RICHFIELD	MN		06/08/2018	4.125	160,697	-	235,000
0578432228	MARTINSVILLE	IN		06/08/2018	2.000	120,022	-	155,000
0578432229	VISALIA	CA		06/08/2018	6.000	267,394	-	250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578432230	RIVERSIDE	CA		06/08/2018	3.625	179,250	-	420,000
0578432231	SHORELINE	WA		06/08/2018	2.000	385,886	-	650,000
0578432232	NEW LENOX	IL		06/08/2018	3.750	175,266	-	220,000
0578432233	CORONA	CA		06/08/2018	7.000	241,213	-	423,000
0578432234	VERONA	PA		06/08/2018	4.000	95,620	-	110,000
0578432235	EL MONTE	CA		06/08/2018	6.000	276,859	-	449,000
0578432236	PALMDALE	CA		06/08/2018	2.000	232,004	-	300,000
0578432237	SUFFOLK	VA		06/08/2018	3.375	99,563	-	110,000
0578432238	KISSIMMEE	FL		06/08/2018	2.000	111,706	-	136,000
0578432239	BELLE PLAINE	MN		06/08/2018	2.625	180,052	-	232,000
0578432240	ELK GROVE	CA		06/08/2018	3.250	244,149	-	330,000
0578432241	RIALTO	CA		06/08/2018	2.000	200,673	-	305,000
0578432242	FRANKLIN PARK	IL		06/08/2018	2.000	138,510	-	140,000
0578432243	GOLDEN VALLEY	AZ		06/08/2018	3.750	120,313	-	116,000
0578432244	GOODYEAR	AZ		06/08/2018	6.000	137,039	-	213,000
0578432245	NASHVILLE	TN		06/08/2018	3.250	81,636	-	131,000
0578432246	CANONSBURG	PA		06/08/2018	2.000	264,193	-	330,000
0578432247	PICO RIVERA	CA		06/08/2018	2.750	311,034	-	440,000
0578432248	MERRIMACK	NH		06/08/2018	2.500	435,323	-	449,000
0578432249	JACKSONVILLE	FL		06/08/2018	2.875	109,519	-	110,000
0578432250	MERRILLVILLE	IN		06/08/2018	3.875	112,448	-	125,000
0578432251	PHILADELPHIA	PA		06/08/2018	2.000	188,000	-	215,000
0578432252	MEMPHIS	TN		06/08/2018	2.000	89,585	-	109,000
0667377489	BEND	OR		05/29/2018	3.875	861,647	-	1,065,000
0667377493	DAVIS	CA		05/29/2018	4.000	834,550	-	1,029,000
0667377514	PORTLAND	OR		05/29/2018	3.875	593,419	-	837,000
Summary Line Adj - Residential						3	-	-
Summary Line Adj - Residential						103,805	-	-
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	431,018,311	0	592,353,176
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000510151	DUBLIN	IRL		05/03/2018	2.542	5,369,952	-	8,714,626
0000510153	DUBLIN	IRL		05/03/2018	2.542	8,486,617	-	14,455,147
0000510155	DUBLIN	IRL		05/03/2018	2.542	2,367,714	-	4,054,304
0000702754	AUSTIN	TX		10/22/2015	3.690	-	92,736	9,840,956
0000702974	FORT LAUDERDALE	FL		10/25/2017	4.105	-	26,196	16,058,681
0000703008	NEW YORK	NY		04/02/2018	3.600	75,000,000	-	186,289,121
0000703020	REDWOOD CITY	CA		04/05/2018	3.650	24,000,000	-	42,268,404
0000703021	PLANO	TX		04/27/2018	3.800	8,223,685	-	17,136,247
0000703034	PASADENA	CA		04/02/2018	3.650	39,600,000	-	72,302,355
0000703040	SAN JOSE	CA		05/09/2018	3.633	34,253,294	-	51,343,283
0000703043	CHARLESTON	SC		05/23/2018	3.610	29,452,000	-	43,236,927
0000703044	SAN FRANCISCO	CA		06/26/2018	4.550	1,155,110	-	1,741,459
0000703048	SANTA MONICA	CA		06/27/2018	4.170	9,898,712	-	17,676,272
0000703051	CORONADO	CA		06/28/2018	3.800	38,267,700	-	62,863,680
0000703056	MIAMI	FL		06/21/2018	4.290	17,157,767	-	26,364,117

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0000703058	BEVERLY HILLS	CA		06/28/2018	4.200	20,787,295	-	38,898,382
0000703061	AUSTIN	TX		06/29/2018	4.090	2,752,770	-	4,968,973
0000703062	LIVINGSTON	NJ		06/29/2018	4.090	1,889,594	-	3,410,869
0000703063	NAPLES	FL		06/29/2018	4.090	1,451,546	-	2,620,158
23317#AB2	HERNDON	VA		12/31/2009	7.780	-	29	35,217,162
Summary Line Adjustment - Commercial						(4)	-	-
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	320,113,752	118,961	659,461,123
0899999. Total - Mortgages in Good Standing				XXX	XXX	874,471,407	918,961	1,493,644,350
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other								
0578373173	WHITTIER	CA		04/30/2018	6.375	390,698	-	470,000
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other				XXX	XXX	390,698	0	470,000
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure				XXX	XXX	390,698	0	470,000
3399999. Total Mortgages				XXX	XXX	874,862,105	918,961	1,494,114,350

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0000185530	Pulaski	GA		05/10/2002	04/16/2018	111,251	-	-	-	-	0	-	111,251	111,251	-	-	0
0000195161	Pottawattamie	IA		12/08/2011	04/18/2018	431,323	-	576	-	-	576	-	431,899	431,899	-	-	0
0000196120	Napa	CA		03/27/2013	03/30/2018	4,042,305	-	3,021	-	-	3,021	-	4,014,613	4,014,613	-	-	0
0000196121	Napa	CA		03/27/2013	03/30/2018	3,048,973	-	2,764	-	-	2,764	-	3,028,568	3,028,568	-	-	0
0000196641	Napa	CA		02/25/2014	03/30/2018	7,223,558	-	45,711	-	-	45,711	-	7,229,642	7,229,642	-	-	0
0000196642	Napa	CA		02/25/2014	03/30/2018	6,405,797	-	40,536	-	-	40,536	-	6,411,192	6,411,192	-	-	0
0000196730	Spink	SD		11/15/2013	04/18/2018	1,135,090	-	-	-	-	0	-	1,111,978	1,111,978	-	-	0
0000196790	Hudspeth	TX		04/30/2014	05/07/2018	6,590,680	-	29,037	-	-	29,037	-	6,578,606	6,578,606	-	-	0
0000197624	Perkins	NE		05/05/2015	05/25/2018	4,483,862	-	1,413	-	-	1,413	-	3,767,956	3,767,956	-	-	0
0000197737	Jackson	IN		07/01/2015	05/22/2018	3,152,681	-	4,321	-	-	4,321	-	2,523,465	2,523,465	-	-	0
0000197772	Napa	CA		07/10/2015	03/30/2018	439,546	-	1,833	-	-	1,833	-	436,704	436,704	-	-	0
0000197776	Napa	CA		07/10/2015	03/30/2018	331,587	-	1,383	-	-	1,383	-	329,444	329,444	-	-	0
0000198272	Napa	CA		03/31/2016	03/30/2018	970,739	-	4,306	-	-	4,306	-	965,802	965,802	-	-	0
0000198273	Napa	CA		03/31/2016	03/30/2018	860,844	-	3,819	-	-	3,819	-	856,466	856,466	-	-	0
Summary Line Adjustment ...						-	-	(60,290)	-	-	(60,290)	-		-	-	-	0
0000034135	ENGLEWOOD	CO		04/22/2016	03/14/2018	1,319,177	-	34,184	-	-	34,184	-	1,353,359	1,353,359	-	-	0
0000037390	LEOMINSTER	MA		03/24/2017	05/21/2018	292,838	-	(2,202)	-	-	(2,202)	-	290,219	290,219	-	-	0
0000041954	ALBUQUERQUE	NM		03/24/2017	05/17/2018	62,220	-	(121)	-	-	(121)	-	61,366	61,366	-	-	0
0000049650	GREENSBORO	NC		03/24/2017	03/30/2018	98,753	-	1,714	-	-	1,714	-	100,275	100,275	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0000055753	LAKELAND	FL		06/19/2015	03/10/2018	291,827	-	13,404	-	-	13,404	-	300,820	300,820	-	-	0
0000061963	HARBOR CITY	CA		03/24/2017	05/21/2018	299,259	-	8,901	-	-	8,901	-	305,365	305,365	-	-	0
0000102469	FARMINGTON HILLS	MI		11/23/2016	05/09/2018	210,009	-	(10,960)	-	-	(10,960)	-	197,725	197,725	-	-	0
0000106556	LAKE WORTH	FL		06/19/2015	05/12/2018	10,378	-	1,591	-	-	1,591	-	11,801	11,801	-	-	0
0000128024	ROLLING HILLS ES	CA		12/09/2016	05/24/2018	855,088	-	30,715	-	-	30,715	-	882,589	882,589	-	-	0
0000129959	MARYSVILLE	WA		12/09/2016	03/22/2018	146,869	-	(12,755)	-	-	(12,755)	-	133,030	133,030	-	-	0
0000136856	SAN CLEMENTE	CA		12/09/2016	03/05/2018	601,229	-	(3,737)	-	-	(3,737)	-	594,935	594,935	-	-	0
0000137270	KALAMAZOO	MI		12/09/2016	03/14/2018	1,262	-	-	-	-	0	-	1,261	1,261	-	-	0
0000137362	BEAUFORT	SC		12/09/2016	05/07/2018	134,692	-	513	-	-	513	-	133,697	133,697	-	-	0
0000137647	NORTHRIDGE	CA		12/09/2016	03/30/2018	178,185	-	(2,810)	-	-	(2,810)	-	170,668	170,668	-	-	0
0000589054	FORT WORTH	TX		08/31/2015	03/07/2018	88,936	-	(7,668)	-	-	(7,668)	-	81,268	81,268	-	-	0
0000590139	PARAMOUNT	CA		05/29/2015	05/24/2018	183,992	-	(53,666)	-	-	(53,666)	-	130,004	130,004	-	-	0
0000591160	ORLANDO	FL		10/31/2016	05/15/2018	138,727	-	21,894	-	-	21,894	-	160,621	160,621	-	-	0
0000640796	STAFFORD SPRINGS	CT		05/26/2017	05/07/2018	126,031	-	4,638	-	-	4,638	-	130,483	130,483	-	-	0
0000654985	BAKERSFIELD	CA		09/22/2016	03/15/2018	184,614	-	(10,793)	-	-	(10,793)	-	172,667	172,667	-	-	0
0000925897	WINTER HAVEN	FL		09/22/2016	04/10/2018	363,458	-	(21,017)	-	-	(21,017)	-	338,902	338,902	-	-	0
0000932215	COTO DE CAZA	CA		07/15/2015	04/06/2018	563,554	-	10,183	-	-	10,183	-	568,221	568,221	-	-	0
0000937263	ALBUQUERQUE	NM		06/24/2016	05/22/2018	48,249	-	(2,654)	-	-	(2,654)	-	28,880	28,880	-	-	0
0000942734	PUEBLO	CO		08/31/2015	04/17/2018	31,745	-	1,193	-	-	1,193	-	32,589	32,589	-	-	0
0000981267	STERLING HEIGHTS	MI		07/29/2016	05/01/2018	106,363	-	(8,923)	-	-	(8,923)	-	96,782	96,782	-	-	0
0000981456	PHILADELPHIA	PA		07/15/2015	04/10/2018	33,614	-	(2,450)	-	-	(2,450)	-	30,509	30,509	-	-	0
0001042349	CHINO HILLS	CA		05/29/2015	05/17/2018	445,199	-	4,118	-	-	4,118	-	446,779	446,779	-	-	0
0001053860	PHOENIX	AZ		11/17/2016	03/30/2018	105,965	-	12,796	-	-	12,796	-	118,165	118,165	-	-	0
0001054319	SPARKS	NV		10/31/2016	05/09/2018	66,426	-	2,380	-	-	2,380	-	68,565	68,565	-	-	0
0001055671	SANTA CLARITA	CA		10/31/2016	04/06/2018	313,723	-	10,978	-	-	10,978	-	321,742	321,742	-	-	0
0001056263	HOUSTON	TX		08/31/2015	05/31/2018	63,153	-	72	-	-	72	-	62,561	62,561	-	-	0
0001056340	ROSEMEAD	CA		04/22/2016	03/13/2018	200,088	-	83,026	-	-	83,026	-	281,966	281,966	-	-	0
0001064415	TEWKSBURY	MA		08/31/2015	03/28/2018	144,685	-	13,507	-	-	13,507	-	157,563	157,563	-	-	0
0001076522	VERNONIA	OR		11/17/2016	03/30/2018	107,108	-	6,335	-	-	6,335	-	113,169	113,169	-	-	0
0001079402	WEST PATERSON	NJ		07/29/2016	05/10/2018	34,328	-	(2,911)	-	-	(2,911)	-	31,205	31,205	-	-	0
0001082027	GRANBY	CO		07/29/2016	04/06/2018	49,389	-	(4,181)	-	-	(4,181)	-	44,603	44,603	-	-	0
0001083764	SILVER CITY	NM		06/24/2016	03/27/2018	121,016	-	(10,583)	-	-	(10,583)	-	110,245	110,245	-	-	0
0001088779	COTTONWOOD	AZ		04/22/2016	03/30/2018	107,017	-	7,687	-	-	7,687	-	114,307	114,307	-	-	0
0001090130	TOWNVILLE	SC		06/24/2016	05/29/2018	138,311	-	4,072	-	-	4,072	-	140,774	140,774	-	-	0
0001099330	WOLVERINE LK	MI		11/17/2016	05/30/2018	132,960	-	(1,433)	-	-	(1,433)	-	131,085	131,085	-	-	0
0001100024	MINNEAPOLIS	MN		08/31/2015	04/18/2018	165,798	-	13,735	-	-	13,735	-	178,934	178,934	-	-	0
0001111249	MUNCIE	IN		11/17/2016	05/31/2018	154,486	-	16,666	-	-	16,666	-	170,971	170,971	-	-	0
0001113352	TUCSON	AZ		11/17/2016	05/29/2018	102,894	-	(738)	-	-	(738)	-	101,180	101,180	-	-	0
0001116629	BONITA	CA		08/31/2015	03/27/2018	301,193	-	30,058	-	-	30,058	-	328,853	328,853	-	-	0
0001174494	FARMINGTON	NH		09/22/2016	05/10/2018	130,457	-	809	-	-	809	-	131,266	131,266	-	-	0
0001218055	GROVER BEACH	CA		11/17/2016	03/15/2018	123,452	-	29,274	-	-	29,274	-	151,980	151,980	-	-	0
0001218172	MIAMI	FL		10/01/2015	03/18/2018	127,131	-	9,683	-	-	9,683	-	97,376	97,376	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001218323	INGLEWOOD	CA		10/01/2015	05/16/2018	224,102	-	22,344	-	-	22,344	-	244,260	244,260	-	-	0
0001219436	SAN JOSE	CA		10/01/2015	05/14/2018	364,653	-	(24,838)	-	-	(24,838)	-	337,699	337,699	-	-	0
0001234721	KISSIMMEE	FL		11/17/2016	03/20/2018	26,185	-	9,434	-	-	9,434	-	35,455	35,455	-	-	0
0001237053	PERTH AMBOY	NJ		10/31/2016	04/18/2018	171,838	-	12,294	-	-	12,294	-	182,645	182,645	-	-	0
0001254654	COWICHE	WA		02/22/2017	05/30/2018	227,764	-	(7,091)	-	-	(7,091)	-	219,021	219,021	-	-	0
0001257042	DETROIT	MI		11/17/2016	03/16/2018	140,114	-	12,005	-	-	12,005	-	151,709	151,709	-	-	0
0001367005	LAS VEGAS	NV		02/22/2017	03/15/2018	104,909	-	(7,677)	-	-	(7,677)	-	95,844	95,844	-	-	0
0001369011	KIRKWOOD	NY		05/19/2017	03/21/2018	47,505	-	(511)	-	-	(511)	-	45,770	45,770	-	-	0
0001369789	MURRELLS INLET	SC		10/28/2016	03/05/2018	88,036	-	(2)	-	-	(2)	-	86,993	86,993	-	-	0
0001370089	CHESTERFIELD TWP	MI		07/19/2016	03/12/2018	57,614	-	(760)	-	-	(760)	-	53,853	53,853	-	-	0
0001370277	NEWTON	MA		07/19/2016	03/02/2018	179,481	-	471	-	-	471	-	176,455	176,455	-	-	0
0001370585	STERLING HEIGHTS	MI		07/19/2016	05/08/2018	14,661	-	(14)	-	-	(14)	-	11,973	11,973	-	-	0
0001370614	GENEVA	OH		07/19/2016	05/23/2018	10,423	-	(70)	-	-	(70)	-	6,941	6,941	-	-	0
0001370628	NEWARK	DE		07/19/2016	03/15/2018	100,526	-	1,643	-	-	1,643	-	99,581	99,581	-	-	0
0001370869	WEST NEWTON	PA		04/17/2016	03/13/2018	23,491	-	(618)	-	-	(618)	-	21,589	21,589	-	-	0
0001370883	PARMA	OH		07/19/2016	04/03/2018	32,786	-	827	-	-	827	-	27,381	27,381	-	-	0
0001371040	EASTPOINTE	MI		05/13/2016	04/02/2018	89,875	-	3,285	-	-	3,285	-	92,375	92,375	-	-	0
0001371076	WESTERLY	RI		07/19/2016	03/09/2018	127,083	-	7,635	-	-	7,635	-	133,274	133,274	-	-	0
0003422953	MIAMI BEACH	FL		10/30/2015	03/30/2018	214,262	-	2,967	-	-	2,967	-	215,146	215,146	-	-	0
0004002146	MAMMOTH LAKES	CA		10/16/2015	05/08/2018	178,495	-	3,844	-	-	3,844	-	180,679	180,679	-	-	0
0009733898	SEASIDE	CA		12/15/2015	03/22/2018	229,676	-	(6,014)	-	-	(6,014)	-	221,364	221,364	-	-	0
0012862736	ELK GROVE	CA		02/17/2017	05/18/2018	325,215	-	(12,045)	-	-	(12,045)	-	310,803	310,803	-	-	0
0015786596	MYRTLE BEACH	SC		11/16/2017	04/25/2018	112,055	-	4,741	-	-	4,741	-	116,462	116,462	-	-	0
0016183878	CERRITOS	CA		11/16/2017	04/23/2018	152,136	-	10,893	-	-	10,893	-	161,874	161,874	-	-	0
0016330771	COMPTON	CA		02/17/2017	03/09/2018	191,678	-	(4,357)	-	-	(4,357)	-	185,852	185,852	-	-	0
0016354557	LAKE WALES	FL		02/17/2017	05/08/2018	51,906	-	(1,376)	-	-	(1,376)	-	48,794	48,794	-	-	0
0016435216	SOUTH PRAIRE	WA		02/17/2017	05/01/2018	207,901	-	(13,177)	-	-	(13,177)	-	193,455	193,455	-	-	0
0016834046	STOCKTON	CA		04/29/2016	03/29/2018	100,906	-	(2,662)	-	-	(2,662)	-	97,580	97,580	-	-	0
0016923039	MARYVILLE	TN		02/17/2017	03/02/2018	102,756	-	(8,669)	-	-	(8,669)	-	93,052	93,052	-	-	0
0017050964	GLASSPORT	PA		10/27/2016	04/26/2018	31,413	-	(2,678)	-	-	(2,678)	-	29,872	-	-	(29,872)	(29,872)
0020815585	BRIDGEWATER	NJ		04/28/2017	05/09/2018	342,926	-	3,219	-	-	3,219	-	342,478	342,478	-	-	0
0020816344	DOWNERS GROVE	IL		04/28/2017	03/07/2018	433,135	-	(23,996)	-	-	(23,996)	-	406,558	406,558	-	-	0
0020816773	DALLAS	OR		04/28/2017	05/08/2018	121,640	-	(7,497)	-	-	(7,497)	-	113,253	113,253	-	-	0
0020817938	MEDINA	OH		04/28/2017	04/17/2018	93,975	-	(3,325)	-	-	(3,325)	-	90,064	90,064	-	-	0
0021002449	BOYNTON BEACH	FL		05/26/2017	04/20/2018	305,702	-	14,650	-	-	14,650	-	319,413	319,413	-	-	0
0021005806	SUNRISE	FL		05/26/2017	04/18/2018	189,390	-	5,856	-	-	5,856	-	194,613	194,613	-	-	0
0021006069	BALTIMORE	MD		05/26/2017	04/13/2018	180,982	-	21,460	-	-	21,460	-	202,442	202,442	-	-	0
0021006531	CAPE CORAL	FL		05/26/2017	04/27/2018	120,753	-	7,704	-	-	7,704	-	127,710	127,710	-	-	0
0021008594	RIVERVIEW	FL		05/26/2017	04/18/2018	138,605	-	10,051	-	-	10,051	-	148,263	148,263	-	-	0
0021010673	SALE CREEK	TN		05/26/2017	05/08/2018	206,449	-	16,957	-	-	16,957	-	222,749	222,749	-	-	0
0021013834	SEBASTIAN	FL		05/26/2017	03/26/2018	202,455	-	5,726	-	-	5,726	-	207,568	207,568	-	-	0
0021018486	KAHULUI	HI		05/26/2017	05/18/2018	312,018	-	6,373	-	-	6,373	-	317,408	317,408	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0021018569	HANOVER PARK	IL		05/26/2017	03/27/2018	183,467	-	5,675	-	-	5,675	-	188,427	188,427	-	-	0
0021018585	ROUND ROCK	TX		05/26/2017	05/14/2018	125,684	-	2,847	-	-	2,847	-	127,820	127,820	-	-	0
0021211800	INDIAN TRAIL	NC		07/06/2017	05/29/2018	87,532	-	(5,045)	-	-	(5,045)	-	81,925	81,925	-	-	0
0060081473	BURLINGTON	KY		09/21/2016	04/02/2018	98,603	-	(3,265)	-	-	(3,265)	-	92,691	92,691	-	-	0
0100045798	HAMILTON	OH		04/22/2016	05/15/2018	46,328	-	125	-	-	125	-	45,262	45,262	-	-	0
0100049453	VALLEY STREAM	NY		04/22/2016	03/05/2018	96,957	-	229	-	-	229	-	96,880	96,880	-	-	0
0101118587	CORPUS CHRISTI	TX		10/14/2016	05/03/2018	113,203	-	3,879	-	-	3,879	-	114,375	114,375	-	-	0
0225021185	SELLERSVILLE	PA		02/24/2016	04/24/2018	186,598	-	(15,972)	-	-	(15,972)	-	169,848	169,848	-	-	0
0225536730	SOUTH OZONE PARK	NY		09/16/2015	05/23/2018	4,902	-	2	-	-	2	-	3,089	3,089	-	-	0
0226275466	PORTLAND	OR		02/24/2016	04/13/2018	176,610	-	(10,474)	-	-	(10,474)	-	164,854	164,854	-	-	0
0227234360	LAS VEGAS	NV		02/24/2016	03/19/2018	291,620	-	5,023	-	-	5,023	-	295,459	295,459	-	-	0
0227234383	OAK GROVE	MN		09/16/2015	05/07/2018	131,703	-	(2,333)	-	-	(2,333)	-	127,835	127,835	-	-	0
0227235039	ALEXANDRIA	VA		09/16/2015	04/17/2018	101,199	-	(1,438)	-	-	(1,438)	-	98,725	98,725	-	-	0
0227235202	FLUSHING	NY		09/16/2015	04/27/2018	116,947	-	7,673	-	-	7,673	-	123,749	123,749	-	-	0
0227289906	PALM BEACH GARDENS	FL		09/16/2015	05/31/2018	521,742	-	627	-	-	627	-	517,272	517,272	-	-	0
0227290293	WOODLAND HILLS	CA		02/24/2016	04/05/2018	374,340	-	1,663	-	-	1,663	-	373,217	373,217	-	-	0
0227290837	AUSTIN	TX		09/16/2015	04/07/2018	75,321	-	(299)	-	-	(299)	-	74,291	74,291	-	-	0
0227315535	EVANSTON	IL		07/30/2015	04/27/2018	147,452	-	2,679	-	-	2,679	-	148,619	148,619	-	-	0
0227316150	CAVE JUNCTION	OR		07/30/2015	03/19/2018	34,621	-	26	-	-	26	-	32,109	32,109	-	-	0
0227316362	NEWPORT BEACH	CA		07/30/2015	05/23/2018	170,410	-	(315)	-	-	(315)	-	165,105	165,105	-	-	0
0227316623	SPOKANE	WA		07/30/2015	04/25/2018	77,823	-	1,819	-	-	1,819	-	76,495	76,495	-	-	0
0227316787	WASHINGTONVILLE	NY		07/30/2015	04/20/2018	74,405	-	2,777	-	-	2,777	-	75,417	75,417	-	-	0
0227316795	SHENOROCK	NY		07/30/2015	04/26/2018	72,659	-	1,588	-	-	1,588	-	72,470	72,470	-	-	0
0227316919	CHICAGO	IL		07/30/2015	03/20/2018	157,039	-	(1,572)	-	-	(1,572)	-	153,722	153,722	-	-	0
0227316973	DALLAS	TX		07/30/2015	04/09/2018	96,079	-	(6,080)	-	-	(6,080)	-	88,238	88,238	-	-	0
0228455094	PEORIA	AZ		12/21/2017	05/29/2018	251,259	-	(4,976)	-	-	(4,976)	-	244,250	244,250	-	-	0
0228827123	SAN DIEGO	CA		12/21/2017	04/21/2018	440,723	-	(38,053)	-	-	(38,053)	-	399,716	399,716	-	-	0
0229136687	EUSTIS	FL		12/21/2017	04/07/2018	315,461	-	24,517	-	-	24,517	-	339,066	339,066	-	-	0
0229269003	ROSEVILLE	CA		12/21/2017	05/24/2018	353,660	-	(3,248)	-	-	(3,248)	-	349,131	349,131	-	-	0
0229290653	HENDERSON	NV		12/21/2017	03/30/2018	196,977	-	(3,119)	-	-	(3,119)	-	191,974	191,974	-	-	0
0229290699	DANVILLE	CA		12/21/2017	03/01/2018	685,921	-	(21,974)	-	-	(21,974)	-	657,577	657,577	-	-	0
0410647710	FREMONT	CA		03/08/2017	03/29/2018	279,437	-	(434)	-	-	(434)	-	278,148	278,148	-	-	0
0411265002	READING	MA		03/08/2017	05/11/2018	273,995	-	139,974	-	-	139,974	-	413,413	413,413	-	-	0
0415276848	ANNAPOLIS	MD		03/08/2017	05/30/2018	266,269	-	(7,549)	-	-	(7,549)	-	255,967	255,967	-	-	0
0415318934	FERNDALE	MI		03/08/2017	04/02/2018	65,720	-	917	-	-	917	-	65,868	65,868	-	-	0
0415672553	AUSTIN	TX		06/23/2015	03/09/2018	64,830	-	2,700	-	-	2,700	-	64,715	64,715	-	-	0
0415896387	NEWPORT BEACH	CA		06/23/2015	05/31/2018	638,220	-	1,764	-	-	1,764	-	636,489	636,489	-	-	0
0417330261	DOWNERS GROVE	IL		07/31/2015	04/16/2018	157,673	-	1,958	-	-	1,958	-	158,051	158,051	-	-	0
0417330982	HOMER GLEN	IL		07/31/2015	03/22/2018	134,700	-	21,095	-	-	21,095	-	154,483	154,483	-	-	0
0417336054	COSTA MESA	CA		08/19/2015	03/20/2018	262,478	-	21,955	-	-	21,955	-	283,560	283,560	-	-	0
0417337685	EL PASO	TX		08/19/2015	03/29/2018	67,680	-	(5,034)	-	-	(5,034)	-	62,002	62,002	-	-	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0417413001	CHICAGO	IL		10/26/2015	04/23/2018	150,522	-	7,982	-	-	7,982	-	158,504	158,504	-	-	0
0417547303	MISSOULA	MT		12/11/2015	04/02/2018	52,134	-	(3,361)	-	-	(3,361)	-	48,404	48,404	-	-	0
0417547308	UNIONDALE	NY		12/11/2015	05/25/2018	79,520	-	(1,693)	-	-	(1,693)	-	74,869	74,869	-	-	0
0417948802	OCALA	FL		10/04/2016	05/31/2018	112,543	-	2,088	-	-	2,088	-	113,836	113,836	-	-	0
0417949237	BOUNTIFUL	UT		03/08/2017	05/03/2018	67,631	-	2,581	-	-	2,581	-	63,660	63,660	-	-	0
0417949340	EAST POINTE	MI		10/04/2016	03/15/2018	44,703	-	936	-	-	936	-	45,290	45,290	-	-	0
0417949552	AVOCA	MI		10/04/2016	05/31/2018	90,194	-	2,121	-	-	2,121	-	91,419	91,419	-	-	0
0418851485	SAN RAMON	CA		03/23/2018	03/06/2018	-	-	(18,016)	-	-	(18,016)	-	617,018	617,018	-	-	0
0418851879	BEND	OR		03/23/2018	05/23/2018	-	-	1,979	-	-	1,979	-	272,222	272,222	-	-	0
0418851907	SILVER SPRING	MD		03/23/2018	04/30/2018	-	-	4,249	-	-	4,249	-	368,522	368,522	-	-	0
0501501478	KENT	WA		10/16/2015	03/28/2018	205,553	-	4,654	-	-	4,654	-	209,278	209,278	-	-	0
0555841684	PAWLEYS ISLAND	SC		03/26/2018	05/30/2018	-	-	35,356	-	-	35,356	-	373,032	373,032	-	-	0
0555843178	PROVIDENCE	RI		03/26/2018	05/30/2018	-	-	(6,899)	-	-	(6,899)	-	137,455	137,455	-	-	0
0555845103	NEWBURGH	NY		03/26/2018	05/30/2018	-	-	3,705	-	-	3,705	-	76,474	76,474	-	-	0
0568484582	PHOENIX	AZ		04/22/2016	05/22/2018	561,831	-	(29,015)	-	-	(29,015)	-	528,242	528,242	-	-	0
0568486285	SPARKS	NV		03/26/2018	05/30/2018	-	-	(17,543)	-	-	(17,543)	-	184,241	184,241	-	-	0
0571614061	QUINCY	MA		03/26/2018	05/30/2018	-	-	(25,497)	-	-	(25,497)	-	138,149	138,149	-	-	0
0578252049	CHATHAM	MA		11/16/2017	05/02/2018	348,796	-	(15,302)	-	-	(15,302)	-	330,134	330,134	-	-	0
0578252117	SEATTLE	WA		11/16/2017	04/26/2018	362,473	-	(4,528)	-	-	(4,528)	-	356,998	356,998	-	-	0
0578261427	BOULDER	CO		05/08/2018	05/04/2018	-	-	(17,202)	-	-	(17,202)	-	805,570	805,570	-	-	0
0578317059	SUNNYVALE	CA		03/26/2018	03/01/2018	-	-	(9,427)	-	-	(9,427)	-	407,731	407,731	-	-	0
0578317093	BOSTON	MA		03/26/2018	05/30/2018	-	-	10,654	-	-	10,654	-	266,272	266,272	-	-	0
0578317133	DENVER	CO		03/26/2018	04/12/2018	-	-	7,365	-	-	7,365	-	97,909	97,909	-	-	0
0578317165	GROVEPORT	OH		03/26/2018	05/30/2018	-	-	12,837	-	-	12,837	-	120,912	120,912	-	-	0
0578317178	EVERETT	MA		03/26/2018	05/30/2018	-	-	19,556	-	-	19,556	-	289,719	289,719	-	-	0
0578317207	CAMDEN	NJ		03/26/2018	05/30/2018	-	-	(3,775)	-	-	(3,775)	-	44,520	44,520	-	-	0
0578317234	LITTLETON	CO		03/26/2018	05/11/2018	-	-	3,126	-	-	3,126	-	140,179	140,179	-	-	0
0578317235	NORTH ATTLEBORO	MA		03/26/2018	05/30/2018	-	-	11,363	-	-	11,363	-	155,864	155,864	-	-	0
0578317242	LYNN	MA		03/26/2018	05/30/2018	-	-	24,099	-	-	24,099	-	182,141	182,141	-	-	0
0578317260	NORTH PORT	FL		03/26/2018	03/01/2018	-	-	41,568	-	-	41,568	-	225,929	225,929	-	-	0
0578317263	HAZEL CREST	IL		03/26/2018	05/30/2018	-	-	4,717	-	-	4,717	-	46,379	46,379	-	-	0
0578317269	WARWICK	RI		03/26/2018	03/01/2018	-	-	1,272	-	-	1,272	-	133,483	133,483	-	-	0
0578317281	BOCA RATON	FL		03/26/2018	04/09/2018	-	-	(18)	-	-	(18)	-	25,933	25,933	-	-	0
0578373193	GLADWIN	MI		04/30/2018	05/31/2018	-	-	341	-	-	341	-	96,589	96,589	-	-	0
0597003130	FORT MYERS BCH	FL		01/13/2017	04/23/2018	432,697	-	(631)	-	-	(631)	-	427,227	427,227	-	-	0
0706224359	DALLAS	TX		06/10/2016	04/23/2018	46,198	-	(1,702)	-	-	(1,702)	-	25,867	25,867	-	-	0
0706230190	HOUSTON	TX		06/10/2016	03/30/2018	88,066	-	(7,709)	-	-	(7,709)	-	79,910	79,910	-	-	0
0706233715	FATE	TX		06/10/2016	05/15/2018	204,588	-	(17,744)	-	-	(17,744)	-	185,976	185,976	-	-	0
0706240488	EVERETT	WA		06/10/2016	05/23/2018	152,341	-	(5,254)	-	-	(5,254)	-	146,869	146,869	-	-	0
0706300712	PALM COAST	FL		06/10/2016	05/21/2018	155,069	-	(6,527)	-	-	(6,527)	-	147,540	147,540	-	-	0
0706397031	MANVEL	TX		06/10/2016	05/01/2018	173,948	-	16,295	-	-	16,295	-	189,353	189,353	-	-	0
0983762799	CARROLLTON	TX		08/02/2016	05/05/2018	113,918	-	4,971	-	-	4,971	-	118,530	118,530	-	-	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0984164771	LOS ANGELES	CA		08/02/2016	04/27/2018	158,167	-	(3,542)	-	-	(3,542)	-	153,457	153,457	-	-	0
0984400050	SAN DIEGO	CA		08/02/2016	04/16/2018	188,258	-	26,732	-	-	26,732	-	213,849	213,849	-	-	0
Summary Line Adjustment - R							-	5	-	-	5	-	65,887	-	-	(65,887)	(65,887)
0199999. Total - Mortgages Closed by Repayment						67,118,956	0	525,455	0	0	525,455	0	71,022,827	70,927,068	0	(95,759)	(95,759)
Mortgages With Partial Repayments																	
Scheduled Repayments - AG &						-	-	-	-	-	0	-	36,179,611	35,878,138	(301,473)	-	(301,473)
Scheduled Repayments - Res						-	-	-	-	-	0	-	9,365,779	9,365,779	-	-	0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	45,545,390	45,243,917	(301,473)	0	(301,473)
Mortgages Transferred																	
0000590247	CHICAGO	IL		10/30/2015	06/28/2018	60,263	-	4,311	-	-	4,311	-	64,574	64,574	-	-	0
0000937026	DENVER	NC		07/29/2016	05/25/2018	54,202	-	(2,141)	-	-	(2,141)	-	52,061	36,002	-	(16,059)	(16,059)
0001174612	LEVITTOWN	PA		04/22/2016	06/28/2018	95,146	-	19,393	-	-	19,393	-	114,538	101,338	-	(13,200)	(13,200)
0499999. Total - Mortgages Transferred						209,611	0	21,563	0	0	21,563	0	231,173	201,914	0	(29,259)	(29,259)
0599999. Total Mortgages						67,328,567	0	547,018	0	0	547,018	0	116,799,390	116,372,899	(301,473)	(125,019)	(426,492)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accel India V, L.P.	Bangalore	CYM	Accel		11/07/2016	1	-	91,875	-	1,175,125	0.390
	AEA Mezzanine (Unleveraged) Fund LP	New York	NY	AEA		03/28/2005	2	-	977	-	670,201	30.830
	AEA Mezzanine Fund II LP	New York	NY	AEA		08/28/2008	2	-	6,493	-	419,423	2.170
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2	-	401,538	-	425,315	1.250
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3	-	380,153	-	5,443,241	0.950
	AH Parallel Fund IV, L.P.	Menlo Park	CA	Andreessen Horowitz		05/08/2014	1	-	366,667	-	-	0.640
	AH Parallel Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	-	182,000	-	980,000	0.280
	AH Parallel Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	-	72,222	-	388,889	0.610
	American Industrial Partners Capital Fund IV, L.P.	San Francisco	CA	AIP		04/25/2008	3	-	1,970,713	-	244,004	4.330
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3	-	59,783	-	314,519	1.930
	American Securities Partners VII, L.P.	New York	NY	American Securities		12/10/2014	3	-	1,614,837	-	11,159,194	0.480
	Andreessen Horowitz Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	-	392,000	-	1,736,000	0.280
	Andreessen Horowitz Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	-	155,556	-	688,889	0.650
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3	-	8,747	-	429,265	4.020
	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington		07/28/2016	3	-	372,633	-	8,495,435	2.100
	Arsenal Capital Partners Fund IV LP	New York	NY	Arsenal		09/03/2015	3	-	567,856	-	4,701,808	0.660
	ASTORG VI, SLP	Paris	FRA	ASTORG		09/25/2015	3	-	485,016	-	2,335,100	0.190
	Atlas Venture Fund IX, L.P.	Wilmington	DE	Atlas Ventures		12/12/2012	1	-	311,320	-	322,642	2.470
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2	-	63,065	-	1,864,717	2.090
	Battery Ventures XII, L.P.	Boston	MA	Battery		01/16/2018	1	-	418,000	-	8,939,500	1.190
	Bayview Opportunity Domestic V, L.P.	New York	NY	Bayview Asset Management		02/01/2017		-	1,075,967	-	20,256,078	0.890
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015		-	130,355	-	1,736,520	0.320
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone		04/07/2015	3	-	12,490	-	13,967,553	0.100
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3	-	122,282	-	4,557,170	4.640
	Bridgepoint Development Capital III	London	GBR	Bridgepoint		04/25/2016	3	-	2,297,143	-	11,754,447	17.230
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3	-	22,851	-	6,558,947	1.890
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3	-	751,197	-	2,599,425	0.680
	Carlyle Global Partners, L.P.	Washington	DC	Carlyle		09/01/2016	3	-	46,905	-	15,434,237	3.260
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3	-	58,163	-	63,927	0.100
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3	-	159	-	2,238,517	0.290
	ChrysCapital VII, LLC	Mumbai	IND	ChrysCapital		06/10/2016	3	-	2,100,000	-	7,200,000	2.400
	CIP Capital Fund II, L.P.	New York	NY	CIP		02/04/2016	3	-	1,137,893	-	4,929,201	2.380
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012		-	213,605	-	1,425,571	0.490
	Clearlake Capital Partners V, L.P.	Los Angeles	CA	Clearlake Capital		10/13/2017		-	1,080,268	-	11,152,616	0.400
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3	-	54,375	-	4,416,904	0.940
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Crescent Capital Group		12/27/2011	2	-	278,134	-	2,725,411	1.620
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Crescent Capital Group		06/28/2016	2	-	504,298	-	14,494,734	2.770
	CRV XVII, L.P.	Cambridge	MA	Charles River		07/11/2017	1	-	887,500	-	8,725,000	1.160
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital Partners		09/09/2016	3	-	913,502	-	16,495,541	1.330
	Dyal Capital Partners IV, L.P.	New York	NY	Dyal Capital Partners		12/01/2017	3	2,000,000	-	-	38,000,000	0.800
	EIG Energy Fund XV, L.P.	Los Angeles	CA	EIG		11/30/2010		-	210,710	-	3,354,461	1.440
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015		-	485,388	-	5,860,489	0.280
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap		12/12/2016		-	311,728	-	22,920,854	0.360
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013		-	233,285	-	1,156,496	0.220

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Equistone Partners Europe Fund IV L.P.	London	GBR.	Equistone		11/14/2011	3	-	146,411	-	637,401	0.720
	Equistone Partners Europe Fund V L.P.	London	GBR.	Equistone		01/22/2015	3	-	632,514	-	1,381,500	0.430
	Falcon Mezzanine Partners II, LP	Needham	MA	Falcon		04/12/2005	2	-	12,405	-	235,611	7.070
	Falcon Strategic Partners III, LP	Boston	MA	Falcon		10/20/2008	2	-	15,433	-	135,539	1.140
	FFL Capital Partners IV, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3	-	225,413	-	7,680,710	1.790
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR.	Cinven		11/15/2011	3	-	19,909	-	319,159	0.120
	FountainVest China Capital Partners Fund III, L.P.	Shanghai	CHN.	FountainVest		06/30/2016	3	-	56,704	-	5,821,617	0.490
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN.	FountainVest		12/27/2012	3	-	679,302	-	1,884,164	1.120
	Francisco Partners V, L.P.	San Francisco	CA	Francisco Partners Management		09/29/2017	3	1,520,918	159,082	-	10,320,000	0.470
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3	-	87,961	-	946,380	1.550
	GarMark Partners II, L.P.	Stamford	CT	Garmark		06/22/2005	2	-	24,740	-	5,245,645	12.660
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011		-	371,251	-	2,109,317	0.250
	Great Hill Equity Partners V, L.P.	Boston	MA	Great Hill Partners		06/18/2014	1	-	286,000	-	136,500	1.070
	Great Hill Equity Partners VI, L.P.	Boston	MA	Great Hill Partners		01/15/2017	1	-	684,000	-	10,212,000	0.820
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green		02/16/2016	3	-	461,208	-	4,425,510	0.160
	Gryphon Partners 3.5, L.P.	San Francisco	CA	Gryphon		09/27/2013	3	-	72,222	-	2,561,792	2.290
	GS Mezzanine Partners V, L.P.	New York	NY	Goldman Sachs		09/26/2007	2	-	40,490	-	3,492,901	0.900
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2	-	(56,364)	-	9,614,204	2.100
	GSO Capital Opportunities Fund III LP	New York	NY	Blackstone		04/26/2016		-	3,781	-	19,962,776	0.300
	HG Capital Mercury 2 LP	London	GBR.	Hg		12/15/2016	3	68,987	32,760	-	7,296,362	1.240
	Hg Saturn L.P.	London	GBR.	Hg		03/07/2018	3	3,675,071	59,962	-	16,207,179	1.500
	HgCapital 7 A L.P.	Guernsey	GBR.	Hg		03/28/2013	3	-	(20,465)	-	420,776	0.080
	HgCapital 8 D L.P.	London	GBR.	Hg		10/27/2016	3	98,747	46,489	-	10,423,374	0.320
	Hony Capital Fund V, L.P.	Beijing	CHN.	Hony Capital		10/19/2011	3	-	63,254	-	678,756	0.590
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN.	Hony Capital		09/24/2015	3	-	59,636	-	478,912	0.240
	ICG North American Private Debt Fund LP	New York	NY	ICG		08/22/2014	2	-	913,975	-	7,030,142	2.590
	Index Ventures Growth IV	London	GBR.	Index Ventures		04/20/2018	1	-	-	-	12,000,000	1.200
	Index Ventures IX	London	GBR.	Index Ventures		04/20/2018	1	-	-	-	4,000,000	0.620
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3	-	(33,523)	-	1,737,963	1.860
	Industrial Growth Partners V, L.P.	San Francisco	CA	Industrial Growth		04/08/2016	3	-	28,168	-	10,591,614	1.760
	Inflexion Buyout Fund V Limited Partnership	London	GBR.	Inflexion		04/09/2018	3	142,719	-	-	10,421,004	0.640
	Inflexion Partnership Capital Fund II Limited Partnership	London	GBR.	Inflexion		04/09/2018	3	20,848	-	-	7,900,904	0.600
	Kleiner Perkins Caufield & Byers XVII, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	-	765,000	-	1,440,000	0.680
	Kohlberg Investors VIII, L.P.	Mount Kisco	NY	Kohlberg		07/25/2016	3	-	672,156	-	7,518,668	2.330
	KPCB Digital Growth Fund III, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	-	850,000	-	6,050,000	1.010
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Landmark		12/19/2008	3	-	30,579	-	345,690	0.450
	Lightspeed Venture Partners Select III, L.P.	Menlo Park	CA	Lightspeed		03/16/2018	1	325,000	-	-	6,175,000	1.430
	Lightspeed Venture Partners XII, L.P.	Menlo Park	CA	Lightspeed		03/28/2018	1	90,000	-	-	4,410,000	0.840
	Linzor Capital Partners II, L.P.	Santiago	CHL	Linzor		07/23/2010	3	-	216,345	-	1,175,946	4.550
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor		02/26/2015	3	-	598,546	-	3,051,697	1.010
	Linzor Capital Partners, L.P.	Santiago	CHL	Linzor		11/21/2006	3	-	56,283	-	6,421,421	28.490
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2	-	37,261	-	1,329,303	3.570
	Meritech Capital Partners VI L.P.	Palo Alto	CA	Meritech		05/07/2018	1	280,000	-	-	6,720,000	0.120
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/15/2014	3	-	29,762	-	660,233	0.730

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS.	Navis Capital Partners		09/17/2014	3	-	733,171	-	7,179,999	1.330
	New Enterprise Associates 16, L.P.	Menlo Park	CA	New Enterprise Associates		04/05/2017	1	-	900,000	-	7,375,000	0.280
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oak Tree Capital Management		02/27/2015		500,000	-	-	19,500,000	0.290
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3	-	6,732	-	1,613,512	0.330
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3	-	63,279	-	3,851,220	0.480
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Portfolio Advisors		10/04/2016	2	-	2,436,838	-	9,269,482	2.110
	PAI Europe VI-1	Paris	FRA.	PAI		07/24/2013	3	-	7,414	-	8,155,396	0.630
	Patria-Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA.	Patria		05/19/2014	3	-	182,928	-	19,955,659	1.350
	PIMCO BRAVO Fund II, L.P.	Newport Beach	CA	Pacific Investment Management Company		04/16/2013		-	(426,337)	-	2,298,553	0.080
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Platinum Equity		08/15/2007	3	-	(17,046)	-	3,304,480	0.690
	Polish Enterprise Fund VII L.P.	Warsaw	POL.	Enterprise Investors		05/17/2012	3	-	96,314	-	160,206	0.270
	Polish Enterprise Fund VIII, L.P.	Warsaw	POL.	Enterprise Investors		09/08/2017	5	-	87,579	-	12,604,493	2.320
	Primavera Capital Fund III L.P.	Hong Kong	CHN.	Primavera		02/14/2018	3	3,692,804	2,204,291	-	9,102,905	0.540
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3	-	35,948	-	2,915,766	1.200
	Quantum Energy Partners VI, L.P.	Houston	TX	Quantum		08/07/2014		-	724,516	-	6,978,573	0.630
	Quantum Energy Partners VII Co-Investment Fund, L.P.	Houston	TX	Quantum		09/01/2017		-	116,871	-	1,414,433	0.760
	Quantum Energy Partners VII, L.P.	Houston	TX	Quantum		09/01/2017		-	868,169	-	9,401,493	0.500
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Riverstone		01/12/2012		-	65,345	-	4,921,487	0.350
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008		-	50,502	-	1,657,341	0.640
	Sequoia Capital China Growth 2010 Fund, L.P.	Menlo Park	CA	Sequoia Capital		03/25/2010	1	-	247,202	-	370,808	0.880
	Sigma Prime Partners IX, L.P.	Boston	MA	Sigma Prime		05/30/2011	1	-	367,574	-	917,868	6.720
	Silver Lake Partners III, L.P.	Menlo Park	CA	Silver Lake		02/28/2007	3	-	13,104	-	2,415,533	0.210
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3	-	209,445	-	890,505	0.060
	Silver Lake Partners V, L.P.	Menlo Park	CA	Silver Lake		03/31/2017	3	1,672,749	-	-	21,054,524	0.200
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN.	Southern Cross		05/14/2010	3	-	212,987	-	584,243	1.200
	Terra Firma Capital Partners III, L.P.	London	GBR.	Terra Firma		11/16/2006	3	-	17,986	-	168,404	0.750
	The Baring Asia Private Equity Fund VII, L.P.	Hong Kong	CHN.	Baring Asia		06/04/2018	3	-	-	-	25,000,000	0.450
	The Resolute Fund II, L.P.	New York	NY	The Jordan Company		05/31/2007	3	-	18,812	-	1,229,448	0.380
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3	-	571,025	-	1,276,940	0.360
	The Veritas Capital Fund IV, L.P.	New York	NY	Veritas		05/24/2010	3	-	765,355	-	648,860	1.280
	The Veritas Capital Fund V, L.P.	New York	NY	Veritas		06/23/2014	3	-	213,333	-	218,243	0.500
	The Veritas Capital Fund VI, L.P.	New York	NY	Veritas		12/08/2016	3	-	899,735	-	10,446,156	0.340
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2	-	63,739	-	340,144	1.220
	Tower Three Partners Fund II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014		-	1,426,865	-	341,429	3.540
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM.	Towerbrook		02/05/2013	3	-	1,153,795	-	5,966,990	0.550
	TPG Asia VI, L.P.	Fort Worth	TX	TPG - Asia		02/01/2013	3	-	231,631	-	2,660,160	0.420
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3	-	41,305	-	1,111,533	0.710
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital		09/12/2016	3	-	2,600,127	-	8,088,957	0.330
	VIP III LP	London	GBR.	Vitruvian		06/20/2017	3	-	758,157	-	8,967,381	0.310
	WIN 7, L.P.	New York	NY	Blackstone		03/30/2007	3	-	9,285	-	766,248	21.610
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								14,087,843	47,136,275	0	719,489,408	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Euro TI Investments LLC	Hartford	CT	Citicorp Life Investments LLC		12/01/2004		-	140	-	-	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	140	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	p001149 MetLife Core Property Fund, LP - MLUS	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013		-	2,272,740	-	-	9.010
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,272,740	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	p001156 MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015		-	9,790,486	-	-	11.670
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	9,790,486	0	0	XXX
4499999. Subtotal - Unaffiliated								14,087,843	59,199,501	0	719,489,408	XXX
4599999. Subtotal - Affiliated								0	140	0	0	XXX
4699999. Totals								14,087,843	59,199,641	0	719,489,408	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	VARIOUS	GBR	Revolving Lines of Credit	01/27/2016	06/30/2018	341,218	-	-	-	-	0	-	341,218	315,969	(25,249)	-	(25,249)	-
	0000702783 Hillcrest Community	CLARKS GROVE	MA	Revolving Lines of Credit	01/29/2016	06/30/2018	2,398	-	-	-	-	0	-	2,398	2,398	-	-	0	-
	0000702808 Oak Hill	TAUNTON	NY	Revolving Lines of Credit	04/13/2016	06/30/2018	15,723	-	-	-	-	0	-	15,723	15,723	-	-	0	-
	0000702860 Colonial Estates	TAUNTON	MA	Revolving Lines of Credit	09/27/2016	06/30/2018	16,466	-	-	-	-	0	-	16,466	16,466	-	-	0	-
	0000702917 Town & Country Estates Cooperative Corpo	PLYMOUTH	MA	Revolving Lines of Credit	04/28/2017	06/30/2018	8,754	-	-	-	-	0	-	8,754	8,754	-	-	0	-
	0000702924 Park Place MHC	PEABODY	IL	Revolving Lines of Credit	05/25/2017	06/30/2018	3,354	-	-	-	-	0	-	3,354	3,354	-	-	0	-
	0000702982 Zumbro Ridge Estates	ROCHESTER	NY	Revolving Lines of Credit	11/20/2017	06/30/2018	3,080	-	-	-	-	0	-	3,080	3,080	-	-	0	-
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							390,993	0	0	0	0	0	0	390,993	365,744	(25,249)	0	(25,249)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advent Latin American Private Equity Fund V-D Limited Partnership	Mexico City	MEX	Normal distributions and/or adjustments	07/23/2009	06/30/2018	382,500	-	-	-	-	0	-	382,500	382,500	-	-	0	-
	AEA Mezzanine (Unleveraged) Fund LP	New York	NY	Normal distributions and/or adjustments	03/28/2005	06/30/2018	141,246	-	-	-	-	0	-	141,246	141,246	-	-	0	-
	AEA Mezzanine Fund II LP	New York	NY	Normal distributions and/or adjustments	08/28/2008	06/30/2018	10,909	-	-	-	-	0	-	10,909	10,909	-	-	0	-
	AEA Mezzanine Fund III LP	New York	NY	Normal distributions and/or adjustments	03/15/2013	06/30/2018	769,274	-	-	-	-	0	-	769,274	769,274	-	-	0	-
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Normal distributions and/or adjustments	02/02/2010	06/30/2018	1,213,145	-	-	-	-	0	-	1,213,145	1,213,145	-	-	0	-
	Audax Mezzanine Fund III, L.P.	New York	NY	Normal distributions and/or adjustments	12/10/2009	06/30/2018	1,999	-	-	-	-	0	-	1,999	1,999	-	-	0	-
	Avenue Special Situations Fund V, L.P.	New York	NY	Liquidated	11/14/2007	03/19/2018	-	-	-	-	-	0	-	-	-	-	-	0	258,197
	Blum Strategic Partners II, L.P.	San Francisco	CA	Liquidated	05/04/2001	03/14/2018	-	-	-	-	-	0	-	-	-	-	-	0	9,257
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Normal distributions and/or adjustments	09/13/2001	06/30/2018	-	-	-	-	-	0	-	-	-	-	-	0	-
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	03/24/2011	06/30/2018	25,865	-	-	-	-	0	-	25,865	25,865	-	-	0	-
	Carlyle Partners V, L.P.	Washington	DC	Normal distributions and/or adjustments	05/30/2007	06/30/2018	464,309	-	-	-	-	0	-	464,309	464,309	-	-	0	-
	Clearlake Capital Partners V, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	10/13/2017	06/30/2018	3,444	-	-	-	-	0	-	3,444	3,444	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/27/2011	06/30/2018	1,039,821	-	-	-	-	0	-	1,039,821	1,039,821	-	-	0	-
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	06/28/2016	06/30/2018	199,364	-	-	-	-	0	-	199,364	199,364	-	-	0	-
	CRP XI Annex Fund, LP	Waltham	MA	Normal distributions and/or adjustments	02/22/2008	06/30/2018	18,345	-	-	-	-	0	-	18,345	18,345	-	-	0	-
	CVC Capital Partners VI (A) L.P.	London	GBR	Normal distributions and/or adjustments	06/28/2013	06/30/2018	54,235	-	-	-	-	0	-	54,235	54,235	-	-	0	-
	DW Catalyst Onshore Fund, LP	New York	NY	Normal distributions and/or adjustments	06/27/2013	06/30/2018	125,358	-	-	-	-	0	-	125,358	125,358	-	-	0	-
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	10/05/2007	06/30/2018	31,134	-	-	-	-	0	-	31,134	31,134	-	-	0	-
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	11/30/2010	06/30/2018	904,736	-	-	-	-	0	-	904,736	904,736	-	-	0	-
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Normal distributions and/or adjustments	12/15/2010	06/30/2018	74,295	-	-	-	-	0	-	74,295	74,295	-	-	0	-
	Equistone Partners Europe Fund IV L.P.	London	GBR	Normal distributions and/or adjustments	11/14/2011	06/30/2018	2,354,398	-	-	-	-	0	-	2,354,398	2,354,398	-	-	0	-
	Falcon Mezzanine Partners II, LP	Needham	MA	Normal distributions and/or adjustments	04/12/2005	06/30/2018	306,300	-	-	-	-	0	-	306,300	306,300	-	-	0	-
	Falcon Strategic Partners III, LP	Boston	MA	Normal distributions and/or adjustments	10/20/2008	06/30/2018	532,547	-	-	-	-	0	-	532,547	532,547	-	-	0	-
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	Normal distributions and/or adjustments	12/27/2012	06/30/2018	949,899	-	-	-	-	0	-	949,899	949,899	-	-	0	-
	FPG International Holdings,L.P.	Foster City	CA	Liquidated	03/27/2000	01/12/2018	-	-	-	-	-	0	-	-	-	-	-	0	(341,138)
	Francisco Partners Agility, L.P.	San Francisco	CA	Normal distributions and/or adjustments	09/08/2016	06/30/2018	1,051,404	-	-	-	-	0	-	1,051,404	1,051,404	-	-	0	-
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Normal distributions and/or adjustments	12/06/2007	06/30/2018	224,472	-	-	-	-	0	-	224,472	224,472	-	-	0	-
	GarMark Partners II, L.P.	Stamford	CT	Normal distributions and/or adjustments	06/22/2005	06/30/2018	1,166,734	-	-	-	-	0	-	1,166,734	1,166,734	-	-	0	-
	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	10/18/2011	06/30/2018	357,560	-	-	-	-	0	-	357,560	357,560	-	-	0	-
	Green Equity Investors VII, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	02/16/2016	06/30/2018	18,308	-	-	-	-	0	-	18,308	18,308	-	-	0	-
	GS Mezzanine Partners V, L.P.	New York	NY	Normal distributions and/or adjustments	09/26/2007	06/30/2018	264,618	-	-	-	-	0	-	264,618	264,618	-	-	0	-
	GSO Capital Opportunities Fund II L.P.	New York	NY	Normal distributions and/or adjustments	05/09/2011	06/30/2018	(119,344)	-	-	-	-	0	-	(119,344)	(119,344)	-	-	0	-
	GSO Capital Opportunities Fund III LP	New York	NY	Normal distributions and/or adjustments	04/26/2016	06/30/2018	(38,996)	-	-	-	-	0	-	(38,996)	(38,996)	-	-	0	-
	GSO Special Situations Fund, LP	New York	NY	Normal distributions and/or adjustments	09/01/2006	06/30/2018	105,464	-	-	-	-	0	-	105,464	105,464	-	-	0	-
	ICG North American Private Debt Fund LP	New York	NY	Normal distributions and/or adjustments	08/22/2014	06/30/2018	7,442	-	-	-	-	0	-	7,442	7,442	-	-	0	-
	Industrial Growth Partners V, L.P.	San Francisco	CA	Normal distributions and/or adjustments	04/08/2016	06/30/2018	1,683,129	-	-	-	-	0	-	1,683,129	1,683,129	-	-	0	-
	King Street Capital, L.P.	New York	NY	Normal distributions and/or adjustments	06/01/2008	06/30/2018	707,465	-	-	-	-	0	-	707,465	707,465	-	-	0	-
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal distributions and/or adjustments	12/19/2008	06/30/2018	241,517	-	-	-	-	0	-	241,517	241,517	-	-	0	-
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Normal distributions and/or adjustments	04/30/2013	06/30/2018	506,670	-	-	-	-	0	-	506,670	506,670	-	-	0	-
	Medical Science Partners II, L.P.	Framingham	MA	Residual Activity	04/18/1994	04/16/2009	-	-	-	-	-	0	-	-	-	-	-	0	291,993
	Meritech Capital Partners IV, L.P.	Palo Alto	CA	Normal distributions and/or adjustments	09/29/2010	06/30/2018	1,060,148	-	-	-	-	0	-	1,060,148	1,060,148	-	-	0	-
	Nautic Partners VII, L.P.	Providence	RI	Normal distributions and/or adjustments	10/15/2014	06/30/2018	106,712	-	-	-	-	0	-	106,712	106,712	-	-	0	-
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal distributions and/or adjustments	11/02/2007	06/30/2018	142,518	-	-	-	-	0	-	142,518	142,518	-	-	0	-
	Oak Investment Partners X, Limited Partnership	Westport	CT	Normal distributions and/or adjustments	12/01/2000	06/30/2018	20,088	-	-	-	-	0	-	20,088	20,088	-	-	0	-
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/10/2009	06/30/2018	341,452	-	-	-	-	0	-	341,452	341,452	-	-	0	-
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Normal distributions and/or adjustments	10/04/2016	06/30/2018	1,225,038	-	-	-	-	0	-	1,225,038	1,225,038	-	-	0	-
	Partners Group Secondary 2006, L.P.	Guernsey	GBR	Normal distributions and/or adjustments	03/10/2006	06/30/2018	1,634,413	-	-	-	-	0	-	1,634,413	1,634,413	-	-	0	-
	Quantum Energy Partners VII, L.P.	Houston	TX	Normal distributions and/or adjustments	09/01/2017	06/30/2018	(2,885)	-	-	-	-	0	-	(2,885)	(2,885)	-	-	0	-
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Normal distributions and/or adjustments	05/02/2008	06/30/2018	2,170,352	-	-	-	-	0	-	2,170,352	2,170,352	-	-	0	-
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Normal distributions and/or adjustments	04/03/2014	06/30/2018	54,041	-	-	-	-	0	-	54,041	54,041	-	-	0	-
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Normal distributions and/or adjustments	05/14/2010	06/30/2018	165,728	-	-	-	-	0	-	165,728	165,728	-	-	0	-
	Taconic Opportunity Fund L.P.	New York	NY	Residual Activity	05/26/2010	03/27/2017	-	-	-	-	-	0	-	-	-	-	-	0	40,903
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/14/2007	06/30/2018	2,157,775	-	-	-	-	0	-	2,157,775	2,157,775	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Terra Firma Capital Partners III, L.P.	London	GBR	Normal distributions and/or adjustments	11/16/2006	06/30/2018	2,044,773	-	-	-	-	0	-	2,044,773	2,044,773	-	-	0	-
	The Veritas Capital Fund IV, L.P.	New York	NY	Normal distributions and/or adjustments	05/24/2010	06/30/2018	3,655,024	-	-	-	-	0	-	3,655,024	3,655,024	-	-	0	-
	TPG Asia VI, L.P.	Fort Worth	TX	Normal distributions and/or adjustments	02/01/2013	06/30/2018	207,132	-	-	-	-	0	-	207,132	207,132	-	-	0	-
	Trident V, L.P.	Greenwich	CT	Normal distributions and/or adjustments	02/26/2010	06/30/2018	1,531,976	-	-	-	-	0	-	1,531,976	1,531,976	-	-	0	-
	Trident VII, L.P.	Greenwich	CT	Normal distributions and/or adjustments	09/12/2016	06/30/2018	2,721	-	-	-	-	0	-	2,721	2,721	-	-	0	-
	Turiya Fund LP	Hong Kong	CHN	Normal distributions and/or adjustments	02/25/2014	06/30/2018	1,122,966	-	-	-	-	0	-	1,122,966	1,122,966	-	-	0	-
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							33,419,538	0	0	0	0	0	0	33,419,538	33,419,538	0	0	0	259,212
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Brighthouse Renewables Holding, LLC	New York	NY	Normal distributions and/or adjustments	02/05/2010	06/30/2018	(200)	-	-	-	-	0	-	(200)	(200)	-	-	0	-
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							(200)	0	0	0	0	0	0	(200)	(200)	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000433 Crow Family Holdings Realty Partners LP	New York	NY	Residual Activity	02/27/1998	06/28/2016		(285,331)	-	-	-	(285,331)	-	(285,331)	(285,331)	-	-	0	285,331
	p000561 Carlton Arms Of Bradenton LLP	Bradenton	FL	FLF Holdings	10/31/2003	03/08/2018	-	-	-	-	-	0	-	-	-	-	-	0	1,183,453
	p000651 Morgan Stanley Real Estate Fund VI International T	New York	NY	Normal distributions and/or adjustments	06/06/2007	06/30/2018	79,237	-	-	-	-	0	-	79,237	193,993	-	114,756	114,756	-
	p000652 Blackstone Real Estate Partners, VI L.P.	New York	NY	Normal distributions and/or adjustments	06/27/2007	06/30/2018	755,625	-	-	-	-	0	-	755,625	755,625	-	-	0	-
	p000790 Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal distributions and/or adjustments	06/30/2010	06/30/2018	(13,799)	-	-	-	-	0	-	(13,799)	(13,799)	-	-	0	-
	p000905 Trophy Property Dev LP - 14000	Grand Cayman, Cayman Islands	CYM	Normal distributions and/or adjustments	04/15/2008	06/30/2018	36,266	-	-	-	-	0	-	36,266	36,266	-	-	0	-
	p001149 MetLife Core Property Fund, LP - MLUS	Morristown	NJ	Normal distributions and/or adjustments	11/01/2013	06/30/2018	2,272,740	-	-	-	-	0	-	2,272,740	2,272,740	-	-	0	-
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,130,069	(285,331)	0	0	0	(285,331)	0	2,844,738	2,959,494	0	114,756	114,756	1,468,784
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p000861 Entity 94330 Brighthouse Connecticut Properties Ventures LLC	Wilmington	DE	Normal distributions and/or adjustments	04/16/2007	06/30/2018	42,109	-	-	-	-	0	-	42,109	-	-	(42,109)	(42,109)	-
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							42,109	0	0	0	0	0	0	42,109	0	0	(42,109)	(42,109)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	p000952 Mortgage Fund IVc, LP	Coral Gables	FL	Normal distributions and/or adjustments	12/12/2012	06/30/2018	1,900,990	-	-	-	-	0	-	1,900,990	1,900,990	-	-	0	-
	p001156 MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	Normal distributions and/or adjustments	10/02/2015	06/30/2018	1,691,674	-	-	-	-	0	-	1,691,674	1,691,674	-	-	0	-
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							3,592,664	0	0	0	0	0	0	3,592,664	3,592,664	0	0	0	0
Surplus Debentures - Unaffiliated																			
023138 AA 8	AMBAC ASSURANCE CORPORATION	New York	NY	Normal distributions and/or adjustments	02/12/2018	06/30/2018	109	-	(115)	-	-	(115)	-	(6)	-	-	6	6	704
2399999. Total - Surplus Debentures - Unaffiliated							109	0	(115)	0	0	(115)	0	(6)	0	0	6	6	704
Any Other Class of Asset - Unaffiliated																			
	General Deal	New York	NY	Normal distributions and/or adjustments	01/01/1990	06/30/2018	9	-	-	-	-	0	-	9	9	-	-	0	-
4299999. Total - Any Other Class of Asset - Unaffiliated							9	0	0	0	0	0	0	9	9	0	0	0	0
4499999. Subtotal - Unaffiliated							40,533,382	(285,331)	(115)	0	0	(285,446)	0	40,247,936	40,337,449	(25,249)	114,762	89,513	1,728,700
4599999. Subtotal - Affiliated							41,909	0	0	0	0	0	0	41,909	(200)	0	(42,109)	(42,109)	0
4699999. Totals							40,575,291	(285,331)	(115)	0	0	(285,446)	0	40,289,845	40,337,249	(25,249)	72,653	47,404	1,728,700

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2018	Interest Capitalization		94,173	94,173		1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2018	Interest Capitalization		40,915	40,915		1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		06/01/2018	Interest Capitalization		39,212	39,212		1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		04/01/2018	Interest Capitalization		32,682	32,682		1
38379W D9 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2018	Interest Capitalization		12,034	12,034		1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		06/01/2018	Interest Capitalization		26,716	26,716		1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		06/01/2018	Interest Capitalization		94,829	94,829		1
38380B EV 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2018	Interest Capitalization		46,708	46,708		1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		03/21/2018	Various		149,581	115,446	682	1
912803 EP 4	UNITED STATES TREASURY 0.000% 08/15/45		05/29/2018	Brighthouse Reinsurance BR4		82,464,843	186,000,000		1
912810 RS 9	UNITED STATES TREASURY 2.500% 05/15/46		05/29/2018	Brighthouse Reinsurance BR4		42,828,750	47,000,000	44,701	1
912810 SA 7	UNITED STATES TREASURY 3.000% 02/15/48		04/26/2018	Various		14,757,067	15,000,000	74,171	1
912828 2R 0	UNITED STATES TREASURY 2.250% 08/15/27		05/29/2018	Brighthouse Reinsurance BR4		23,925,781	25,000,000	160,048	1
912828 3F 5	UNITED STATES TREASURY 2.250% 11/15/27		05/29/2018	Brighthouse Reinsurance BR4		73,607,188	77,000,000	65,910	1
912828 4C 1	UNITED STATES TREASURY 2.250% 03/31/20		04/13/2018	JP MORGAN SECURITIES LTD LDN		49,892,678	50,000,000	49,180	1
912828 4D 9	UNITED STATES TREASURY 2.500% 03/31/23		04/24/2018	WELLS FARGO & CO		98,476,763	100,000,000	170,765	1
912828 4L 1	UNITED STATES TREASURY 2.750% 04/30/23		05/16/2018	HSBC SECURITIES		19,837,540	20,000,000	25,408	1
0599999. Total - Bonds - U.S. Government						406,327,460	520,502,715	590,865	XXX
Bonds - All Other Government									
000000 00 0	EGYPT ARAB REPUBLIC OF 4.750% 04/16/26	B	04/09/2018	DEUTSCHE BANK AG LONDON		3,077,750	3,077,750		4FE
035198 AB 6	ANGOLA REPUBLIC OF 8.250% 05/09/28	C	05/02/2018	GOLDMAN SACHS & COMPANY		2,799,636	2,800,000		4FE
035198 AC 4	ANGOLA REPUBLIC OF 9.375% 05/08/48	C	05/02/2018	GOLDMAN SACHS & COMPANY		999,760	1,000,000		4FE
536878 AG 6	LITHUANIA REPUBLIC OF 6.625% 02/01/22	D	05/30/2018	DEUTSCHE BANK AG LONDON		4,636,800	4,200,000	92,750	1FE
760942 BB 7	URUGUAY ORIENTAL REPUBLIC OF 4.375% 10	D	05/02/2018	DEUTSCHE BANK AG LONDON		2,002,000	2,000,000	1,701	2FE
80413T AJ 8	SAUDI ARABIA KINGDOM OF 5.000% 04/17/4	D	04/10/2018	HSBC SECURITIES		2,934,780	3,000,000		1FE
836205 AY 0	SOUTH AFRICA REPUBLIC OF 5.875% 06/22/	D	05/15/2018	DEUTSCHE BANK AG LONDON		4,999,600	5,000,000		3FE
836205 AZ 7	SOUTH AFRICA REPUBLIC OF 6.300% 06/22/	D	05/15/2018	DEUTSCHE BANK AG LONDON		1,499,865	1,500,000		3FE
900123 CQ 1	TURKEY REPUBLIC OF 6.125% 10/24/28	D	05/10/2018	NOMURA SECURITIES INTERNATIONA		6,655,000	7,000,000	21,267	3FE
1099999. Total - Bonds - All Other Government						29,605,191	29,577,750	115,718	XXX
Bonds - U.S. States, Territories and Possessions									
452151 LF 8	ILLINOIS STATE OF 5.100% 06/01/33		05/22/2018	Various		7,013,775	7,500,000	157,250	2FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						7,013,775	7,500,000	157,250	XXX
Bonds - U.S. Political Subdivisions of States									
915115 8F 9	UNIVERSITY OF TEXAS PERMANENT 3.376% 0		06/28/2018	BANK OF AMERICA N.A.		930,030	1,000,000	94	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						930,030	1,000,000	94	XXX
Bonds - U.S. Special Revenue and Special Assessment									
13077D BY 7	CALIFORNIA STATE UNIVERSITY 3.899% 11/		04/27/2018	Various		3,285,307	3,350,000		1FE
3128MJ 3T 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/28/2018	MORGAN STANLEY & CO		(10,694)	(10,412)	(13)	1
3132L9 UE 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/20/2018	JP MORGAN SECURITIES LTD LDN		4,550,218	4,467,157	5,460	1
3132XC SA 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/21/2018	GOLDMAN SACHS & COMPANY		10,168,237	9,937,652	27,605	1
3132XX 4R 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		05/10/2018	MORGAN STANLEY & CO		4,380,689	4,287,077	6,192	1
3132XY RR 0	FEDERAL HOME LOAN MORTGAGE COR 4.500%		05/21/2018	WELLS FARGO & CO		22,283,134	21,461,559	61,702	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		04/01/2018	Interest Capitalization		7,215	7,215		1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		06/01/2018	Interest Capitalization		70,502	70,502		1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		06/01/2018	Interest Capitalization		71,856	71,856		1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		06/01/2018	Interest Capitalization		198,613	198,613		1

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3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		06/01/2018	Interest Capitalization		24,394	24,394		1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		06/01/2018	Interest Capitalization		179,587	179,587		1
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		06/01/2018	Interest Capitalization		10,698	10,698		1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		06/01/2018	Interest Capitalization		40,078	40,078		1
3136AS XB 7	FANNIE MAE FNMA_16-43 3.000% 07/01/46		06/01/2018	Interest Capitalization		38,144	38,144		1
3136AT PS 7	FANNIE MAE FNMA_16-59 3.250% 09/01/46		06/01/2018	Interest Capitalization		94,343	94,343		1
3136AY EW 9	FANNIE MAE FNMA_17-83 3.000% 10/01/47		06/01/2018	Interest Capitalization		7,632	7,632		1
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		06/01/2018	Interest Capitalization		141,275	141,275		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		06/01/2018	Interest Capitalization		73,213	73,213		1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		06/01/2018	Interest Capitalization		118,409	118,409		1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		06/01/2018	Interest Capitalization		187,430	187,430		1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		06/01/2018	Interest Capitalization		44,450	44,450		1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018	Interest Capitalization		41,335	41,335		1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Interest Capitalization		102,725	102,725		1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		04/01/2018	Interest Capitalization		6,153	6,153		1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		06/01/2018	Interest Capitalization		41,232	41,232		1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Interest Capitalization		54,364	54,364		1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		06/01/2018	Interest Capitalization		76,981	76,981		1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		06/01/2018	Interest Capitalization		30,778	30,778		1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		06/01/2018	Interest Capitalization		167,584	167,584		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		06/01/2018	Interest Capitalization		49,232	49,232		1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		06/01/2018	Interest Capitalization		88,213	88,213		1
3137BQ 6W 2	FREDDIE MAC FHLMC_4590 3.500% 06/01/46		06/01/2018	Interest Capitalization		99,151	99,151		1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		06/01/2018	Interest Capitalization		6,520	6,520		1
3137BQ PF 8	STRU VS-1796 3.000% 03/18/45		06/01/2018	Interest Capitalization		25,187	25,187		1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		05/01/2018	Interest Capitalization		15,985	15,985		1
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		06/01/2018	Interest Capitalization		517,523	517,523		1
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/03/2018	JP MORGAN SECURITIES LTD LDN		10,477,422	10,250,000	14,806	1
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/21/2018	GOLDMAN SACHS & COMPANY		4,834,215	4,718,825	13,108	1
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2018	BNP PARIBAS		4,487,969	4,397,275	6,352	1
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/21/2018	BNP PARIBAS		32,506,905	31,960,088	81,676	1
3140Q8 MU 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/28/2018	BANK OF AMERICA N.A.		6,894,145	6,799,850	18,511	1
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/21/2018	JP MORGAN SECURITIES LTD LDN		16,291,857	15,933,965	40,720	1
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/19/2018	MORGAN STANLEY & CO		16,271,400	15,921,866	19,460	1
3140Q9 EW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/28/2018	MORGAN STANLEY & CO		8,108,750	8,000,000	21,778	1
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/17/2018	MORGAN STANLEY & CO		9,925,395	9,823,704	13,098	1
544652 6E 5	LOS ANGELES CALIF WASTEWTR SYS 5.713%		06/25/2018	GOLDMAN SACHS & COMPANY		1,102,878	900,000	3,713	1FE
626207 YS 7	GEORGIA MUNICIPLE ELEC AUTH 7.055% 04/		06/15/2018	GOLDMAN SACHS & COMPANY		8,028,643	6,755,000	92,532	1FE
677632 G8 8	OHIO STATE UNIVERSITY 3.798% 12/01/46		04/23/2018	CITIGROUP GLOBAL MARKETS INC/		1,528,740	1,570,000	23,851	1FE
837151 FV 6	SOUTH CAROLINA PUBLIC SERVICE 4.551% 1		05/22/2018	GOLDMAN SACHS & COMPANY		2,541,300	2,500,000	54,675	1FE
837151 RW 1	SOUTH CAROLINA PUBLIC SERVICE 2.388% 1		04/19/2018	GOLDMAN SACHS & COMPANY		936,860	1,000,000	9,419	1FE
882117 3E 2	TEXAS A & M UNIV PERM UNIV FD 2.900% 0		05/15/2018	MORGAN STANLEY & CO		498,195	530,000	5,806	1FE
88213A HR 9	TEXAS A & M UNIVERSITY 3.381% 05/15/29		05/14/2018	MORGAN STANLEY & CO		1,469,715	1,500,000	141	1FE
91412G QK 4	UNIVERSITY OF CALIFORNIA 3.380% 05/15/		06/14/2018	BANK OF AMERICA N.A.		971,040	1,000,000	3,098	1FE
91412G XW 0	REGENTS OF THE UNIVERSITY OF C 4.059%		05/07/2018	PIPER JAFFRAY		1,318,941	1,300,000	25,504	1FE
91412H BP 7	REGENTS OF THE UNIVERSITY OF C 3.762%		05/23/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000		1FE

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91412H BQ 5	REGENTS OF THE UNIVERSITY OF C 3.812%		05/23/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000		1FE
91412H BR 3	REGENTS OF THE UNIVERSITY OF C 3.912%		05/23/2018	BANK OF AMERICA N.A.		3,000,000	3,000,000		1FE
91412H DS 9	REGENTS OF THE UNIVERSITY OF C 4.006%		05/24/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000		1FE
91412H DT 7	REGENTS OF THE UNIVERSITY OF C 4.046%		05/24/2018	BANK OF AMERICA N.A.		1,500,000	1,500,000		1FE
91412H DU 4	REGENTS OF THE UNIVERSITY OF C 4.086%		05/24/2018	BANK OF AMERICA N.A.		1,000,000	1,000,000		1FE
91412H DV 2	REGENTS OF THE UNIVERSITY OF C 4.126%		05/24/2018	BANK OF AMERICA N.A.		500,000	500,000		1FE
914245 BQ 7	UNIVERSITY OF DELAWARE 4.071% 11/01/50		04/13/2018	BARCLAYS CAPITAL INC.		2,559,425	2,500,000	1,414	1FE
914713 K6 8	UNIVERSITY OF NORTH CAROLINA-C 3.847%		05/14/2018	MESIROW FINANCIAL		1,012,200	1,000,000	17,632	1FE
914713 P2 2	UNIVERSITY OF NORTH CAROLINA-C 3.327%		06/26/2018	BANK OF AMERICA N.A.		2,375,775	2,500,000	6,238	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						193,429,463	188,984,408	574,478	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	AFFINITY GAMING LLC 07/01/23		05/22/2018	ROYAL BANK OF SCOTLAND		4,452,455	4,435,820		4FE
000000 00 0	AGNICO-EAGLE MINES LTD. 4.630% 04/05/3	A	04/05/2018	CITIBANK N.A.		20,000,000	20,000,000		2FE
000000 00 0	ALERIS INTERNATIONAL INC TL +L475		06/27/2018	DEUTSCHE BANK SECURITIES INC.		1,089,000	1,100,000		4FE
000000 00 0	ALTRAN TECHNOLOGIES SA TL +L275	D	05/04/2018	GOLDMAN SACHS & COMPANY		997,500	1,000,000		3FE
000000 00 0	APLP HOLDINGS LP 04/13/23		04/19/2018	Tax Free Exchange		10,877,207	10,782,857		3FE
000000 00 0	ARAMARK SERVICES INC 03/11/25		06/12/2018	Tax Free Exchange		998,747	997,500		3FE
000000 00 0	ARCH COAL INC. 03/07/24		05/18/2018	Various		2,186,482	2,180,519		3FE
000000 00 0	ATS CONSOLIDATED INC TL +L375 0		04/09/2018	BANK OF AMERICA N.A.		2,487,500	2,500,000		4FE
000000 00 0	AVAST SOFTWARE BV 09/30/23	D	05/16/2018	Tax Free Exchange		5,308,846	5,278,059		3FE
000000 00 0	AVAYA INC. 12/15/24		06/18/2018	Tax Free Exchange		999,815	997,500		4FE
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU		06/22/2018	Various		5,775,587	5,778,087		3FE
000000 00 0	AXALTA COATING SYSTEMS US HOLD		04/11/2018	Tax Free Exchange		978,722	977,500		3FE
000000 00 0	BISON MIDSTREAM HOLDINGS LLC TL +L400		06/01/2018	JEFFERIES & COMPANY INC.		995,000	1,000,000		4FE
000000 00 0	CAESARS ENTERTAINMENT CORP 10/0		04/16/2018	Tax Free Exchange		3,999,975	3,990,000		3FE
000000 00 0	CARLISLE FOODSERVICE PRODUCTS TL +L300		05/04/2018	Various		4,064,445	4,071,595		4FE
000000 00 0	CATALENT PHARMA SOLUTIONS INC Term B		04/12/2018	DEUTSCHE BANK SECURITIES INC.		3,005,939	2,990,984		3FE
000000 00 0	CERTARA USA INC TL +L350 08/15/		04/17/2018	JEFFERIES & COMPANY INC.		1,000,000	1,000,000		4FE
000000 00 0	CHEMOURS COMPANY LLC TL +L175 0		04/24/2018	JP MORGAN SECURITIES LTD LDN		9,376,500	9,400,000		2FE
000000 00 0	CLEAN HARBORS INC. 06/27/24		05/02/2018	Various		2,923,471	2,919,965		3FE
000000 00 0	COTY INC TL +L225 04/07/25		05/17/2018	JP MORGAN SECURITIES LTD LDN		8,980,000	9,000,000		3FE
000000 00 0	CSC HLDGS LLC TL +L250 01/25/26		04/18/2018	JP MORGAN SECURITIES LTD LDN		2,005,000	2,000,000		3FE
000000 00 0	CTL Logistics 06/30/21	B	04/16/2018	Tax Free Exchange		4,961,605	3,443,134		6*
000000 00 0	CYAN BLUE HOLDCO 3 LTD 08/23/24	D	03/29/2018	Tax Free Exchange		1,997,494	1,995,000		4FE
000000 00 0	DIMORA BRANDS INC 08/24/24		03/29/2018	Tax Free Exchange		3,994,925	3,980,000		4FE
000000 00 0	DTI HOLDCO INC 10/02/23		04/12/2018	Tax Free Exchange		2,643,218	2,643,218		4FE
000000 00 0	EG AMERICA LLC TL +L400 02/06/2		04/25/2018	BANK OF AMERICA N.A.		1,452,700	1,460,000		4FE
000000 00 0	EG FINCO LTD TL+ L400 02/06/25	D	04/18/2018	BANK OF AMERICA N.A.		3,491,250	3,500,000		4FE
000000 00 0	ENERGIZER GAMMA ACQUISITION BV 4.625%	B	06/21/2018	BARCLAYS BANK PLC		4,631,400	4,631,400		4FE
000000 00 0	EW SCRIPPS CO 10/02/24		04/03/2018	Tax Free Exchange		995,000	995,000		3FE
000000 00 0	FERRO CORP 02/14/24		04/25/2018	Tax Free Exchange		396,495	396,000		3FE
000000 00 0	FIRST DATA CORP 04/26/24		03/01/2018	CITIGROUP GLOBAL MARKETS INC/		3,006,250	3,000,000		3FE
000000 00 0	GEO GROUP INC THE 03/22/24		06/11/2018	Various		1,987,228	1,985,000		3FE
000000 00 0	GEO GROUP INC THE 03/23/24		04/30/2018	Tax Free Exchange		1,487,228	1,485,000		3FE
000000 00 0	GFL ENVIRONMENTAL INC TL +L275		06/15/2018	CITIGROUP GLOBAL MARKETS INC/		2,661,837	2,668,508		3FE
000000 00 0	GVC HOLDINGS PLC TL +L 03/16/24	D	06/14/2018	CREDIT SUISSE SECURITIES USA L		4,488,750	4,500,000		3FE

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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)
000000 00 0	HB FULLER CO 10/20/24		05/04/2018	CITIGROUP GLOBAL MARKETS INC/		3,007,444	2,992,481		3FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC 10		04/19/2018	Tax Free Exchange		165,573	164,417		2FE
000000 00 0	IRON MOUNTAIN INC TL +L175 03/2		04/03/2018	JP MORGAN SECURITIES LTD LDN		1,995,000	2,000,000		3FE
000000 00 0	ISRAEL ELECTRIC CORPORATION LT 4.250%	D	05/10/2018	STANDARD CHARTERED BANK		1,895,000	2,000,000	21,722	2FE
000000 00 0	IVORY MERGER SUB INC TL +L350 0		04/13/2018	CITIGROUP GLOBAL MARKETS INC/		2,403,039	2,389,728		4FE
000000 00 0	KRATON POLYMERS LLC 03/05/25		06/04/2018	JP MORGAN SECURITIES LTD LDN		1,000,000	1,000,000		3FE
000000 00 0	LAS VEGAS SANDS LLC TL +L175 03		06/14/2018	Various		15,670,927	15,668,973		3FE
000000 00 0	LIONS GATE ENTERTAINMENT CORP TL +L225		04/03/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		3FE
000000 00 0	MGM RESORTS INTERNATIONAL 03/25		03/29/2018	Tax Free Exchange		5,800,856	5,793,614		3FE
000000 00 0	MICROCHIP TECH INC TL +L200 05/		06/07/2018	JP MORGAN SECURITIES LTD LDN		3,500,000	3,500,000		2FE
000000 00 0	ON SEMICONDUCTOR CORP 03/31/23		05/31/2018	Tax Free Exchange		1,031,233	1,029,659		3FE
000000 00 0	OPEN TEXT CORP 05/23/25	A	06/21/2018	BARCLAYS CAPITAL INC		6,007,500	6,000,000		2FE
000000 00 0	PEABODY ENERGY CORP TL +L275 03		04/27/2018	Various		3,833,355	3,801,339		3FE
000000 00 0	PLEXUS CORP. 4.050% 06/15/25		06/15/2018	BANK OF AMERICA N.A		4,500,000	4,500,000		2Z
000000 00 0	PORTS AMERICA HOLDINGS INC TL +L275		06/14/2018	Various		7,000,000	7,000,000		3Z
000000 00 0	PROJECT LEOPARD HOLDINGS INC 07		03/29/2018	Tax Free Exchange		1,001,241	997,500		4FE
000000 00 0	PS HOLDCO TL +L525 03/01/25		06/22/2018	UBS SECURITIES LLC		2,997,500	3,000,000		4FE
000000 00 0	RUSSELL INVESTMENTS COMPANY PL	D	06/22/2018	Various		17,738,290	17,710,316		3FE
000000 00 0	SABRE GLBL INC 02/22/24		03/02/2018	Tax Free Exchange		4,925,604	4,914,851		3Z
000000 00 0	SELECT MEDICAL CORP 03/01/21		04/09/2018	Tax Free Exchange		3,989,700	3,960,000		3FE
000000 00 0	SEMINOLE TRIBE OF FLORIDA 07/08		04/19/2018	Tax Free Exchange		8,718,494	8,682,833		2FE
000000 00 0	SHUTTERFLY TL +L275 08/17/24		04/04/2018	MORGAN STANLEY & CO		1,496,250	1,500,000		3FE
000000 00 0	STADCO LA LLC 4.229% 05/01/23		06/29/2018	JP MORGAN SECURITIES LTD LDN		1,039,216	1,039,216		2Z
000000 00 0	STATE GRID OVERSEAS INVESTMENT 2.125%	B	04/24/2018	CITIGROUP GLOBAL MARKETS INC/		9,701,147	9,771,600		1FE
000000 00 0	TELESAT CANADA 11/17/23	A	04/26/2018	Tax Free Exchange		1,930,116	1,928,910		3FE
000000 00 0	TERRAFORM POWER OPERATING LLC 1		06/01/2018	RBC DOMINION SECURITIES INC		998,750	1,000,000		3FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL		06/14/2018	Tax Free Exchange		8,104,589	8,069,286		2FE
000000 00 0	TKC HOLDINGS 02/01/23		06/12/2018	Tax Free Exchange		893,505	891,000		4FE
000000 00 0	TPF II LP 10/02/23		06/18/2018	Various		1,924,800	1,920,000		4FE
000000 00 0	TRANSDIGM INC 06/09/23		05/30/2018	Tax Free Exchange		1,971,719	1,977,487		3FE
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300	D	06/12/2018	GOLDMAN SACHS & COMPANY		3,016,191	2,992,500		3FE
000000 00 0	UNIMIN CORP TL +L375 05/21/25		06/25/2018	BARCLAYS CAPITAL INC		5,331,650	5,330,000		3FE
000000 00 0	UNITED AIRLINES INC210795 04/01		05/16/2018	Tax Free Exchange		2,483,249	2,475,000		2FE
000000 00 0	US SILICA CO TL +L400 05/01/25		06/11/2018	BNP PARIBAS		995,000	1,000,000		4FE
000000 00 0	VALEANT PHARMACEUTICALS INTERN	A	06/20/2018	Various		5,449,046	5,447,100		3FE
000000 00 0	VISTRA ENERGY CORP TL +L200 12/		06/20/2018	CREDIT SUISSE SECURITIES USA L		5,393,250	5,400,000		2FE
000000 00 0	WEST CORP TL +L350 10/10/24		04/17/2018	CREDIT SUISSE SECURITIES USA L		2,996,250	3,000,000		3FE
000000 00 0	WESTERN DIGITAL CORP 04/29/23		05/15/2018	Tax Free Exchange		5,967,064	5,941,598		2FE
000000 00 0	WYNDHAM HOTELS & RESORTS INC TL +L175		06/15/2018	BANK OF AMERICA N.A		3,000,000	3,000,000		2FE
00115A AE 9	AEP TRANSMISSION COMPANY LLC 3.100% 12		05/10/2018	Tax Free Exchange		1,511,760	1,500,000	20,538	1FE
001192 AK 9	AGL CAPITAL CORPORATION 4.400% 06/01/4		05/29/2018	Brighthouse Reinsurance BR4		29,537,967	29,500,000	641,789	2FE
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP 3.419%	C	05/18/2018	JEFFERIES & COMPANY INC		5,500,000	5,500,000		1FE
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP 3.919%	C	05/18/2018	JEFFERIES & COMPANY INC		8,500,000	8,500,000		1FE
00176A AX 3	AMERICAN MONEY MANAGEMENT CORP 3.369%		04/20/2018	SOCIETE GENERALE		2,980,800	3,000,000		1FE
00176A BB 0	AMERICAN MONEY MANAGEMENT CORP 3.959%		04/20/2018	SOCIETE GENERALE		1,000,000	1,000,000		1FE
00183F AA 3	ANNO 2017 JOINT HOLDING UK LIM 3.263%		06/29/2018	DIRECT		1,356,172	1,356,172		2FE
00184@ AA 4	AMAZON EUCLID OH 4.095% 06/30/39		04/25/2018	SUNTRUST ROBINSON HUMPHREY		2,232,182	2,232,182		1Z

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00191# AA 3	AMZN TUCSON AZ CTL PASS THOUGH 4.095%		05/15/2018	SUNTRUST ROBINSON HUMPHREY		1,901,814	1,901,814		1Z
00191@ AA 5	AMAZON OKLAHOMA CITY OK 4.233% 09/30/3		05/25/2018	SUNTRUST ROBINSON HUMPHREY		2,983,644	2,983,644		1Z
00193* AA 5	AMAZON TULSA OK CTL PASS THROU 4.233%		06/08/2018	SUNTRUST ROBINSON HUMPHREY		3,119,731	3,119,731		1Z
00225# AA 3	AMZN GR RAPIDS MI CTL PASS THR 4.095%		06/15/2018	SUNTRUST ROBINSON HUMPHREY		1,776,645	1,776,645		1Z
002810 33 1	ICL ISRAEL CHEMICALS LTD 6.375% 05/31/	D	05/24/2018	HSBC SECURITIES		5,000,000	5,000,000		2FE
002824 BB 5	Abbott Laboratories 2.950% 03/15/25		05/22/2018	BARCLAYS CAPITAL INC		9,427,800	10,000,000	56,542	2FE
00287Y AS 8	ABBVIE INC 4.700% 05/14/45		05/29/2018	Brighthouse Reinsurance BR4		32,483,392	32,000,000	62,667	2FE
00388W AG 6	ABU DHABI NATIONAL ENERGY CO 4.875% 04	C	04/16/2018	CITIGROUP GLOBAL MARKETS INC/		3,998,200	4,000,000		1FE
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST 3.171%		06/13/2018	MESIROW FINANCIAL		997,595	997,595	1,769	1FM
00507V AM 1	ACTIVISION BLIZZARD INC 3.400% 06/15/2		05/31/2018	Various		4,779,573	5,000,000	79,027	2FE
00774M AB 1	AERCAP IRELAND CAPITAL LTD 3.650% 07/2	D	05/31/2018	CITIGROUP GLOBAL MARKETS INC/		9,220,300	10,000,000	134,847	2FE
00971Y AF 7	AKBANK TAS 5.125% 03/31/25	C	05/16/2018	J.P. MORGAN SECURITIES PLC		445,625	500,000	3,417	3FE
013822 AC 5	ALCOA NEDERLAND HOLDING BV 6.125% 05/1	D	05/14/2018	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000		3FE
018606 C@ 0	ALLIANCE HEALTHCARE SERVICES I TL +L450		05/11/2018	JP MORGAN SECURITIES LTD LDN		1,005,000	1,000,000		4FE
023135 AQ 9	AMAZON.COM INC 4.950% 12/05/44		04/10/2018	Various		6,824,670	6,000,000	104,775	1FE
023135 BA 3	AMAZON.COM INC 3.150% 08/22/27		05/21/2018	BANK OF AMERICA N.A.		2,857,380	3,000,000	23,888	1FE
023135 BC 9	AMAZON.COM INC 3.150% 08/22/27		06/08/2018	Tax Free Exchange		12,938,290	13,000,000	120,575	1FE
023135 BD 7	AMAZON.COM INC 3.875% 08/22/37		04/04/2018	GOLDMAN SACHS & COMPANY		4,993,050	5,000,000	23,681	1FE
023135 BF 2	AMAZON.COM INC 3.875% 08/22/37		06/08/2018	Tax Free Exchange		4,993,169	5,000,000	57,049	1FE
023135 BJ 4	AMAZON.COM INC 4.050% 08/22/47		06/28/2018	Various		23,749,157	24,000,000	297,000	1FE
02315Q AA 6	AMBAC LSNI LLC 7.308% 02/12/23	D	02/12/2018	Various		49,485		9	5Z
02361D AS 9	AMEREN ILLINOIS CO 3.800% 05/15/28		05/14/2018	JP MORGAN SECURITIES LTD LDN		6,993,700	7,000,000		1FE
03028P H# 6	AMERICAN TRANSMISSION CO LLC 3.950% 07		04/27/2018	JP MORGAN SECURITIES LTD LDN		3,100,000	3,100,000		1FE
03028P J* 8	AMERICAN TRANSMISSION CO LLC 4.120% 07		04/27/2018	JP MORGAN SECURITIES LTD LDN		5,000,000	5,000,000		1FE
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE 2.5% 7/15		05/22/2018	CITIGROUP GLOBAL MARKETS INC/		9,635,300	10,000,000	89,583	2FE
035240 AM 2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375%		04/27/2018	GOLDMAN SACHS & COMPANY		9,891,900	10,000,000	32,813	1FE
035240 AN 0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600%		04/27/2018	HSBC SECURITIES		9,957,600	10,000,000	34,500	1FE
03765P AL 7	APIDOS CLO APID_15-21A 3.805% 07/18/27	D	06/22/2018	MORGAN STANLEY & CO		13,300,000	13,300,000		1FE
037833 AL 4	APPLE INC 3.850% 05/04/43		05/16/2018	WELLS FARGO & CO		4,784,650	5,000,000	7,486	1FE
037833 CJ 7	APPLE INC 3.350% 02/09/27		05/21/2018	GOLDMAN SACHS & COMPANY		9,721,400	10,000,000	96,778	1FE
04016D AA 3	ARES CLO LTD ARES_16-41A 3.758% 01/15/		05/18/2018	CITIGROUP GLOBAL MARKETS INC/		6,024,000	6,000,000	23,799	1FE
04017T AE 9	ARES CLO FUNDS ARES_14-31RA 3.930% 05/	C	05/16/2018	BARCLAYS CAPITAL INC		6,750,000	6,750,000		1FE
04317@ BC 1	ARTHUR J GALLAGHER&CO 3.733% 06/13/24		06/13/2018	BANK OF AMERICA N.A.		14,700,000	14,700,000		2Z
04317@ BF 4	ARTHUR J GALLAGHER&CO 4.590% 06/13/33		06/13/2018	BANK OF AMERICA N.A.		6,000,000	6,000,000		2Z
04410R AG 1	ASHFORD HOSPITALITY TRUST INC 3.323% 0		04/27/2018	BANK OF AMERICA N.A.		4,500,000	4,500,000		1FE
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC 3.473% 0		04/27/2018	BANK OF AMERICA N.A.		2,250,000	2,250,000		1FE
05526D AU 9	BAT CAPITAL CORP 2.764% 08/15/22		05/22/2018	JP MORGAN SECURITIES LTD LDN		9,579,100	10,000,000	76,010	2FE
05545M AA 0	BBA US HOLDINGS INC 5.375% 05/01/26		04/20/2018	JP MORGAN SECURITIES LTD LDN		568,000	568,000		3FE
05959L AG 8	BANCO DO BRASIL SA CAYMAN ISL 4.875% 0	D	04/12/2018	CITIGROUP GLOBAL MARKETS INC/		4,000,000	4,000,000		3FE
06540R AE 4	BANK BANK_17-BNK9 3.538% 11/01/54		06/11/2018	DEUTSCHE BANK SECURITIES INC		2,068,384	2,110,007	2,488	1FM
06540T AB 6	BANK_18-BN11 4.010% 02/23/61		04/13/2018	MORGAN STANLEY & CO		7,209,831	7,000,000	19,493	1FE
06540T AD 2	BANK_18-BN11 4.046% 03/01/61		05/31/2018	MORGAN STANLEY & CO		5,152,539	5,000,000	2,248	1FE
06541F BD 0	BANK_17-BNK4 3.777% 05/05/50		06/08/2018	BANK OF AMERICA N.A.		1,977,031	2,000,000	2,308	1FM
072868 AC 6	BAYLOR UNIVERSITY 4.019% 03/01/38		06/14/2018	BANK OF AMERICA N.A.		495,600	500,000	6,866	1FE
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN 4.000%		05/01/2018	CITIGROUP GLOBAL MARKETS INC/		6,812,432	6,728,328	2,741	1FM
07332G AA 6	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		05/02/2018	CITIGROUP GLOBAL MARKETS INC/		1,140,713	1,143,930	667	1FM

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

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075887 BT 5	Becton Dickinson And Co 2.894% 06/06/2		05/22/2018	GOLDMAN SACHS & COMPANY		9,645,200	10,000,000	135,053	2FE
08161B AY 9	BENCHMARK MORTGAGE TRUST BMARK 4.025%		06/21/2018	DEUTSCHE BANK SECURITIES INC		5,100,000	5,000,000	13,417	1FE
103304 BN 0	BOYD GAMING CORP 6.000% 08/15/26		06/11/2018	JP MORGAN SECURITIES LTD LDN		2,049,000	2,049,000		4FE
10482T AA 0	BRAEMAR HOTELS & RESORTS TRUST 2.893%		05/22/2018	BANK OF AMERICA N.A.		8,500,000	8,500,000		1FE
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST 3.123%		05/22/2018	BANK OF AMERICA N.A.		3,000,000	3,000,000		1FE
10554T AB 1	BRASKEM NETHERLANDS FINANCE BV 4.500%	D	04/30/2018	DEUTSCHE BANK AG LONDON		1,877,500	2,000,000	28,000	2FE
11134L AD 1	BROADCOM CORPORATION/BROADCOM 3.000% 0		05/22/2018	CREDIT SUISSE SECURITIES USA L		9,716,100	10,000,000	107,500	2FE
12515G AF 4	CD COMMERCIAL MORTGAGE TRUST C 3.833%		06/04/2018	CITIGROUP GLOBAL MARKETS INC/		2,296,496	2,300,000	1,224	1FM
12515H BA 2	CD COMMERCIAL MORTGAGE TRUST C 3.220%		04/17/2018	JP MORGAN SECURITIES LTD LDN		9,659,891	9,800,000	15,778	1FM
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A 3.760% 10/		04/10/2018	MITSUBISHI UFJ SECURITIES USA		8,000,000	8,000,000		1FE
12549F BP 3	CIFC FUNDING LTD CIFC_13-4A 3.958% 04/	D	05/21/2018	BANK OF AMERICA N.A.		6,500,000	6,500,000		1FE
12572Q AJ 4	CME GROUP INC 3.750% 06/15/28		06/15/2018	Various		4,013,580	4,000,000		1FE
12636M AD 0	CSAIL COMMERCIAL MORTGAGE TRUS 2.823%		04/11/2018	CREDIT SUISSE SECURITIES USA L		9,527,734	10,000,000	9,411	1FM
13034V AB 0	CALIFORNIA INSTITUTE OF TECHNO 4.321%		05/07/2018	SAMRC		435,816	415,000	4,882	1FE
14311X AA 0	CARLYLE GLOBAL MARKET STRATEGI 3.379%	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000		1FE
14311X AC 6	CARLYLE GLOBAL MARKET STRATEGI 3.859%	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000		1FE
151191 BD 4	CELULOSA ARAUCO Y CONSTITUCION 5.500%	D	06/11/2018	Tax Free Exchange		3,240,588	3,250,000	19,365	2FE
17291D AD 5	CITIGROUP COMMERCIAL MORTGAGE 4.228% 0		06/07/2018	CITIGROUP GLOBAL MARKETS INC/		3,089,867	3,000,000	7,047	1FE
17291D AF 0	CITIGROUP COMMERCIAL MORTGAGE 4.408% 0		06/07/2018	CITIGROUP GLOBAL MARKETS INC/		2,059,866	2,000,000	4,898	1FE
17305C AE 9	CITIUS FUNDING LTD CTIUS_06-1A 4.905%		06/05/2018	Interest Capitalization		52,728	52,728		6FE
17323Y AD 1	CITIGROUP COMMERCIAL MORTGAGE 3.762% 0		04/17/2018	BANK OF AMERICA N.A.		2,028,906	2,000,000	3,762	1FM
17325D AF 0	CITIGROUP COMMERCIAL MORTGAGE 3.396% 1		06/14/2018	CITIGROUP GLOBAL MARKETS INC/		4,817,188	5,000,000	8,018	1FM
17325H BP 8	CITIGROUP COMMERCIAL MORTGAGE 3.712% 0		06/08/2018	CITIGROUP GLOBAL MARKETS INC/		6,947,557	6,950,000	7,883	1FM
17327F AD 8	CITIGROUP COMMERCIAL MORTGAGE 4.009% 0		05/18/2018	CITIGROUP GLOBAL MARKETS INC/		5,066,406	5,000,000	11,693	1FE
18683K AM 3	CLIFFS NATURAL RESOURCES INC 5.750% 03		04/27/2018	Tax Free Exchange		4,302,641	4,460,000	39,892	4FE
20039F AA 7	COMETA ENERGIA SA DE CV 6.375% 04/24/3	C	04/19/2018	JP MORGAN SECURITIES LTD LDN		7,000,000	7,000,000		2FE
202795 JA 9	COMMONWEALTH EDISON 3.800% 10/01/42		04/27/2018	WELLS FARGO & CO		4,800,450	5,000,000	15,833	1FE
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48		06/14/2018	BANK OF AMERICA N.A.		4,189,080	4,200,000		2FE
209111 FP 3	CONSOLIDATED EDISON CO OF NEW 3.800% 0		05/07/2018	WELLS FARGO & CO		4,999,150	5,000,000		1FE
210518 DB 9	CONSUMERS ENERGY COMPANY 4.050% 05/15/		05/01/2018	MITSUBISHI UFJ SECURITIES USA		4,948,550	5,000,000		1FE
21872# AA 5	CORECIVIC OF KANSAS LLC 4.430% 01/31/4		06/01/2018	JP MORGAN SECURITIES LTD LDN		1,073,652	1,073,652		1Z
21987B AV 0	CORPORACION NACIONAL DEL COBRE 4.500%	D	05/16/2018	BARCLAYS BANK PLC - LNBR		4,058,800	4,000,000	31,000	1FE
221644 AA 5	COTT HOLDINGS INC 5.500% 04/01/25		04/16/2018	BARCLAYS CAPITAL INC		1,995,000	2,000,000	5,194	4FE
22818R AW 6	CROWN AMERICAS LLC TL +L200 01/		04/12/2018	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000		3FE
233046 AE 1	DB MASTER FINANCE LLC DNKN_17- 3.629%		06/12/2018	JP MORGAN SECURITIES LTD LDN		2,674,684	2,736,250	6,620	1AM
233046 AF 8	DB MASTER FINANCE LLC DNKN_17- 4.030%		05/04/2018	JP MORGAN SECURITIES LTD LDN		4,929,053	4,987,500	43,549	2AM
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI 2.788%		06/01/2018	DEUTSCHE BANK SECURITIES INC		1,989,664	2,000,000		1FE
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI 2.850%		06/01/2018	DEUTSCHE BANK SECURITIES INC		1,977,059	2,000,000		1FE
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		06/05/2018	Various		227,839	227,839		1FE
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		06/05/2018	Various		402,524	402,524		1FE
23338V AH 9	DTE ELECTRIC CO 4.050% 05/15/48		04/30/2018	BANK OF AMERICA N.A.		9,955,100	10,000,000		1FE
251526 BT 5	DEUTSCHE BANK AG NEW YORK BRAN 3.641%		06/01/2018	Tax Free Exchange		5,000,000	5,000,000	5,563	2FE
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875% 05/18/28	C	05/15/2018	BARCLAYS CAPITAL INC		1,992,620	2,000,000		1FE
25470D AT 6	DISCOVERY COMMUNICATIONS LLC 5.200% 09		05/21/2018	JP MORGAN SECURITIES LTD LDN		4,762,900	5,000,000	45,500	2FE
25755T AG 5	DOMINOS PIZZA MASTER ISSUER LL 3.082%		06/12/2018	JP MORGAN SECURITIES LTD LDN		3,612,981	3,721,875	15,613	1AM
25755T AK 6	MITSUBISHI HEAVY IND 4.328% 07/25/48	C	04/18/2018	GUGGENHEIM SECURITIES		27,000,000	27,000,000		2AM

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26444H AF 8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/4		06/18/2018	BARCLAYS CAPITAL INC.		3,994,440	4,000,000		1FE
279158 AC 3	ECOPETROL SA 5.875% 09/18/23	C	05/16/2018	J.P. MORGAN SECURITIES PLC		7,437,500	7,000,000	68,542	2FE
28470R AF 9	ELDORADO RESORTS INC 6.000% 04/01/25		05/10/2018	Various		1,696,875	1,700,000	11,483	4FE
29103D AJ 5	EMERA US FINANCE LP 3.550% 06/15/26		05/24/2018	MORGAN STANLEY & CO.		4,738,000	5,000,000	80,861	2FE
29246B AA 6	EMPRESAS PUBLICAS DE MEDELLIN EMPRESAS P	D	06/04/2018	HSBC SECURITIES		1,010,000	1,000,000	27,323	2FE
292480 AL 4	ENABLE MIDSTREAM PARTNERS LP 4.950% 05		05/24/2018	JEFFERIES & COMPANY INC.		4,991,650	5,000,000	13,063	2FE
29273R BG 3	ENERGY TRANSFER PARTNERS LP 4.750% 01/		05/21/2018	WELLS FARGO & CO.		9,898,400	10,000,000	168,889	2FE
29278D AA 3	ENEL CHILE SA 4.875% 06/12/28	D	06/07/2018	CANTOR FITZGERALD & CO.		993,240	1,000,000		2FE
29278N AE 3	ENERGY TRANSFER PARTNERS 6.000% 06/15/		06/05/2018	MITSUBISHI UFJ SECURITIES USA		4,945,000	5,000,000		2FE
29279V AA 2	ENERGIZER GAMMA ACQUISITION IN 6.375%		06/21/2018	BARCLAYS CAPITAL INC.		2,500,000	2,500,000		3FE
29372J AB 3	ENTERPRISE FLEET FINANCING LLC 1.970%		06/05/2018	RBC DOMINION SECURITIES INC.		2,884,384	2,905,838	2,703	1FE
299808 AF 2	EVEREST REINSURA 4.868% 06/01/44		05/29/2018	Brighthouse Reinsurance BR4		42,530,404	41,500,000	998,887	1FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		06/25/2018	Various		315,187	315,187		2
31620M AY 2	FIDELITY NATIONAL INFORMATION 4.250% 0		05/14/2018	BANK OF AMERICA N.A.		4,982,700	5,000,000		2FE
32007U AC 3	FIRST DATA CORP 07/08/22		03/01/2018	Various		(5,298,450)	(5,289,236)		3FE
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B 2.903%		06/08/2018	DEUTSCHE BANK SECURITIES INC.		4,896,209	4,929,000		1FE
33851J AC 3	FLAGSTAR MORTGAGE TRUST FSMT_1 4.000%		05/18/2018	JP MORGAN SECURITIES LTD LDN		4,980,721	5,000,000	16,111	1FE
341081 FQ 5	FLORIDA POWER AND LIGHT CO 3.950% 03/0		04/26/2018	SEA PORT GROUP LLC		4,934,950	5,000,000	34,014	1FE
341081 FR 3	FLORIDA POWER AND LIGHT CO 4.125% 06/0		05/16/2018	Various		7,563,386	7,600,000	5,729	1FE
35906A BA 5	FRONTIER COMMUNICATIONS CORP 8.500% 04		04/25/2018	MORGAN STANLEY & CO.		175,104	180,000	1,615	4FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%		05/21/2018	DA Davidson and Co.		2,130,057	2,028,626	4,985	4AM
36250G AP 0	GS MORTGAGE SECURITIES TRUST G 3.382%		04/17/2018	BANK OF AMERICA N.A.		4,481,863	4,520,000	7,643	1FM
36250P AD 7	GS MORTGAGE SECURITIES TRUST G 3.764%		04/18/2018	CITIGROUP GLOBAL MARKETS INC/		10,928,047	10,750,000	21,355	1FM
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1 2.985% 1		04/26/2018	WELLS FARGO & CO.		8,000,000	8,000,000		1FE
36255N AT 2	GS MORTGAGE SECURITIES TRUST G 3.992%		05/31/2018	MORGAN STANLEY & CO.		5,131,836	5,000,000	2,218	1FE
36320U AC 4	GALAXY CLO LTD GALXY_18-27A 3.350% 05/		04/03/2018	GOLDMAN SACHS & COMPANY		1,000,000	1,000,000		1FE
377372 AN 7	GLAXOSMITHKLINE CAPITAL PLC 3.875% 05/	C	05/10/2018	JP MORGAN SECURITIES LTD LDN		5,999,520	6,000,000		1FE
38175N AA 6	GOLUB CAPITAL PARTNERS CLO LTD 3.739%	C	05/25/2018	WELLS FARGO & CO.		5,000,000	5,000,000		1FE
40227U AB 2	GULF FINANCE LLC 08/25/23		05/30/2018	MORGAN STANLEY & CO.		1,537,500	1,750,000		4FE
404530 AB 3	HACKENSACK MERIDIAN HEALTH 4.211% 07/0		04/19/2018	JP MORGAN SECURITIES LTD LDN		10,000,000	10,000,000		1FE
40471@ AA 2	HA IPC FUNDING TRUST 4.564% 06/06/46		06/06/2018	DIRECT		927,611	927,611		2Z
41151P AH 8	HARBOR FREIGHT TOOLS USA INC 08		04/18/2018	MORGAN STANLEY & CO.		1,002,500	1,000,000		3FE
41242* BJ 0	HARDWOOD FUNDING LLC 3.700% 06/07/33		06/07/2018	JP MORGAN SECURITIES LTD LDN		1,000,000	1,000,000		1FE
413875 AW 5	HARRIS CORPORATION 4.400% 06/15/28		05/24/2018	Various		10,006,600	10,000,000		2FE
42241@ AL 3	HEARST CORP 4.270% 06/01/33		05/31/2018	BANK OF AMERICA N.A.		12,000,000	12,000,000		1Z
432833 AC 5	HILTON ESROW ISSUER LLC/HILTON 5.125%		04/10/2018	BANK OF AMERICA N.A.		5,000,000	5,000,000		3FE
44330Q AC 5	HIGHBRIDGE LOAN MANAGEMENT LTD 3.855%	C	05/16/2018	BANK OF AMERICA N.A.		5,000,000	5,000,000		1FE
45174X AA 0	IHC HEALTH SERVICES INC 4.131% 05/15/4		06/26/2018	JP MORGAN SECURITIES LTD LDN		5,000,000	5,000,000		1Z
458140 AX 8	INTEL CORPORATION 3.150% 05/11/27		06/08/2018	RBC DOMINION SECURITIES INC.		1,910,486	1,970,000	5,344	1FE
458140 BG 4	INTEL CORPORATION 3.734% 12/08/47		06/27/2018	MORGAN STANLEY & CO.		9,455,900	10,000,000	21,782	1FE
460146 CM 3	INTERNATIONAL PAPER CO 5.000% 09/15/35		04/06/2018	CITIGROUP GLOBAL MARKETS INC/		3,860,735	3,709,000	12,878	2FE
465685 AP 0	ITC HOLDINGS 3.350% 11/15/27		06/18/2018	Tax Free Exchange		1,499,033	1,500,000	4,606	1FE
46590J AW 7	JPMBB COMMERCIAL MORTGAGE SECU 3.598%		05/18/2018	JP MORGAN SECURITIES LTD LDN		2,551,980	2,574,000	5,403	1FM
46590R AJ 8	JPMORGAN CHASE COMMERCIAL MORT 3.144%		06/04/2018	JP MORGAN SECURITIES LTD LDN		2,844,023	3,000,000	1,310	1FM
46590T AE 5	JPMDB COMMERCIAL MORTGAGE SECU 3.694%		06/08/2018	JP MORGAN SECURITIES LTD LDN		14,975,391	15,000,000	16,930	1FM
46646G AA 5	JP MORGAN CHASE COMMERCIAL MOR 2.949%		06/04/2018	CREDIT SUISSE SECURITIES USA L		11,742,676	12,500,000	4,955	1FM
46646R AJ 2	JPMDB COMMERCIAL MORTGAGE SECU 3.141%		05/18/2018	JP MORGAN SECURITIES LTD LDN		3,816,875	4,000,000	7,330	1FM

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)
46650J AD 6	JP MORGAN MORTGAGE TRUST JPMMT 3.500%		06/27/2018	JP MORGAN SECURITIES LTD LDN		10,825,839	10,900,000	29,672	1FE
47009L AA 3	JAGGED PEAK ENERGY LLC 5.875% 05/01/26		04/25/2018	JP MORGAN SECURITIES LTD LDN		560,000	560,000		4FE
48121@ AE 1	JRD HOLDINGS LLC 3.710% 04/25/25		04/25/2018	BANK OF AMERICA N.A.		4,800,000	4,800,000		2FE
48667Q AQ 8	KAZMUNAYGAS NATIONAL CO JSC 5.375% 04/	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC/		9,400,000	9,400,000		2FE
48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC 6.375% 10/	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC/		3,168,160	3,200,000		2FE
50188G AT 0	LCM LTD PARTNERSHIP LCM_18A 3.379% 04/	D	04/12/2018	NATIXIS SECURITIES AMERICAS LL		9,000,000	9,000,000		1FE
50188H AC 5	LCM LTD PARTNERSHIP LCM_18A 8.309% 04/	D	04/12/2018	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000		3AM
502413 BG 1	L-3 COMMUNICATIONS CORP 4.400% 06/15/2		05/30/2018	BANK OF AMERICA N.A.		14,985,300	15,000,000		2FE
513076 AZ 2	LAMAR MEDIA CORP. TL +L175 03/1		04/06/2018	JP MORGAN SECURITIES LTD LDN		1,006,250	1,000,000		2FE
526057 CD 4	LENNAR CORP 4.750% 11/29/27		06/11/2018	Tax Free Exchange		2,605,000	2,605,000	4,125	3FE
52729K AN 6	LEVEL 3 FINANCING INC TLB L+225		06/06/2018	BANK OF AMERICA N.A.		6,022,500	6,000,000		2FE
53944Y AF 0	LLOYDS TSB GRP PLC 4.450% 05/08/25	D	05/01/2018	MORGAN STANLEY & CO		9,994,000	10,000,000		1FE
55354G AF 7	MSCI INC 5.375% 05/15/27		05/15/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		3FE
55819T AW 1	MADISON PARK FUNDING LTD MDPK_ 5.359%		06/15/2018	BARCLAYS CAPITAL INC		3,000,000	3,000,000		2AM
565122 AG 3	MAPLE ESCROW SUBSIDIARY INC 5.085% 05/		05/17/2018	CANTOR FITZGERALD & CO		4,925,100	5,000,000		2FE
565849 AP 1	MARATHON OIL CORP 4.400% 07/15/27		05/24/2018	RBC DOMINION SECURITIES INC		5,064,200	5,000,000	81,889	2FE
58943P AN 2	MEREDITH CORPORATION TL +L300 0		04/11/2018	MORGAN STANLEY & CO		267,105	265,116		3FE
59010Q AB 2	MERLIN ENTERTAINMENTS PLC 5.750% 06/15	D	05/02/2018	CITIGROUP GLOBAL MARKETS INC/		564,000	564,000		3FE
594918 BT 0	MICROSOFT CORPORATION 3.700% 08/08/46		05/16/2018	WELLS FARGO & CO		4,732,800	5,000,000	51,389	1FE
608330 AQ 9	MOHEGAN TRIBAL GAMING AUTHORIT TL-B L+45		06/13/2018	ROYAL BANK OF SCOTLAND		1,900,680	1,974,733		4FE
61690A AG 9	MORGAN STANLEY BAML TRUST MSBA 4.068%		06/21/2018	BANK OF AMERICA N.A.		2,024,844	2,000,000	5,424	1FM
61690V BB 3	MORGAN STANLEY BAML TRUST MSBA 3.885%		06/08/2018	JP MORGAN SECURITIES LTD LDN		6,820,453	6,800,000	8,072	1FM
61691J AV 6	MORGAN STANLEY CAPITAL I TRUST 3.530%		06/14/2018	ROBERT W. BAIRD & CO		4,904,102	5,000,000	8,335	1FM
61691N AE 5	MORGAN STANLEY CAPITAL I TRUST 3.587%		06/08/2018	MORGAN STANLEY & CO		6,905,391	7,000,000	7,672	1FM
61744C GW 0	MORGAN STANLEY CAPITAL INC MSA 2.851%		04/02/2018	MESIROW FINANCIAL		1,503,286	1,540,844	1,014	1FM
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M 3.006%		04/05/2018	JP MORGAN SECURITIES LTD LDN		998,125	1,000,000	1,084	2AM
61767E AE 4	MORGAN STANLEY BAML TRUST MSBA 3.536%		06/21/2018	MORGAN STANLEY & CO		12,757,109	13,000,000	18,859	1FM
61767Y AZ 3	MORGAN STANLEY CAPITAL I TRUST 4.177%		06/27/2018	MORGAN STANLEY & CO		2,059,882	2,000,000	2,553	1FE
61767Y BC 3	MORGAN STANLEY CAPITAL I TRUST 4.429%		06/27/2018	MORGAN STANLEY & CO		3,089,990	3,000,000		1FE
637432 NG 6	NATIONAL RURAL UTILITIES COOP 3.250% 1		05/22/2018	WELLS FARGO & CO		9,697,600	10,000,000	20,764	1FE
63940Q AD 5	NAVIENT STUDENT LOAN TRUST NAV 4.300%		05/15/2018	JP MORGAN SECURITIES LTD LDN		1,999,644	2,000,000		1FE
64110L AQ 9	NETFLIX INC 5.875% 11/15/28		04/23/2018	MORGAN STANLEY & CO		2,000,000	2,000,000		4FE
65339K AT 7	NEXTERA ENERGY CAPITAL HOLDING 3.550%		05/24/2018	MITSUBISHI UFJ SECURITIES USA		4,786,000	5,000,000	13,806	2FE
664675 AS 4	NORTHEASTERN UNIVERSITY 4.119% 10/01/4		06/22/2018	MORGAN STANLEY & CO		2,500,000	2,500,000		1FE
666807 BH 4	NORTHROP GRUMMAN CORP 4.750% 06/01/43		05/29/2018	Brighthouse Reinsurance BR4		32,550,062	31,000,000	728,069	2FE
66980C AA 6	NOUVELLE AUTOROUTE 30 FINANCEM 4.115%		06/14/2018	RBC DOMINION SECURITIES INC		6,595,598	6,595,598		2FE
66980C AB 4	NOUVELLE AUTOROUTE 30 FINANCEM 4.114%		06/14/2018	RBC DOMINION SECURITIES INC		9,816,704	9,816,704		2FE
67052N AA 3	NUFARM AUSTRALIA LTD / NUFARM 5.750% 0	D	04/20/2018	Various		2,864,873	2,854,000		4FE
67077M AA 6	NUTRIEN LTD 6.500% 05/15/19	A	04/10/2018	Tax Free Exchange		4,088,767	4,000,000	104,722	2FE
67077M AF 5	NUTRIEN LTD 5.875% 12/01/36	A	04/10/2018	Tax Free Exchange		18,442,999	18,080,000	380,622	2FE
67112J AC 6	OCI BEAUMONT LLC TL +L425 02/14		04/04/2018	BANK OF AMERICA N.A.		1,006,250	1,000,000		4FE
674215 AK 4	OASIS PETROLEUM INC 6.250% 05/01/26		04/30/2018	WELLS FARGO & CO		1,065,000	1,065,000		4FE
674599 CN 3	OCCIDENTAL PETROLEUM CORPORATI 4.200%		04/26/2018	SEA PORT GROUP LLC		9,891,800	10,000,000	67,667	1FE
67590B AQ 3	OCTAGON INVESTMENT PARTNERS XV 3.373%	C	06/15/2018	BANK OF AMERICA N.A.		1,000,000	1,000,000		1FE
67590B AY 6	OCTAGON INVESTMENT PARTNERS XV 5.353%	C	06/15/2018	BANK OF AMERICA N.A.		1,500,000	1,500,000		2AM
682680 AU 7	ONEOK INC 4.550% 07/15/28		06/19/2018	CITIGROUP GLOBAL MARKETS INC/		5,983,620	6,000,000		2FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
68389X BJ 3	ORACLE CORPORATION 4.000% 07/15/46		06/26/2018	MORGAN STANLEY & CO		2,538,513	2,700,000	48,900	1FE
69351U AV 5	PPL ELECTRIC UTILITIES CORPORA 4.150%		06/11/2018	MORGAN STANLEY & CO		4,971,950	5,000,000		1FE
69394* AA 7	PPM FINCO LP 4.476% 03/31/54		05/02/2018	DIRECT		4,033,826	4,033,826		2FE
694308 HW 0	PACIFIC GAS&ELECTRIC CO 3.300% 12/01/2		05/14/2018	Tax Free Exchange		4,985,780	5,000,000	75,625	1FE
70583G AW 2	PELICAN PRODUCTS INC TL +L350 0		05/18/2018	MORGAN STANLEY & CO		997,500	1,000,000		4FE
71568P AE 9	PERUSAHAAN LISTRIK NEGARA PT 5.450% 05	D	05/15/2018	CITIGROUP GLOBAL MARKETS INC/		3,984,760	4,000,000		2FE
71568P AF 6	PERUSAHAAN LISTRIK NEGARA PT 6.150% 05	D	05/15/2018	CITIGROUP GLOBAL MARKETS INC/		1,489,845	1,500,000		2FE
73937@ AA 1	POWERSOUTH ENERGY COOP 4.050% 04/04/39		04/04/2018	BANK OF AMERICA N.A.		1,900,000	1,900,000		1Z
73937@ AB 9	POWERSOUTH ENERGY COOP 4.180% 04/04/38		04/04/2018	BANK OF AMERICA N.A.		1,700,000	1,700,000		1Z
744448 CQ 2	PUBLIC SERVICE COMPANY OF COLO 4.100%		06/14/2018	BARCLAYS CAPITAL INC		12,465,875	12,500,000		1FE
74456Q BU 9	PUBLIC SERVICE ELECTRIC AND GA 3.700%		05/02/2018	MIZUHO SECURITIES USA INC		4,981,000	5,000,000		1FE
74456Q BV 7	PUBLIC SERVICE ELECTRIC AND GA 4.050%		05/02/2018	MIZUHO SECURITIES USA INC		9,938,100	10,000,000		1FE
745332 CH 7	Puget Sound Energy Inc 4.223% 06/15/48		06/04/2018	JP MORGAN SECURITIES LTD LDN		11,312,000	11,312,000		1FE
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A 2.839% 11	C	05/17/2018	NATIONAL AUSTRALIA BANK LIMITE		3,000,000	3,000,000		1FE
761713 BA 3	REYNOLDS AMERICAN INC 5.700% 08/15/35		05/29/2018	Brighthouse Reinsurance BR4		27,341,625	25,000,000	411,667	2FE
78466D BD 5	SS&C TECH INC TL +L250 04/16/25		05/16/2018	Various		7,332,097	7,344,239		3FE
78466D BE 3	SS&C TECH INC TL +L250 04/16/25		05/16/2018	Various		2,625,079	2,629,351		3FE
78516F AB 5	SABAL TRAIL TRANSMISSION LLC 4.682% 05		04/27/2018	Various		4,502,501	4,500,000	39	2FE
79466L AF 1	SALESFORCE COM 3.700% 04/11/28		05/04/2018	Various		11,379,025	11,500,000	27,750	1FE
80874Y AW 0	SCIENTIFIC GAMES CORP 5.000% 10/15/25		05/04/2018	MORGAN STANLEY & CO		679,000	700,000	2,236	4FE
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST 3.500%		05/24/2018	CREDIT SUISSE SECURITIES USA L		14,543,814	14,681,452	41,394	1FM
82620K AM 5	SIEMENS FINANCIERINGSMAATSCHAP 3.300%	C	05/30/2018	Various		7,796,219	8,915,000	62,108	1FE
83405Q AD 1	SOFI CONSUMER LOAN PROGRAM TRU 4.020%		05/21/2018	DEUTSCHE BANK SECURITIES INC		4,784,070	4,850,000	15,164	2AM
838518 E* 5	SOUTH JERSEY INDUSTRIES INC 3.180% 04/		04/25/2018	BANK OF AMERICA N.A.		25,400,000	25,400,000		2
84130@ AA 3	Southcross Holdings Borrowe LP		06/29/2018	Interest Capitalization		2,054	2,054		5FE
842400 FA 6	SOUTHERN CALIFORNIA EDISON COM 5.350%		06/13/2018	GOLDMAN SACHS & COMPANY		6,808,200	6,000,000	133,750	1FE
842400 GK 3	SOUTHERN CALIFORNIA EDISON COM 4.125%		05/30/2018	BARCLAYS CAPITAL INC		9,198,755	9,500,000	96,880	1FE
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO 4.000%		04/16/2018	MIZUHO SECURITIES USA INC		4,100,000	4,100,000		2Z
84858* AA 5	SPIRIT AIRLINES 2017-1 CLASS C 5.110%		05/10/2018	MORGAN STANLEY BANK N.A.		4,200,000	4,200,000		2FE
84858@ AA 3	SPIRIT AIRLINES 2015-1 4.930% 04/01/23		05/10/2018	MORGAN STANLEY BANK N.A.		12,600,000	12,600,000		2FE
85572N AA 6	STARS GROUP HOLDINGS BV/STARS 7.000% 0		06/28/2018	MORGAN STANLEY & CO		2,500,000	2,500,000		4FE
85771P AQ 5	STATOIL ASA 4.800% 11/08/43	D	06/01/2018	BARCLAYS CAPITAL INC		11,031,400	10,000,000	36,000	1FE
86333D AB 4	STRIKE LLC TL L+800 11/02/22		04/11/2018	BANK OF AMERICA N.A.		294,572	296,053		4
87164K AC 8	SYNGENTA FINANCE NV 5.182% 04/24/28	D	04/17/2018	HSBC SECURITIES		2,000,000	2,000,000		2FE
87164K AG 9	SYNGENTA FINANCE NV 4.892% 04/24/25	D	04/17/2018	BNP PARIBAS		5,000,000	5,000,000		2FE
87612B BH 4	TARGA RESOURCES PARTNERS LP 5.875% 04/		04/05/2018	BANK OF AMERICA N.A.		800,000	800,000		3FE
87971M BH 5	TELUS CORP 4.600% 11/16/48		06/07/2018	RBC DOMINION SECURITIES INC		9,876,000	10,000,000		2FE
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NE 2.800%	D	06/06/2018	Various		345,500	400,000	4,247	3FE
88167A AK 7	TEVA PHARMACEUTICAL FINANCE NE 6.750%	D	05/22/2018	Tax Free Exchange		610,000	610,000	7,778	3FE
88167A AL 5	TEVA PHARMACEUTICAL FINANCE NE 6.000%	D	05/22/2018	Tax Free Exchange		1,975,033	2,000,000	22,667	3FE
882508 BD 5	Texas Instruments Inc 4.150% 05/15/48		04/30/2018	MIZUHO SECURITIES USA INC		16,227,628	16,300,000		1FE
88432C BB 1	WIND RIVER CLO LTD WINDR_14-1A 3.405%	C	05/17/2018	RBC DOMINION SECURITIES INC		5,200,000	5,200,000	21,149	1FE
88432C BC 9	WIND RIVER CLO LTD WINDR_14-1A 3.955%	C	05/17/2018	RBC DOMINION SECURITIES INC		4,000,000	4,000,000	18,897	1FE
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.750%		06/22/2018	BANK OF AMERICA N.A.		16,721,078	16,715,000	48,752	1FE
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.250%		05/29/2018	JP MORGAN SECURITIES LTD LDN		12,658,726	12,700,000	34,396	1FE
89365D AA 1	TRANSDIGM UK HOLDINGS PLC 6.875% 05/15	D	05/02/2018	CITIGROUP GLOBAL MARKETS INC/		281,842	284,000		4FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
893800 AA 0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/2	D	06/27/2018	GOLDMAN SACHS & COMPANY		990,000	1,000,000		4FE
897051 AA 6	TRONOX INC 6.500% 04/15/26		05/10/2018	BARCLAYS CAPITAL INC.		1,842,313	1,850,000	12,693	4FE
900111 AB 1	TURKCELL ILETISIM HIZMETLERI A 5.800%	C	04/05/2018	HSBC SECURITIES		3,128,928	3,200,000		3FE
90015L AD 9	TURKIYE IHRACAT KREDI BANKASI 6.125% 0	D	04/26/2018	CITIGROUP GLOBAL MARKETS INC/		2,483,575	2,500,000		3FE
902674 XN 5	UBS AG (LONDON BRANCH) 4.500% 06/26/48	C	06/21/2018	CITIGROUP GLOBAL MARKETS INC/		9,995,100	10,000,000		1FE
90276X AV 7	UBS COMMERCIAL MORTGAGE TRUST 0.000% 0		06/28/2018	UBS SECURITIES LLC		2,574,984	2,500,000	2,625	1FE
90276X AY 1	UBS COMMERCIAL MORTGAGE TRUST 0.000% 0		06/28/2018	UBS SECURITIES LLC		2,574,995	2,500,000	2,731	1FE
90363@ AD 2	USTA NATIONAL TENNIS CENTER IN 4.040%		06/06/2018	JP MORGAN SECURITIES LTD LDN		4,800,000	4,800,000		1FE
907818 EW 4	UNION PACIFIC CORPORATION 4.500% 09/10		06/05/2018	MORGAN STANLEY & CO		10,988,890	11,000,000		2FE
91324P DK 5	UNITEDHEALTH GROUP INCORPORATE 3.850%		06/14/2018	BANK OF AMERICA N.A.		9,982,800	10,000,000		1FE
914886 AC 0	UNIVERSITY OF SOUTHERN CALIFOR 3.841%		04/30/2018	CITIGROUP GLOBAL MARKETS INC/		3,666,438	3,695,000	12,221	1FE
91911K AN 2	VALEANT PHARMACEUTICALS INTERN 5.500%		05/15/2018	Various		1,943,738	1,960,000	23,665	3FE
91911X AW 4	VALEANT PHARMACEUTICALS INTERN 8.500%	A	05/17/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000		4FE
91913Y AV 2	VALERO ENERGY CORPORATION 4.350% 06/01		05/17/2018	BANK OF AMERICA N.A.		4,995,600	5,000,000		2FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 3.590%		04/06/2018	CITIGROUP GLOBAL MARKETS INC/		4,838,355	4,840,000	19,789	1FE
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO 3.661%		05/16/2018	BARCLAYS CAPITAL INC.		986,875	1,000,000	1,729	1FE
92348M AA 7	VERIZON OWNER TRUST VZOT_16-2A 1.680%		06/25/2018	BANK OF AMERICA N.A.		2,968,125	3,000,000	980	1FE
92826C AC 6	VISA INC 2.800% 12/14/22		05/23/2018	WELLS FARGO & CO		9,806,350	10,000,000	125,222	1FE
92857W BJ 8	VODAFONE GROUP PLC 4.125% 05/30/25	D	05/25/2018	BANK OF AMERICA N.A.		6,943,520	7,000,000		2FE
92857W BK 5	VODAFONE GROUP PLC 4.375% 05/30/28	D	05/23/2018	BANK OF AMERICA N.A.		3,454,535	3,500,000		2FE
92857W BL 3	VODAFONE GROUP PLC 5.000% 05/30/38	D	06/13/2018	BARCLAYS CAPITAL INC.		6,003,600	6,000,000	12,500	2FE
92857W BM 1	VODAFONE GROUP PLC 5.250% 05/30/48	C	05/24/2018	Various		9,676,576	9,700,000		2FE
931142 EE 9	WAL-MART STORES INC 3.700% 06/26/28		06/20/2018	JP MORGAN SECURITIES LTD LDN		8,972,460	9,000,000		1FE
942683 AH 6	ACTAVIS INC 4.625% 10/01/42		05/29/2018	Brighthouse Reinsurance BR4		29,627,829	31,500,000	234,719	2FE
94974B GU 8	WELLS FARGO & COMPANY 4.750% 12/07/46		05/21/2018	GOLDMAN SACHS & COMPANY		4,900,350	5,000,000	109,514	1FE
95000K BD 6	WELLS FARGO COMMERCIAL MORTGAG 3.377%		06/08/2018	BANK OF AMERICA N.A.		4,807,813	5,000,000	5,159	1FM
95000U 2A 0	WELLS FARGO & COMPANY 3.584% 05/22/28		05/21/2018	CITIGROUP GLOBAL MARKETS INC/		4,744,200	5,000,000	498	1FE
95001J AX 5	WELLS FARGO COMMERCIAL MORTGAG 4.212%		04/30/2018	WELLS FARGO & CO		5,149,700	5,000,000	9,360	1FE
95001L AU 6	WELLS FARGO COMMERCIAL MORTGAG 4.012%		05/18/2018	WELLS FARGO & CO		6,774,328	6,700,000	15,680	1FE
95001M AF 7	WELLS FARGO COMMERCIAL MORTGAG 3.453%		05/18/2018	BARCLAYS CAPITAL INC.		1,711,188	1,760,000	3,545	1FM
95001N AY 4	WELLS FARGO COMMERCIAL MORTGAG 4.205%		06/28/2018	WELLS FARGO & CO		20,598,400	20,000,000	37,378	1FE
980745 G# 4	WOODWARD INC 4.610% 05/30/33		05/31/2018	JP MORGAN SECURITIES LTD LDN		500,000	500,000		2Z
980745 G@ 6	WOODWARD INC 4.460% 05/30/30		05/31/2018	JP MORGAN SECURITIES LTD LDN		500,000	500,000		2
98212B AH 6	WPX ENERGY INC 5.750% 06/01/26		05/09/2018	CITIGROUP GLOBAL MARKETS INC/		365,000	365,000		4FE
B0408# AF 9	FAGRON NV 5.780% 04/15/21	D	04/15/2018	Interest Capitalization		500	500		3
C0104* AB 8	AIR CANADA 4.190% 04/15/26		05/31/2018	MORGAN STANLEY BANK N.A.		7,116,537	7,116,537		2FE
C5793# AJ 2	MCCAIN FINANCE CANADA LTD 3.680% 04/23		04/23/2018	HSBC SECURITIES		6,858,390	6,858,390		1FE
F4733# AB 2	GROUPE AUCHAN SA 3.500% 06/28/22	C	05/16/2018	CRESAP		22,670,802	23,100,000	309,925	2
G1591# BF 8	BRITVIC PLC 2.880% 06/17/33	B	06/05/2018	BARCLAYS CAPITAL INC.		2,935,350	2,935,350		2Z
G1744* AA 0	BRUNNER INVESTMENT TRUST PLC/T 2.840%		06/28/2018	J.P. MORGAN SECURITIES PLC		8,510,450	8,510,450		1Z
G1750# AA 7	CAIRN HOUSING ASSOCIATION LTD 3.490% 0	B	06/28/2018	SANTANDER UK PLC		10,841,004	10,841,004		1Z
G1819# AA 6	ACCELYA HOLDING WORLD SL E 03/1	D	06/27/2018	CITIGROUP GLOBAL MARKETS INC/		2,996,250	3,000,000		4FE
G2685@ AH 2	GREAT PORTLAND ESTATES PLC 2.790% 06/0	B	06/05/2018	LLOYDS SECURITIES		1,734,525	1,734,525		2Z
G2685@ AJ 8	GREAT PORTLAND ESTATES PLC 2.930% 06/0	B	06/05/2018	LLOYDS SECURITIES		5,070,150	5,070,150		2Z
G3618# AC 1	FOREIGN & COLONIAL INVESTMENT 2.920% 0		05/24/2018	DIRECT		16,182,540	16,182,540		1Z
G3659* AE 1	FRANKE FINANCE INTERNATIONAL L 1.300%		04/25/2018	DIRECT		10,163,635	10,163,635		2Z
G4160@ AA 7	GREENSQUARE GROUP LIMITED 3.663% 01/31		04/30/2018	DIRECT		7,888,459	7,888,459		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
G5258@ AA 7	KINGDOM HOUSING ASSOCIATION 3.400% 06/		06/28/2018	RBS SECURITIES INC.		6,808,360	6,808,360		1Z
G7334@ AC 7	RRPF ENGINE LEASING LTD 4.230% 06/13/3	C	06/13/2018	CITIGROUP GLOBAL MARKETS LIMIT		5,600,000	5,600,000		1FE
G7827# AC 9	SAVILLS HOLDING COMPANY LTD 3.260% 06/		06/20/2018	RBS SECURITIES INC.		5,916,024	5,916,024		2Z
G7895* AG 1	SCOTTISH MORTGAGE INVESTMENT T 2.960%	B	06/04/2018	SANTANDER UK PLC		23,065,225	23,065,225		1Z
G9368P AY 0	VIRGIN MEDIA BRISTOL LLC TL L+225		04/25/2018	GOLDMAN SACHS & COMPANY		2,005,000	2,000,000		3FE
L9031* AC 5	TERMINAL INVESTMENT LIMITED HO 5.200%	D	04/19/2018	CITIBANK N.A.		20,000,000	20,000,000		2FE
N7591# AA 9	ROTTERDAM WORLD GATEWAY BV 2.470% 03/3	B	04/05/2018	SOCIETE GENERALE		9,171,375	9,171,375		2Z
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE 5.980% 1		05/21/2018	JP MORGAN SECURITIES LTD LDN		2,163,104	2,163,104		2FE
Q3080# AD 7	DEXUS WHOLESALE PROPERTY FUND 4.870% 0	B	05/22/2018	NATIONAL AUSTRALIA BANK LIMITE		13,503,970	13,503,970		1FE
Q7702# AA 2	PORTS OF AUCKLAND LTD 4.810% 06/21/28	B	06/21/2018	DIRECT		6,669,235	6,669,235		1Z
Q7702# AB 0	PORTS OF AUCKLAND LTD 5.060% 06/21/30	B	06/21/2018	DIRECT		6,394,215	6,394,215		1Z
Q7702# AC 8	PORTS OF AUCKLAND LTD 5.320% 06/21/33	B	06/21/2018	DIRECT		6,394,215	6,394,215		1Z
Q8806# AE 7	TABCORP FINANCE PTY LTD 5.620% 06/12/3		06/12/2018	NATIONAL AUSTRALIA BANK LIMITE		14,316,658	14,316,658		2FE
Q8806# AF 4	TABCORP FINANCE PTY LTD 5.700% 06/12/3		06/12/2018	NATIONAL AUSTRALIA BANK LIMITE		14,316,658	14,316,658		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						2,095,209,799	2,098,071,045	7,764,799	XXX
8399997. Total - Bonds - Part 3						2,732,515,718	2,845,635,918	9,203,204	XXX
8399999. Total - Bonds						2,732,515,718	2,845,635,918	9,203,204	XXX
Preferred Stocks - Industrial and Miscellaneous									
151327 40 0	CENTAUR FUNDING CORPORATION (Accretion only)	D	06/28/2000	ISSUING COMPANY		127,376,961			RP2VFE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						127,376,961	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						127,376,961	XXX	0	XXX
8999999. Total - Preferred Stocks						127,376,961	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
18914U 10 0	CLOUDERA INC.		06/08/2018	PARTNERSHIP DISTRIBUTION	8,309.000	123,867	XXX		L
31338@ 10 6	FEDERAL HOME LOAN BANK OF PITT		04/03/2018	ISSUING COMPANY	19,985.000	1,998,500	XXX		V
47233W 10 9	LEUCADIA NTL CORP		05/24/2018	Tax Free Exchange	3,153.000	1	XXX		L
60937P 10 6	MONGODB INC.		06/18/2018	PARTNERSHIP DISTRIBUTION	4,757.000	281,614	XXX		L
69354V 10 8	PPDAI GROUP INC.	D	06/01/2018	PARTNERSHIP DISTRIBUTION	108,917.000	837,572	XXX		L
79466L 30 2	SALESFORCE COM		05/08/2018	PARTNERSHIP DISTRIBUTION	2,786.000	358,698	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						3,600,252	XXX	0	XXX
Common Stocks - Mutual Funds									
413838 72 3	OAKMARK INTERNATIONAL FUND		01/12/2018	Tax Free Exchange	33,450.910	511,256	XXX		L
413838 78 0	OAKMARK FUND		01/12/2018	Tax Free Exchange	64,866.200	2,463,042	XXX		L
45826J 10 5	INTELLIA THERAPEUTICS INC.		06/18/2018	PARTNERSHIP DISTRIBUTION	12,540.000	340,081	XXX		L
464287 23 4	ISHARES MSCI EMERGING MARKETS		05/17/2018	ISSUING COMPANY	1,300.000	60,557	XXX		L
9299999. Total - Common Stocks - Mutual Funds						3,374,936	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,975,188	XXX	0	XXX
9799999. Total - Common Stocks						6,975,188	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						134,352,149	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						2,866,867,867	XXX	9,203,204	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		06/07/2018.	Redemption 100.0000		196,350	196,350	183,745	198,043		(1,693)		(1,693)		196,350			0	4,579	12/07/2021.	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23		06/01/2018.	Paydown		760	760	764	761		(1)		(1)		760			0	24	01/08/2023.	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33		06/01/2018.	Paydown		11,346	11,346	11,736	11,615		(269)		(269)		11,346			0	285	03/15/2033.	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32		06/01/2018.	Paydown		332	332	337	335		(3)		(3)		332			0	9	03/15/2032.	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31		06/01/2018.	Paydown		1,344	1,344	1,363	1,356		(12)		(12)		1,344			0	37	10/15/2031.	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00		06/01/2018.	Paydown		320	320	322	321		(1)		(1)		320			0	9	04/15/2032.	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32		06/01/2018.	Paydown		1,948	1,948	1,977	1,966		(18)		(18)		1,948			0	53	06/15/2032.	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32		06/01/2018.	Paydown		3,416	3,416	3,465	3,447		(31)		(31)		3,416			0	92	04/15/2032.	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%		06/01/2018.	Paydown		6,031	6,031	5,813	5,894		137		137		6,031			0	138	04/20/2028.	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%		06/01/2018.	Paydown		1,674	1,674	1,615	1,637		36		36		1,674			0	42	05/20/2028.	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		06/01/2018.	Paydown		243,555	243,555	247,436	246,675		(3,120)		(3,120)		243,555			0	5,081	06/20/2039.	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2018.	Paydown		4,530	4,530	4,585	4,573		(43)		(43)		4,530			0	102	05/20/2038.	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%		06/01/2018.	Paydown		10,117	10,117	10,090	10,090		27		27		10,117			0	254	08/20/2038.	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33		06/01/2018.	Paydown		85	85	87	87		(2)		(2)		85			0	2	01/15/2033.	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22		06/01/2018.	Paydown		259	259	250	255		3		3		259			0	7	12/15/2022.	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23		06/01/2018.	Paydown		135	135	137	136				0		135			0	4	11/15/2023.	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24		06/01/2018.	Paydown		107	107	106	106		1		1		107			0	3	01/15/2024.	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23		06/01/2018.	Paydown		89	89	86	88		1		1		89			0	3	09/15/2023.	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23		06/01/2018.	Paydown		194	194	187	191		3		3		194			0	5	05/15/2023.	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23		06/01/2018.	Paydown		26	26	25	25				0		26			0	1	11/15/2023.	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23		06/01/2018.	Paydown		11	11	11	11				0		11			0		09/15/2023.	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23		06/01/2018.	Paydown		16	16	16	16				0		16			0		12/15/2023.	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23		06/01/2018.	Paydown		705	705	679	694		11		11		705			0	19	08/15/2023.	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23		06/01/2018.	Paydown		94	94	91	93		2		2		94			0	3	08/15/2023.	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23		06/01/2018.	Paydown		43	43	42	43		1		1		43			0	1	07/15/2023.	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23		06/01/2018.	Paydown		52	52	50	51		1		1		52			0	2	09/15/2023.	1
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		06/01/2018.	Paydown		26	26	25	26				0		26			0	1	08/15/2023.	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		06/01/2018.	Paydown		217	217	209	213		3		3		217			0	5	12/15/2023.	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		06/01/2018.	Paydown		48	48	47	48				0		48			0	1	01/15/2024.	1
36203L RC 8	GINNIE MAE I 7.000% 07/15/23		06/01/2018.	Paydown		41	41	40	40		1		1		41			0	1	07/15/2023.	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24		06/01/2018.	Paydown		26	26	25	25				0		26			0	1	05/15/2024.	1
36203P AY 9	GINNIE MAE I 7.000% 12/15/23		06/01/2018.	Paydown		157	157	155	156		1		1		157			0	5	12/15/2023.	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23		06/01/2018.	Paydown		31	31	30	30				0		31			0	1	08/15/2023.	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24		06/01/2018.	Paydown		60	60	59	60				0		60			0	2	05/15/2024.	1
36203R MW 6	GINNIE MAE I 6.500% 05/15/23		06/01/2018.	Paydown		530	530	511	522		8		8		530			0	14	05/15/2023.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36203R YD 5	GINNIE MAE I 7.500% 05/15/23		06/01/2018	Paydown		30	30	30	30				0		30			0	1	05/15/2023	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23		06/01/2018	Paydown		27	27	26	26				0		27			0	1	08/15/2023	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23		06/01/2018	Paydown		34	34	33	34				0		34			0	1	09/15/2023	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23		06/01/2018	Paydown		238	238	230	235		3		3		238			0	6	07/15/2023	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23		06/01/2018	Paydown		34	34	33	33		1		1		34			0	1	09/15/2023	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23		06/01/2018	Paydown		1,573	1,573	1,588	1,576		(3)		(3)		1,573			0	49	09/15/2023	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23		06/01/2018	Paydown		20	20	20	20				0		20			0	1	11/15/2023	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23		06/01/2018	Paydown		67	67	65	66		1		1		67			0	2	07/15/2023	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23		06/01/2018	Paydown		79	79	76	78		1		1		79			0	2	07/15/2023	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24		06/01/2018	Paydown		18	18	18	18				0		18			0	1	02/15/2024	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22		06/01/2018	Paydown		146	146	140	144		2		2		146			0	4	02/15/2022	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22		06/01/2018	Paydown		9	9	8	8				0		9			0		03/15/2022	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24		06/01/2018	Paydown		54	54	53	53				0		54			0	2	06/15/2024	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23		06/01/2018	Paydown		13	13	13	13				0		13			0		09/15/2023	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23		06/01/2018	Paydown		28	28	27	27				0		28			0	1	09/15/2023	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23		06/01/2018	Paydown		79	79	76	78		1		1		79			0	2	08/15/2023	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23		06/01/2018	Paydown		23	23	22	22				0		23			0	1	08/15/2023	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23		06/01/2018	Paydown		29	29	28	29				0		29			0	1	09/15/2023	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23		06/01/2018	Paydown		86	86	83	85		1		1		86			0	3	11/15/2023	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24		06/01/2018	Paydown		16	16	16	16				0		16			0		02/15/2024	1
36204F VF 8	GINNIE MAE I 7.000% 10/15/23		06/01/2018	Paydown		11	11	11	11				0		11			0		10/15/2023	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23		06/01/2018	Paydown		155	155	150	153		2		2		155			0	5	12/15/2023	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23		06/01/2018	Paydown		15	15	15	15				0		15			0		10/15/2023	1
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		06/01/2018	Paydown		10	10	10	10				0		10			0		02/15/2024	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		06/01/2018	Paydown		135	135	130	133		2		2		135			0	4	04/15/2022	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		06/01/2018	Paydown		18	18	17	17				0		18			0		11/15/2023	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		06/01/2018	Paydown		25	25	24	25				0		25			0	1	12/15/2023	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		06/01/2018	Paydown		82	82	80	81		1		1		82			0	2	09/15/2025	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		06/01/2018	Paydown		2	2	2	2				0		2			0		01/15/2024	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		170	170	167	168		1		1		170			0	5	08/15/2025	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		06/01/2018	Paydown		6	6	6	6				0		6			0		05/15/2024	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		260	260	257	258		2		2		260			0	8	09/15/2025	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		06/01/2018	Paydown		80	80	79	80		1		1		80			0	2	05/15/2024	1
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		7	7	7	7				0		7			0		09/15/2025	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		364	364	359	362		3		3		364			0	11	09/15/2025	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		864	864	852	857		6		6		864			0	25	09/15/2025	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		249	249	245	247		2		2		249			0	7	09/15/2025	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		06/01/2018	Paydown		28	28	28	28				0		28			0	1	07/15/2025	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		234	234	231	232		2		2		234			0	7	09/15/2025	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		25	25	24	24				0		25			0	1	09/15/2025	1
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		60	60	59	59				0		60			0	2	08/15/2025	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		06/01/2018	Paydown		85	85	83	84		1		1		85			0	3	11/15/2025	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		50	50	50	50				0		50			0	2	09/15/2025	1
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		57	57	56	57				0		57			0	2	09/15/2025	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		45	45	45	45				0		45			0	1	09/15/2025	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		381	381	376	378		3		3		381			0	11	09/15/2025	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		38	38	38	38				0		38			0	1	09/15/2025	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		148	148	146	147		1		1		148			0	4	08/15/2025	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		42	42	42	42				0		42			0	1	08/15/2025	1
36206F SE 3	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		56	56	55	55				0		56			0	2	09/15/2025	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		17	17	17	17				0		17			0		08/15/2025	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		136	136	134	135		1		1		136			0	4	08/15/2025	1
36206K BY 6	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		377	377	372	374		3		3		377			0	11	09/15/2025	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		74	74	73	73		1		1		74			0	2	08/15/2025	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		30	30	30	30				0		30			0	1	09/15/2025	1
36206L AJ 8	GINNIE MAE I 7.000% 08/15/25		04/01/2018	Paydown		995	995	982	988		7		7		995			0	23	08/15/2025	1
36206L BY 4	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		294	294	290	292		2		2		294			0	9	09/15/2025	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		256	256	252	254		2		2		256			0	7	09/15/2025	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		239	239	236	237		2		2		239			0	7	09/15/2025	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		16	16	16	16				0		16			0		08/15/2025	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		45	45	44	44				0		45			0	1	09/15/2025	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25		06/01/2018	Paydown		79	79	78	79		1		1		79			0	2	08/15/2025	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		43	43	42	43				0		43			0	1	09/15/2025	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25		06/01/2018	Paydown		25	25	24	24				0		25			0	1	12/15/2025	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26		06/01/2018	Paydown		44	44	42	43		1		1		44			0	1	01/15/2026	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		82	82	81	82		1		1		82			0	2	09/15/2025	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26		06/01/2018	Paydown		56	56	55	55		1		1		56			0	2	06/15/2026	1
36206R FW 1	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		227	227	224	226		2		2		227			0	8	09/15/2025	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25		06/01/2018	Paydown		13	13	13	13				0		13			0		09/15/2025	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26		06/01/2018	Paydown		424	424	418	420		3		3		424			0	13	02/15/2026	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26		06/01/2018	Paydown		33	33	32	33				0		33			0	1	05/15/2026	1
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26		06/01/2018	Paydown		50	50	49	50		1		1		50			0	2	06/15/2026	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26		06/01/2018	Paydown		39	39	38	39		1		1		39			0	1	06/15/2026	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31		06/01/2018	Paydown		26	26	26	26				0		26			0	1	03/15/2031	1
36210R G6 1	GINNIE MAE I 6.000% 11/15/31		06/01/2018	Paydown		126	126	127	127				0		126			0	3	11/15/2031	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00		06/01/2018	Paydown		256	256	257	257		(1)		(1)		256			0	6	08/15/2031	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32		06/01/2018	Paydown		1,753	1,753	1,778	1,770		(16)		(16)		1,753			0	48	03/15/2032	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32		06/01/2018	Paydown		385	385	387	386		(1)		(1)		385			0	10	12/15/2032	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33		06/01/2018	Paydown		4,785	4,785	4,952	4,900		(114)		(114)		4,785			0	120	01/15/2033	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23		06/01/2018	Paydown		42	42	40	41		1		1		42			0	1	05/15/2023	1
362162 AB 5	GINNIE MAE I 9.000% 10/15/19		06/01/2018	Paydown		293	293	283	290		2		2		293			0	11	10/15/2019	1
362169 EN 0	GINNIE MAE I 10.500% 12/15/19		06/01/2018	Paydown		730	730	751	731		(1)		(1)		730			0	32	12/15/2019	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36216L PW 1	GINNIE MAE I 9.500% 03/15/19		06/01/2018	Paydown		16	16	15	16				0		16			0	1	03/15/2019	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19		06/01/2018	Paydown		245	245	241	244		1		1		245			0	9	10/15/2019	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19		06/01/2018	Paydown		125	125	125	125				0		125			0	5	11/15/2019	1
362195 PT 0	GINNIE MAE I 9.000% 02/15/20		06/01/2018	Paydown		1,184	1,184	1,177	1,180		5		5		1,184			0	44	02/15/2020	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19		06/01/2018	Paydown		58	58	55	57		1		1		58			0	2	05/15/2019	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20		06/01/2018	Paydown		163	163	161	163		1		1		163			0	6	02/15/2020	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19		06/01/2018	Paydown		240	240	247	240				0		240			0	11	07/15/2019	1
36219W ZS 2	GINNIE MAE I 9.500% 01/15/19		06/01/2018	Paydown		1,669	1,669	1,605	1,658		11		11		1,669			0	74	01/15/2019	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20		06/01/2018	Paydown		8	8	8	8				0		8			0		07/15/2020	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19		06/01/2018	Paydown		44	44	45	44				0		44			0	2	06/15/2019	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19		06/01/2018	Paydown		36	36	38	36				0		36			0	1	09/15/2019	1
36220F AB 0	GINNIE MAE I 9.500% 10/15/19		06/01/2018	Paydown		57	57	58	57				0		57			0	2	10/15/2019	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19		06/01/2018	Paydown		26	26	27	26				0		26			0	1	07/15/2019	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19		06/01/2018	Paydown		402	402	403	402				0		402			0	16	08/15/2019	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19		06/01/2018	Paydown		37	37	39	37				0		37			0	2	08/15/2019	1
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19		06/01/2018	Paydown		202	202	199	201		1		1		202			0	8	12/15/2019	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19		06/01/2018	Paydown		919	919	902	914		5		5		919			0	34	09/15/2019	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19		06/01/2018	Paydown		27	27	28	27				0		27			0	1	12/15/2019	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20		06/01/2018	Paydown		7	7	7	7				0		7			0		04/15/2020	1
36220U A9 2	GINNIE MAE I 9.000% 04/15/20		05/01/2018	Paydown		137	137	132	136		1		1		137			0	4	04/15/2020	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20		06/01/2018	Paydown		216	216	202	213		3		3		216			0	8	04/15/2020	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20		06/01/2018	Paydown		608	608	587	602		5		5		608			0	23	06/15/2020	1
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20		06/01/2018	Paydown		18	18	18	18				0		18			0	1	10/15/2020	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20		06/01/2018	Paydown		99	99	104	99		(1)		(1)		99			0	4	09/15/2020	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21		06/01/2018	Paydown		88	88	90	88				0		88			0	3	06/15/2021	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21		06/01/2018	Paydown		71	71	74	71		(1)		(1)		71			0	3	07/15/2021	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21		06/01/2018	Paydown		27	27	26	27		1		1		27			0	1	07/15/2021	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21		06/01/2018	Paydown		35	35	37	35				0		35			0	1	08/15/2021	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21		06/01/2018	Paydown		1,273	1,273	1,340	1,286		(13)		(13)		1,273			0	58	07/15/2021	1
36223M GE 0	GINNIE MAE I 8.500% 09/15/21		06/01/2018	Paydown		249	249	256	250		(1)		(1)		249			0	9	09/15/2021	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21		06/01/2018	Paydown		57	57	58	57				0		57			0	2	12/15/2021	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21		06/01/2018	Paydown		116	116	109	114		2		2		116			0	4	11/15/2021	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21		06/01/2018	Paydown		494	494	461	483		10		10		494			0	18	11/15/2021	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22		06/01/2018	Paydown		14	14	15	14				0		14			0		01/15/2022	1
36223S AD 5	GINNIE MAE I 8.500% 05/15/22		06/01/2018	Paydown		387	387	399	390		(3)		(3)		387			0	14	05/15/2022	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22		06/01/2018	Paydown		498	498	512	502		(4)		(4)		498			0	18	04/15/2022	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23		06/01/2018	Paydown		54	54	52	53		1		1		54			0	2	08/15/2023	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22		06/01/2018	Paydown		376	376	387	378		(3)		(3)		376			0	13	05/15/2022	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22		06/01/2018	Paydown		42	42	43	42				0		42			0	2	05/15/2022	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22		06/01/2018	Paydown		22	22	23	22				0		22			0	1	04/15/2022	1
36224D XG 5	GINNIE MAE I 7.000% 12/15/23		06/01/2018	Paydown		6	6	6	6				0		6			0		12/15/2023	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22		06/01/2018	Paydown		219	219	226	221		(1)		(1)		219			0	8	05/15/2022	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36224H V6 0	GINNIE MAE I 9.500% 05/15/22	..	06/01/2018.	Paydown		91	91	96	92		(1)		(1)		91			0	4	05/15/2022.	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23	..	06/01/2018.	Paydown		14	14	13	14				0		14			0		08/15/2023.	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22	..	06/01/2018.	Paydown		315	315	305	311		4		4		315			0	9	12/15/2022.	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23	..	06/01/2018.	Paydown		77	77	74	75		1		1		77			0	2	06/15/2023.	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25	..	06/01/2018.	Paydown		4	4	4	4				0		4			0		08/15/2025.	1
36224T MU 1	GINNIE MAE I 7.500% 03/15/23	..	06/01/2018.	Paydown		255	255	257	255				0		255			0	8	03/15/2023.	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23	..	06/01/2018.	Paydown		9	9	8	9				0		9			0		07/15/2023.	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23	..	06/01/2018.	Paydown		84	84	85	84				0		84			0	3	05/15/2023.	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23	..	06/01/2018.	Paydown		11	11	10	10				0		11			0		02/15/2023.	1
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23	..	06/01/2018.	Paydown		34	34	35	34				0		34			0	1	03/15/2023.	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25	..	06/01/2018.	Paydown		296	296	292	294		2		2		296			0	8	07/15/2025.	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31	..	06/01/2018.	Paydown		45,280	45,280	46,052	45,821		(541)		(541)		45,280			0	1,253	05/15/2031.	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 2.750%	..	06/01/2018.	Paydown		731	731	742	731				0		731			0	8	05/01/2027.	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 2.750%	..	06/01/2018.	Paydown		350	350	355	350				0		350			0	4	06/01/2027.	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20	..	06/01/2018.	Paydown		38,141	38,141	38,475	38,156		(15)		(15)		38,141			0	943	06/15/2020.	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37	..	06/01/2018.	Paydown		24,130	24,130	24,303	24,271		(141)		(141)		24,130			0	554	01/15/2037.	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35	..	06/01/2018.	Paydown		9,808	9,808	9,757	9,763		45		45		9,808			0	246	07/15/2035.	1
36292L EX 8	GINNIE MAE I 6.000% 06/15/36	..	06/01/2018.	Paydown		9,209	9,209	9,354	9,324		(114)		(114)		9,209			0	193	06/15/2036.	1
36296D YU 6	GINNIE MAE I 5.500% 05/15/38	..	06/01/2018.	Paydown		12,879	12,879	13,019	12,989		(110)		(110)		12,879			0	295	05/15/2038.	1
38373Q MZ 1	GNMA_03-37 5.500% 05/01/33	..	06/01/2018.	Paydown		323,302	323,302	316,078	319,470		3,832		3,832		323,302			0	7,176	05/01/2033.	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%	..	06/01/2018.	Paydown		485,175	485,175	448,628	471,824		13,351		13,351		485,175			0	10,914	09/01/2033.	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%	..	06/01/2018.	Paydown		99,010	99,010	94,356	97,120		1,889		1,889		99,010			0	2,313	10/01/2033.	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34	..	06/01/2018.	Paydown		370,100	370,100	348,010	357,561		12,539		12,539		370,100			0	8,187	04/01/2034.	1
38374H PY 0	GNMA_04-54 5.500% 07/01/34	..	06/01/2018.	Paydown		644,197	644,197	630,357	636,923		7,274		7,274		644,197			0	14,478	07/01/2034.	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%	..	06/01/2018.	Paydown		294,932	294,932	261,867	281,608		13,324		13,324		294,932			0	6,822	12/01/2035.	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%	..	06/01/2018.	Paydown		875,346	875,346	873,910	873,910		1,436		1,436		875,346			0	19,964	04/01/2037.	1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%	..	04/20/2018.	JP MORGAN SECURITIES LTD LDN		10,820,756	11,237,784	11,289,875	11,248,534		3,154		3,154		11,284,369		(463,613)	(463,613)	57,810	07/01/2045.	1
38380F RY 4	GOVERNMENT NATIONAL MORTGAGE A 3.000%	..	04/20/2018.	RBC DOMINION SECURITIES INC		3,650,916	3,991,776	3,829,298	3,830,355		1,941		1,941		3,832,295		(181,380)	(181,380)	47,569	06/01/2047.	1
83162C UA 9	SMALL BUSINESS ADMINISTRATION 3.790% 0	..	05/01/2018.	Paydown		360,868	360,868	360,868	360,868				0		360,868			0	7,074	05/01/2031.	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%	..	06/01/2018.	Paydown		122,085	122,085	120,016	121,339		745		745		122,085			0	3,744	02/01/2027.	1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25	..	06/01/2018.	Various		140,973	140,973	137,760	45,950		1,905		1,905		140,180		793	793	1,414	04/07/2025.	1
912810 RJ 9	UNITED STATES TREASURY 3.000% 11/15/44	..	05/24/2018.	JP MORGAN SECURITIES LTD LDN		48,953,005	50,000,000	40,393,707	40,919,993		74,297		74,297		40,994,290		7,958,715	7,958,715	790,761	11/15/2044.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912810 RM 2	UNITED STATES TREASURY 3.000% 05/15/45		04/11/2018.	JP MORGAN SECURITIES LTD LDN		39,300,159	39,216,000	38,621,727	38,654,660		3,673		3,673		38,658,333		641,826	641,826	480,992	05/15/2045.	1
912828 2P 4	UNITED STATES TREASURY 1.875% 07/31/22		06/01/2018.	BNP PARIBAS		31,936,457	33,000,000	33,170,222	33,158,978		(14,161)		(14,161)		33,144,817		(1,208,359)	(1,208,359)	521,323	07/31/2022.	1
912828 2R 0	UNITED STATES TREASURY 2.250% 08/15/27		05/25/2018.	Various		137,805,819	147,000,000	146,904,020	146,906,146		3,853		3,853		146,910,000		(9,104,181)	(9,104,181)	2,555,863	08/15/2027.	1
912828 2U 3	UNITED STATES TREASURY 1.875% 08/31/24		05/23/2018.	Various		71,355,911	76,000,000	74,992,604	75,030,696		49,789		49,789		75,080,485		(3,724,574)	(3,724,574)	1,003,431	08/31/2024.	1
912828 2W 9	UNITED STATES TREASURY 1.875% 09/30/22		05/22/2018.	Various		14,404,892	15,000,000	14,964,288	14,965,753		2,669		2,669		14,968,422		(563,530)	(563,530)	179,150	09/30/2022.	1
912828 2X 7	UNITED STATES TREASURY 1.375% 09/30/19		05/23/2018.	Various		9,858,378	10,000,000	9,981,153	9,983,490		3,177		3,177		9,986,667		(128,288)	(128,288)	81,223	09/30/2019.	1
912828 2Y 5	UNITED STATES TREASURY 2.125% 09/30/24		06/07/2018.	Various		95,583,744	100,000,000	99,750,240	99,758,585		13,810		13,810		99,772,396		(4,188,651)	(4,188,651)	1,419,570	09/30/2024.	1
912828 3D 0	UNITED STATES TREASURY 2.250% 10/31/24		04/09/2018.	Various		146,009,908	150,000,000	150,797,235	150,780,596		(26,017)		(26,017)		150,754,580		(4,744,672)	(4,744,672)	1,436,967	10/31/2024.	1
912828 3F 5	UNITED STATES TREASURY 2.250% 11/15/27		06/21/2018.	Various		54,844,392	58,000,000	57,180,530	57,185,440		28,632		28,632		57,214,072		(2,369,680)	(2,369,680)	652,076	11/15/2027.	1
912828 3H 1	UNITED STATES TREASURY 1.750% 11/30/19		05/23/2018.	Various		4,945,888	5,000,000	5,000,791	5,000,757		(153)		(153)		5,000,604		(54,715)	(54,715)	42,067	11/30/2019.	1
912828 3W 8	UNITED STATES TREASURY 2.750% 02/15/28		06/21/2018.	Various		19,798,194	20,000,000	19,852,392			3,016		3,016		19,855,408		(57,214)	(57,214)	175,407	02/15/2028.	1
912828 D5 6	UNITED STATES TREASURY 2.375% 08/15/24		04/09/2018.	BANK OF AMERICA N.A.		30,120,888	30,732,000	30,900,066	30,850,124		(4,369)		(4,369)		30,845,755		(724,867)	(724,867)	473,820	08/15/2024.	1
912828 F6 2	UNITED STATES TREASURY 1.500% 10/31/19		05/23/2018.	Various		12,824,271	13,000,000	12,978,698	12,980,501		4,152		4,152		12,984,652		(160,382)	(160,382)	110,217	10/31/2019.	1
912828 K7 4	UNITED STATES TREASURY 2.000% 08/15/25		04/19/2018.	UBS SECURITIES LLC		65,961,160	70,000,000	67,795,741	68,239,500		61,678		61,678		68,301,178		(2,340,018)	(2,340,018)	947,514	08/15/2025.	1
912828 L4 0	UNITED STATES TREASURY 1.000% 09/15/18		05/31/2018.	Various		997,225	1,000,000	996,565	998,008		1,165		1,165		999,173		(1,948)	(1,948)	7,092	09/15/2018.	1
912828 N3 0	UNITED STATES TREASURY 2.125% 12/31/22		05/29/2018.	Various		244,048,328	250,000,000	247,348,156			160,362		160,362		247,508,518		(3,460,190)	(3,460,190)	1,799,206	12/31/2022.	1
912828 Q3 7	UNITED STATES TREASURY 1.250% 03/31/21		04/03/2018.	Various		3,382,825	3,500,000	3,500,827	3,500,543		(41)		(41)		3,500,502		(117,677)	(117,677)	22,234	03/31/2021.	1
912828 T6 7	UNITED STATES TREASURY 1.250% 10/31/21		05/23/2018.	RBS SECURITIES INC.		4,755,068	5,000,000	4,973,448	4,979,403		2,069		2,069		4,981,473		(226,405)	(226,405)	35,326	10/31/2021.	1
912828 U2 4	UNITED STATES TREASURY 2.000% 11/15/26		06/27/2018.	Various		78,808,937	85,000,000	81,361,142	81,693,384		135,809		135,809		81,829,193		(3,020,256)	(3,020,256)	910,435	11/15/2026.	1
912828 VE 7	UNITED STATES TREASURY 1.000% 05/31/18		05/31/2018.	Maturity		15,000,000	15,000,000	14,719,386	14,975,749		24,251		24,251		15,000,000			0	75,000	05/31/2018.	1
912828 W3 0	UNITED STATES TREASURY 1.125% 02/28/19		05/23/2018.	Various		3,965,305	4,000,000	3,967,977	3,968,862		10,454		10,454		3,979,316		(14,011)	(14,011)	32,894	02/28/2019.	1
912828 WJ 5	UNITED STATES TREASURY 2.500% 05/15/24		04/11/2018.	JP MORGAN SECURITIES LTD LDN		44,514,736	45,000,000	44,568,663	44,710,632		11,360		11,360		44,721,991		(207,256)	(207,256)	459,945	05/15/2024.	1

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
0599999.	Total - Bonds - U.S. Government					1,198,018,409	1,245,048,807	1,224,078,862	958,548,384	0	604,992	0	604,992	0	1,226,478,943	0	(28,460,533)	(28,460,533)	14,415,229	XXX	XXX
Bonds - All Other Government																					
035198 AC 4	ANGOLA REPUBLIC OF 9.375% 05/08/48	C	05/18/2018.	JEFFERIES & COMPANY INC.		1,050,000	1,000,000	999,760					0		999,760		50,240	50,240	3,385	05/08/2048.	4FE
03846J W4 8	EGYPT ARAB REPUBLIC OF 6.588% 02/21/28	D	04/10/2018.	NOMURA INTERNATIONAL PLC.		2,446,800	2,400,000	2,400,000					0		2,400,000		46,800	46,800	22,399	02/21/2028.	4FE
465138 7N 9	ISRAEL STATE OF 4.500% 01/30/43	D	05/24/2018.	Various		4,965,000	5,000,000	4,928,700	4,934,851		574		574		4,935,426		29,574	29,574	186,875	01/30/2043.	1FE
71567P AC 4	PERUSAHAAN PENERBIT SBSN INDON 4.350%	D	05/02/2018.	HSBC SECURITIES		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	56,550	09/10/2024.	2FE
760942 BB 7	URUGUAY ORIENTAL REPUBLIC OF 4.375% 10	D	05/17/2018.	DEUTSCHE BANK AG LONDON		2,015,000	2,000,000	2,002,000			(46)		(46)		2,001,954		13,046	13,046	5,833	10/27/2027.	2FE
900123 CF 5	TURKEY REPUBLIC OF 5.750% 03/22/24	D	04/27/2018.	DEUTSCHE BANK AG LONDON		2,538,750	2,500,000	2,481,275	2,487,116		572		572		2,487,688		51,062	51,062	87,448	03/22/2024.	3FE
P8055K TM 7	ARGENTINA REPUBLIC OF GOVT 7.820% 12/3	B	05/26/2018.	Various		5,123,680	4,868,104	5,150,137	5,299,857		(12,671)		(12,671)	(186,906)	5,374,185	273,905	(250,505)	23,400	150,159	12/31/2033.	4FE
1099999.	Total - Bonds - All Other Government					20,139,230	19,768,104	19,961,872	14,721,824	0	(11,571)	0	(11,571)	(186,906)	20,199,013	273,905	(59,783)	214,122	512,649	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 GS 4	ILLINOIS STATE OF 7.350% 07/01/35	..	05/22/2018.	Various		8,148,475	7,500,000	8,385,822	8,358,369		(20,479)		(20,479)		8,337,891		(189,416)	(189,416)	456,312	07/01/2035.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					8,148,475	7,500,000	8,385,822	8,358,369	0	(20,479)	0	(20,479)	0	8,337,891	0	(189,416)	(189,416)	456,312	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
686053 AR 0	OREGON SCH BRDS ASSN 0.000% 06/30/18	..	06/30/2018.	Maturity		10,000,000	10,000,000	4,003,000	9,713,588		286,412		286,412		10,000,000			0		06/30/2018.	1FE
686053 CH 0	OREGON SCH BRDS ASSN 0.000% 06/30/18	..	06/30/2018.	Maturity		18,000,000	18,000,000	7,375,500	17,490,362		509,638		509,638		18,000,000			0		06/30/2018.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					28,000,000	28,000,000	11,378,500	27,203,950	0	796,050	0	796,050	0	28,000,000	0	0	0	0	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30711X AK 0	CONNECTICUT AVENUE SECURITIES 5.091% 0	..	06/25/2018.	Paydown		256,091	256,091	242,691	246,473		9,618		9,618		256,091			0	5,078	07/25/2024.	1
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%	..	06/01/2018.	Paydown		306	306	305	305		1		1		306			0	8	12/01/2031.	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0	..	06/01/2018.	Paydown		7,896	7,896	7,889	7,887		10		10		7,896			0	232	04/01/2032.	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5	..	06/01/2018.	Paydown		1,648	1,648	1,659	1,655		(7)		(7)		1,648			0	50	08/01/2031.	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%	..	06/01/2018.	Paydown		60,588	60,588	65,336	65,151		(4,563)		(4,563)		60,588			0	1,009	05/01/2034.	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	..	06/01/2018.	Paydown		1,209	1,209	1,275	1,258		(49)		(49)		1,209			0	33	10/01/2029.	1
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%	..	06/01/2018.	Paydown		483	483	509	502		(19)		(19)		483			0	15	12/01/2029.	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%	..	06/01/2018.	Paydown		3,200	3,200	3,209	3,205		(5)		(5)		3,200			0	85	03/01/2033.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018.	Paydown		675	675	676	675				0		675			0	17	02/01/2033.	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%		06/01/2018.	Paydown		417	417	440	434		(17)		(17)		417			0	13	05/01/2032.	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		52	52	54	53		(2)		(2)		52			0	2	06/01/2032.	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2018.	Paydown		1,453	1,453	1,450	1,450		4		4		1,453			0	40	06/01/2032.	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2018.	Paydown		3,836	3,836	3,753	3,773		62		62		3,836			0	80	12/01/2032.	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		21	21	22	21				0		21			0	1	08/01/2025.	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		66	66	68	67		(1)		(1)		66			0	2	09/01/2025.	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		26	26	27	27		(1)		(1)		26			0	1	06/01/2026.	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		75	75	79	77		(3)		(3)		75			0	2	11/01/2026.	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		92	92	92	92				0		92			0	3	01/01/2027.	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%		06/01/2018.	Paydown		66	66	67	66				0		66			0	2	03/01/2028.	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 3.700%		06/01/2018.	Paydown		11,134	11,134	11,194	11,134				0		11,134			0	176	07/01/2033.	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2018.	Paydown		7,353	7,353	7,499	7,477		(124)		(124)		7,353			0	199	08/01/2036.	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2018.	Paydown		12,697	12,697	12,949	12,911		(214)		(214)		12,697			0	344	08/01/2036.	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2018.	Paydown		916	916	930	927		(11)		(11)		916			0	25	09/01/2036.	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018.	Paydown		18,407	18,407	19,241	19,142		(735)		(735)		18,407			0	463	06/01/2038.	1
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		06/01/2018.	Paydown		113,780	113,780	110,875	112,559		1,220		1,220		113,780			0	2,357	08/01/2020.	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2018.	Paydown		31,844	31,844	31,259	31,328		516		516		31,844			0	783	12/01/2036.	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2018.	Paydown		4,932	4,932	4,999	4,986		(54)		(54)		4,932			0	121	09/01/2037.	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		06/01/2018.	Paydown		50,882	50,882	51,443	51,323		(441)		(441)		50,882			0	1,309	01/01/2038.	1
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2018.	Paydown		45,073	45,073	43,799	43,998		1,075		1,075		45,073			0	915	08/01/2038.	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018.	Paydown		104,341	104,341	104,528	104,451		(111)		(111)		104,341			0	2,598	06/01/2038.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2018.	Paydown		76,630	76,630	75,061	75,302		1,328		1,328		76,630			0	1,778	08/01/2038.	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2018.	Paydown		12,524	12,524	12,674	12,646		(122)		(122)		12,524			0	261	06/01/2039.	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		93,520	93,520	97,422	97,171		(3,651)		(3,651)		93,520			0	1,595	10/01/2040.	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		118,816	118,816	124,683	124,045		(5,229)		(5,229)		118,816			0	1,939	06/01/2043.	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		47,084	47,084	50,376	50,261		(3,177)		(3,177)		47,084			0	828	10/01/2043.	1
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		685,561	685,561	707,038	706,578		(21,017)		(21,017)		685,561			0	9,849	10/01/2047.	1
3128MJ 3K 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		63,312	63,312	64,952			(1,640)		(1,640)		63,312			0	430	02/01/2048.	1
3128MJ 3T 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/20/2018.	Various		4,566,008	4,489,589	4,611,474			(3,995)		(3,995)		4,607,479		(41,471)	(41,471)	35,298	04/01/2048.	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2018.	Paydown		65,351	65,351	65,770	65,649		(297)		(297)		65,351			0	1,458	09/01/2035.	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018.	Paydown		218,918	218,918	222,407	222,177		(3,258)		(3,258)		218,918			0	2,607	10/01/2043.	1
3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		06/01/2018.	Paydown		158,179	158,179	158,292	158,290		(110)		(110)		158,179			0	1,578	08/01/2046.	1
3128MJ ZM 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018.	Paydown		41,401	41,401	41,427	41,426		(24)		(24)		41,401			0	523	02/01/2047.	1
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Various		42,154	42,154	42,902	42,846		(691)		(691)		42,154			0	619	01/01/2047.	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018.	Paydown		175,344	175,344	182,221	180,982		(5,638)		(5,638)		175,344			0	2,198	08/01/2030.	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 3.364%		06/01/2018.	Paydown		6,522	6,522	6,547	6,522				0		6,522			0	89	02/01/2035.	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 3.528%		06/01/2018.	Paydown		7,259	7,259	7,304	7,259				0		7,259			0	107	09/01/2036.	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 4.493%		06/01/2018.	Paydown		17,758	17,758	17,866	17,758				0		17,758			0	339	06/01/2037.	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2018.	Paydown		394,003	394,003	405,762	402,708		(8,705)		(8,705)		394,003			0	7,323	01/01/2031.	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		648,578	648,578	669,150	660,675		(12,098)		(12,098)		648,578			0	8,999	09/01/2025.	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 3.490%		06/01/2018.	Paydown		1,003	1,003	1,004	1,003				0		1,003			0	15	01/01/2037.	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21		06/15/2018.	Paydown		819	819	629	788		31		31		819			0	16	08/16/2021.	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21		06/15/2018.	Paydown		1,639	1,639	1,577	1,626		13		13		1,639			0	48	03/16/2021.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312906 DD 9	FHLMC_1099 7.950% 06/01/21		06/01/2018.	Paydown		347	347	363	347		(1)		(1)		347			0	11	06/01/2021.	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22		06/01/2018.	Paydown		4,530	4,530	4,164	4,448		82		82		4,530			0	130	09/01/2022.	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23		06/01/2018.	Paydown		2,868	2,868	2,725	2,828		40		40		2,868			0	84	02/01/2023.	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		160	160	168	165		(6)		(6)		160			0	5	07/01/2029.	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		381	381	401	395		(15)		(15)		381			0	12	08/01/2029.	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		87	87	92	91		(3)		(3)		87			0	2	09/01/2029.	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		2,259	2,259	2,382	2,348		(89)		(89)		2,259			0	65	10/01/2029.	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		107	107	112	111		(5)		(5)		107			0	3	09/01/2029.	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		177	177	187	185		(7)		(7)		177			0	5	12/01/2029.	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		223	223	227	225		(2)		(2)		223			0	7	03/01/2026.	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		345	345	346	345				0		345			0	11	09/01/2027.	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018.	Paydown		10,014	10,014	10,089	10,072		(58)		(58)		10,014			0	236	12/01/2033.	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%		06/01/2018.	Paydown		1,211	1,211	1,277	1,261		(51)		(51)		1,211			0	35	05/01/2031.	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2018.	Paydown		2,010	2,010	2,008	2,008		3		3		2,010			0	53	06/01/2032.	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		1,454	1,454	1,522	1,502		(49)		(49)		1,454			0	45	05/01/2032.	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2018.	Paydown		289	289	274	277		11		11		289			0	5	10/01/2033.	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		724,452	724,452	743,469	740,271		(15,819)		(15,819)		724,452			0	11,672	09/01/2040.	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		340,690	340,690	350,964	349,519		(8,830)		(8,830)		340,690			0	5,330	03/01/2042.	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		23,606	23,606	25,089	25,007		(1,401)		(1,401)		23,606			0	381	12/01/2044.	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2018.	Paydown		590,463	590,463	613,067	609,254		(18,791)		(18,791)		590,463			0	13,162	12/01/2039.	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		72	72	76	74		(3)		(3)		72			0	2	08/01/2029.	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		8	8	8	8				0		8			0		10/01/2029.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		8	8	8	8				0		8			0		10/01/2029.	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		134	134	141	139		(5)		(5)		134			0	4	11/01/2029.	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		3	3	3	3				0		3			0		11/01/2029.	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018.	Paydown		91	91	96	95		(4)		(4)		91			0	3	12/01/2029.	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		282,243	282,243	289,851	288,605		(6,361)		(6,361)		282,243			0	3,954	09/01/2040.	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		532,242	532,242	546,588	544,253		(12,011)		(12,011)		532,242			0	8,717	09/01/2040.	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		665,495	665,495	682,964	680,025		(14,530)		(14,530)		665,495			0	12,391	09/01/2040.	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		86,842	86,842	89,121	88,738		(1,896)		(1,896)		86,842			0	1,448	09/01/2040.	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		315,853	315,853	333,570	332,377		(16,524)		(16,524)		315,853			0	5,231	12/01/2040.	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		1,005,481	1,005,481	992,599	994,243		11,238		11,238		1,005,481			0	16,755	01/01/2041.	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2018.	Paydown		326,930	326,930	334,082	332,915		(5,985)		(5,985)		326,930			0	5,786	01/01/2041.	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018.	Paydown		773	773	792	787		(14)		(14)		773			0	19	02/01/2034.	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2018.	Paydown		297	297	282	285		12		12		297			0	6	02/01/2034.	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2018.	Paydown		8,486	8,486	8,049	8,152		334		334		8,486			0	161	03/01/2034.	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2018.	Paydown		294	294	289	290		4		4		294			0	6	04/01/2034.	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2018.	Paydown		72	72	73	73		(1)		(1)		72			0	2	06/01/2031.	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.765%		06/01/2018.	Paydown		330,749	330,749	338,656	338,755		(8,006)		(8,006)		330,749			0	3,843	10/01/2045.	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.643%		06/01/2018.	Paydown		699,151	699,151	718,788	718,002		(18,851)		(18,851)		699,151			0	8,408	10/01/2045.	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018.	Paydown		91,176	91,176	93,769	93,689		(2,513)		(2,513)		91,176			0	1,176	02/01/2043.	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		971,146	971,146	1,003,808	1,000,503		(29,357)		(29,357)		971,146			0	14,695	09/01/2045.	1
3132L7 FD 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018.	Paydown		156,050	156,050	154,197			1,853		1,853		156,050			0	1,327	11/01/2045.	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		201,959	201,959	213,225	212,111		(10,152)		(10,152)		201,959			0	3,005	06/01/2046.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		1,078,389	1,078,389	1,114,111	1,112,770		(34,381)		(34,381)		1,078,389			0	15,535	02/01/2047.	1
3132L8 Y6 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/19/2018.	Various		25,318,937	25,422,655	26,343,232	26,334,215		(41,203)		(41,203)		26,293,013		(974,075)	(974,075)	490,365	09/01/2047.	1
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		271,754	271,754	286,998	286,923		(15,169)		(15,169)		271,754			0	4,483	01/01/2044.	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018.	Paydown		55,664	55,664	56,968	56,909		(1,245)		(1,245)		55,664			0	695	04/01/2045.	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		82,502	82,502	86,395	85,994		(3,492)		(3,492)		82,502			0	1,203	05/01/2045.	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		476,431	476,431	493,702	491,841		(15,410)		(15,410)		476,431			0	7,322	08/01/2045.	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		21,949	21,949	22,878	22,761		(813)		(813)		21,949			0	331	10/01/2045.	1
3132QV JT 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		1,452,802	1,452,802	1,480,269			(27,467)		(27,467)		1,452,802			0	12,554	01/01/2046.	1
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		469,701	469,701	492,892	490,124		(20,423)		(20,423)		469,701			0	7,485	03/01/2046.	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		198,238	198,238	208,212	206,991		(8,753)		(8,753)		198,238			0	2,859	03/01/2046.	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		114,418	114,418	119,781	119,262		(4,844)		(4,844)		114,418			0	1,936	03/01/2046.	1
3132WE FZ 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018.	Paydown		8,419	8,419	8,493	8,492		(73)		(73)		8,419			0	106	06/01/2046.	1
3132WK LR 7	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL		06/01/2018.	Paydown		123,833	123,833	123,922	123,920		(87)		(87)		123,833			0	1,511	01/01/2047.	1
3132WL RS 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		571,315	571,315	590,061	589,320		(18,006)		(18,006)		571,315			0	7,715	03/01/2047.	1
3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		927,340	927,340	980,373	977,378		(50,037)		(50,037)		927,340			0	16,022	05/01/2047.	1
3132WN UY 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018.	Paydown		1,312,509	1,312,509	1,395,567	1,393,472		(80,963)		(80,963)		1,312,509			0	22,141	06/01/2047.	1
3132XS DW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		90,816	90,816	94,059	94,031		(3,214)		(3,214)		90,816			0	1,238	08/01/2047.	1
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		190,218	190,218	196,980	196,867		(6,649)		(6,649)		190,218			0	2,781	09/01/2047.	1
3132XT 7D 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/20/2018.	Various		13,596,357	13,673,289	14,125,684	14,121,257		(22,901)		(22,901)		14,098,355		(501,998)	(501,998)	264,288	11/01/2047.	1
3132XT KX 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		302,366	302,366	312,618	312,433		(10,067)		(10,067)		302,366			0	4,027	10/01/2047.	1
3132XT ZJ 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018.	Paydown		25,415	25,415	26,190	26,181		(766)		(766)		25,415			0	342	10/01/2047.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132XU J3 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Paydown		390,928	390,928	402,748	402,616		(11,688)		(11,688)		390,928			0	5,759	11/01/2047	1
3132XX 4R 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018	Paydown		6,776	6,776	6,924			(148)		(148)		6,776			0	23	04/01/2048	1
3132XY RR 0	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2018	Paydown		37,482	37,482	38,916			(1,435)		(1,435)		37,482			0	141	05/01/2048	1
31335A 3F 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Paydown		449,691	449,691	466,291	466,181		(16,490)		(16,490)		449,691			0	6,039	03/01/2046	1
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Paydown		401,535	401,535	416,969	415,504		(13,969)		(13,969)		401,535			0	5,834	01/01/2044	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Paydown		863,254	863,254	898,458	895,037		(31,784)		(31,784)		863,254			0	12,558	01/01/2045	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Paydown		699,801	699,801	727,104	724,604		(24,803)		(24,803)		699,801			0	10,266	10/01/2045	1
31335A YT 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/12/2018	Various		18,581,567	19,220,559	19,304,368	18,093,177		13,387		13,387		19,316,540		(734,973)	(734,973)	295,401	10/01/2046	1
31335B BR 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018	Paydown		792,617	792,617	796,209	796,092		(3,475)		(3,475)		792,617			0	9,986	01/01/2047	1
31335B CW 4	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018	Paydown		40,598	40,598	40,915	40,913		(315)		(315)		40,598			0	515	05/01/2047	1
31335B D2 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2018	Paydown		205,270	205,270	205,895	205,892		(623)		(623)		205,270			0	2,681	01/01/2047	1
31335B EA 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		04/20/2018	Various		7,484,626	7,321,854	7,758,877	7,746,969		(14,542)		(14,542)		7,732,427		(247,801)	(247,801)	116,850	07/01/2047	1
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Paydown		1,133,322	1,133,322	1,175,645	1,174,979		(41,657)		(41,657)		1,133,322			0	16,608	09/01/2047	1
31335B J4 9	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018	Paydown		1,486,901	1,486,901	1,569,668	1,568,624		(81,723)		(81,723)		1,486,901			0	24,501	11/01/2047	1
31335B M6 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/20/2018	Various		38,513,205	38,705,953	39,171,635			(9,913)		(9,913)		39,161,721		(648,517)	(648,517)	315,734	01/01/2048	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018	Paydown		423	423	422	422		1		1		423			0	13	09/01/2025	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2018	Paydown		393	393	400	396		(4)		(4)		393			0	13	02/01/2026	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018	Paydown		272	272	278	275		(3)		(3)		272			0	6	07/01/2022	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018	Paydown		8,173	8,173	8,480	8,313		(139)		(139)		8,173			0	212	12/01/2022	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2018	Paydown		10,176	10,176	10,557	10,349		(173)		(173)		10,176			0	239	01/01/2023	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2018	Paydown		16,285	16,285	15,665	16,049		236		236		16,285			0	307	10/01/2020	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		06/01/2018	Paydown		40,101	40,101	41,169	40,660		(558)		(558)		40,101			0	1,187	02/01/2032	1

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31339D GP 7	FHLMC_2422 6.500% 02/01/32		06/01/2018.	Paydown		2,956	2,956	2,895	2,926		31		31		2,956			0	81	02/01/2032.	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		06/01/2018.	Paydown		24,018	24,018	24,130	24,047		(29)		(29)		24,018			0	639	02/01/2032.	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		06/01/2018.	Paydown		5,399	5,399	4,876	5,175		224		224		5,399			0	142	06/01/2028.	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		06/01/2018.	Paydown		8,017	8,017	8,012	8,012		5		5		8,017			0	202	02/01/2029.	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		06/01/2018.	Paydown		8,894	8,894	8,865	8,871		23		23		8,894			0	223	03/01/2029.	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		06/01/2018.	Paydown		84,800	84,800	87,042	85,530		(730)		(730)		84,800			0	2,664	09/01/2029.	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		06/01/2018.	Paydown		7,067	7,067	6,903	6,988		79		79		7,067			0	254	03/01/2030.	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		06/01/2018.	Paydown		19,030	19,030	19,779	19,317		(287)		(287)		19,030			0	631	04/01/2030.	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		06/01/2018.	Paydown		3,129	3,129	3,247	3,204		(75)		(75)		3,129			0	98	07/01/2030.	1
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		06/01/2018.	Paydown		16,981	16,981	17,649	17,500		(519)		(519)		16,981			0	529	09/01/2030.	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31		06/01/2018.	Paydown		5,619	5,619	5,565	5,586		33		33		5,619			0	172	01/01/2031.	1
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31		06/01/2018.	Paydown		82,707	82,707	79,058	81,208		1,499		1,499		82,707			0	2,304	01/01/2031.	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31		06/01/2018.	Paydown		11,813	11,813	11,514	11,660		154		154		11,813			0	327	09/01/2031.	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31		06/01/2018.	Paydown		19,836	19,836	18,063	19,205		632		632		19,836			0	506	09/01/2031.	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2018.	Paydown		4,784	4,784	4,599	4,695		89		89		4,784			0	130	09/01/2031.	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32		06/01/2018.	Paydown		640	640	640	640				0		640			0	16	04/01/2032.	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR 9.500%		05/01/2018.	Paydown		5	5	5	5				0		5			0		07/01/2018.	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		06/01/2018.	Paydown		40	40	39	40				0		40			0	2	04/01/2020.	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22		06/01/2018.	Paydown		2,533	2,533	2,662	2,575		(42)		(42)		2,533			0	80	08/01/2022.	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24		06/01/2018.	Paydown		8,935	8,935	9,175	9,011		(76)		(76)		8,935			0	255	04/01/2024.	1
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31		06/01/2018.	Paydown		83,342	83,342	81,650	82,396		946		946		83,342			0	2,702	05/01/2031.	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31		06/01/2018.	Paydown		16,043	16,043	14,775	15,415		628		628		16,043			0	373	06/01/2031.	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		761	761	793	785		(24)		(24)		761			0	25	09/01/2030.	1

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31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		16,763	16,763	16,038	16,155		608		608		16,763			0	344	11/01/2036.	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30		06/01/2018.	Paydown		81,913	81,913	83,245	81,986		(73)		(73)		81,913			0	1,154	06/01/2030.	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		04/19/2018.	NOMURA SECURITIES INTERNATIONA		2,409,295	2,481,012	2,556,703	2,545,620		(293)		(293)		2,552,543		(143,248)	(143,248)	12,763	01/01/2042.	1
3136AQ JF 8	FANNIE MAE FNMA_15-86 3.500% 11/01/45		04/19/2018.	KGS - ALPHA CAPITAL MARKETS		2,871,385	2,992,000	3,096,720	3,089,012		381		381		3,089,393		(218,008)	(218,008)	41,597	11/01/2045.	1
3136AQ R7 7	FANNIE MAE FNMA_15-93 3.500% 01/01/46		04/20/2018.	MITSUBISHI UFJ SECURITIES USA		4,809,809	5,015,932	5,128,790	5,122,735		(502)		(502)		5,122,234		(312,425)	(312,425)	69,735	01/01/2046.	1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		06/01/2018.	Paydown		125,357	125,357	124,425	124,486		871		871		125,357			0	1,022	08/01/2046.	1
3136AW TP 2	FANNIE MAE FNMA_17-34 3.000% 05/01/47		04/19/2018.	RBC DOMINION SECURITIES INC		4,124,294	4,527,333	4,334,921	4,336,522		2,004		2,004		4,338,527		(214,232)	(214,232)	53,951	05/01/2047.	1
3136AX G9 0	FANNIE MAE FNMA_17-71 3.000% 09/01/47		04/19/2018.	WELLS FARGO & CO.		9,070,596	9,934,000	9,480,761	9,484,665		4,963		4,963		9,489,628		(419,033)	(419,033)	118,380	09/01/2047.	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		43,133	43,133	42,634	42,738		395		395		43,133			0	1,242	08/01/2028.	1
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		04/01/2018.	Paydown		90	90	89	89				0		90			0	2	05/01/2018.	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		640	640	629	632		8		8		640			0	16	10/01/2028.	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		974	974	982	978		(4)		(4)		974			0	27	02/01/2029.	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		9	9	10	10				0		9			0		10/01/2029.	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		31	31	33	32		(1)		(1)		31			0	1	02/01/2030.	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		25	25	26	26		(1)		(1)		25			0	1	04/01/2030.	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		928	928	967	958		(30)		(30)		928			0	29	08/01/2030.	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		13	13	14	14				0		13			0		09/01/2030.	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		6	6	6	6				0		6			0		11/01/2030.	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		13	13	13	13				0		13			0		01/01/2031.	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2018.	Paydown		3	3	3	3				0		3			0		10/01/2031.	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		2,001	2,001	2,039	2,027		(25)		(25)		2,001			0	54	11/01/2031.	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		123	123	123	123				0		123			0	3	03/01/2032.	1

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31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		47	47	49	48		(1)		(1)		47			0	2	06/01/2032.	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		27	27	28	28		(1)		(1)		27			0	1	07/01/2032.	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		182	182	190	187		(5)		(5)		182			0	6	11/01/2032.	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		923	923	877	889		35		35		923			0	19	12/01/2033.	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		2,609	2,609	2,472	2,575		34		34		2,609			0	43	05/01/2019.	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		6,531	6,531	6,439	6,452		79		79		6,531			0	124	12/01/2036.	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		57,616	57,616	56,572	56,713		903		903		57,616			0	1,260	01/01/2037.	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		17,486	17,486	17,280	17,308		179		179		17,486			0	407	02/01/2037.	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		2,980	2,980	2,955	2,958		23		23		2,980			0	70	04/01/2037.	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		116,194	116,194	114,355	114,618		1,575		1,575		116,194			0	2,966	04/01/2037.	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		123,094	123,094	123,622	123,456		(362)		(362)		123,094			0	2,887	01/01/2038.	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		201,009	201,009	201,888	201,594		(585)		(585)		201,009			0	4,522	03/01/2038.	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		06/01/2018.	Paydown		304	304	308	305		(2)		(2)		304			0	10	10/01/2024.	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		108	108	107	107		1		1		108			0	3	08/01/2025.	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		83	83	82	82		1		1		83			0	2	08/01/2025.	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		218	218	216	217		2		2		218			0	6	09/01/2025.	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		73	73	72	72		1		1		73			0	2	11/01/2025.	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		237	237	235	235		2		2		237			0	7	10/01/2025.	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		147	147	150	149		(2)		(2)		147			0	4	08/01/2027.	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		118	118	120	119		(1)		(1)		118			0	3	10/01/2027.	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		1,447	1,447	1,475	1,463		(16)		(16)		1,447			0	42	01/01/2028.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		1,370	1,370	1,331	1,343		28		28		1,370			0	34	02/01/2028.	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		358	358	355	355		2		2		358			0	10	02/01/2028.	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		550	550	543	545		5		5		550			0	15	03/01/2028.	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		2,293	2,293	2,279	2,280		13		13		2,293			0	62	04/01/2028.	1
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		04/01/2018.	Paydown		88	88	88	88				0		88			0	2	04/01/2018.	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		1,032	1,032	1,018	1,021		11		11		1,032			0	28	04/01/2028.	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		18	18	18	18				0		18			0		04/01/2028.	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		894	894	881	884		10		10		894			0	24	04/01/2028.	1
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		04/01/2018.	Paydown		560	560	555	557		3		3		560			0	12	04/01/2018.	1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		04/19/2018.	MORGAN STANLEY & CO.		2,004,497	2,115,913	2,151,059	2,143,638		145		145		2,149,936		(145,438)	(145,438)	10,885	02/01/2045.	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		05/01/2018.	Paydown		388,476	388,476	384,440	384,733		3,742		3,742		388,476			0	2,514	06/01/2046.	1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		06/01/2018.	Paydown		257,992	257,992	256,066	256,198		1,794		1,794		257,992			0	2,099	09/01/2046.	1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		06/01/2018.	Paydown		123,002	123,002	121,435	121,201		1,430		1,430		123,002			0	1,228	10/01/2046.	1
3137BW FL 3	FREDDIE MAC FHLMC_4670 3.000% 03/01/47		04/19/2018.	RBC DOMINION SECURITIES INC		3,858,677	4,222,000	4,059,057	4,060,495		1,882		1,882		4,062,377		(203,700)	(203,700)	50,312	03/01/2047.	1
3137F2 7H 3	FREDDIE MAC FHLMC_4703 3.000% 07/01/47		04/20/2018.	WELLS FARGO & CO.		5,783,136	6,388,000	6,088,390	6,090,660		3,197		3,197		6,093,857		(310,721)	(310,721)	76,124	07/01/2047.	1
3137FE TN 0	FHLMC MULTIFAMILY STRUCTURED P 3.350%		06/28/2018.	BARCLAYS CAPITAL INC.		19,850,000	20,000,000	19,974,800					0		19,974,800		(124,800)	(124,800)	225,194	01/01/2028.	1
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK 6.341% 1		06/25/2018.	Paydown		209,222	209,222	221,317	219,053		(9,831)		(9,831)		209,222			0	5,230	11/25/2023.	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		722	722	708	711		11		11		722			0	23	07/01/2029.	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		06/01/2018.	Paydown		368	368	382	379		(10)		(10)		368			0	12	08/01/2029.	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		139	139	145	144		(4)		(4)		139			0	4	09/01/2029.	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		19	19	20	20		(1)		(1)		19			0	1	11/01/2029.	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		109	109	113	112		(3)		(3)		109			0	3	11/01/2029.	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		21	21	22	22		(1)		(1)		21			0	1	01/01/2030.	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		19	19	20	20		(1)		(1)		19			0	1	01/01/2030.	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		32	32	33	33		(1)		(1)		32			0	1	03/01/2030.	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		30	30	31	31		(1)		(1)		30			0	1	02/01/2030.	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		41	41	43	43		(1)		(1)		41			0	1	05/01/2030.	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		6	6	6	6				0		6			0		09/01/2030.	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		2,103	2,103	2,189	2,166		(63)		(63)		2,103			0	63	12/01/2029.	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		1,094	1,094	1,139	1,127		(33)		(33)		1,094			0	34	01/01/2030.	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		1,976	1,976	2,058	2,036		(60)		(60)		1,976			0	61	05/01/2030.	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		72	72	75	75		(2)		(2)		72			0	2	08/01/2030.	1
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		10,463	10,463	11,901	11,183		(720)		(720)		10,463			0	326	03/01/2021.	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		355	355	370	366		(11)		(11)		355			0	12	06/01/2031.	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		83	83	87	86		(2)		(2)		83			0	3	04/01/2030.	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	..	06/01/2018.	Paydown		254	254	258	257		(4)		(4)		254			0	7	11/01/2030.	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		280	280	291	288		(9)		(9)		280			0	9	07/01/2030.	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		4	4	4	4				0		4			0		06/01/2030.	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		115	115	120	119		(4)		(4)		115			0	4	06/01/2030.	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		79	79	82	82		(3)		(3)		79			0	2	06/01/2030.	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		261	261	272	269		(8)		(8)		261			0	8	05/01/2032.	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		412	412	429	425		(13)		(13)		412			0	13	10/01/2030.	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		35	35	37	36		(1)		(1)		35			0	1	08/01/2030.	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	06/01/2018.	Paydown		49	49	51	50		(2)		(2)		49			0	2	08/01/2030.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		44	44	46	46		(1)		(1)		44			0	1	10/01/2030.	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		392	392	408	404		(12)		(12)		392			0	12	09/01/2030.	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		72	72	75	74		(2)		(2)		72			0	2	10/01/2030.	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		83	83	87	86		(3)		(3)		83			0	2	09/01/2030.	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		6	6	7	7				0		6			0		10/01/2030.	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		12	12	13	12				0		12			0		11/01/2030.	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		46	46	48	48		(1)		(1)		46			0	2	11/01/2030.	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		82	82	85	84		(3)		(3)		82			0	3	12/01/2030.	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		6	6	6	6				0		6			0		11/01/2030.	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		40	40	42	42		(1)		(1)		40			0	1	11/01/2030.	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		1	1	1	1				0		1			0		12/01/2030.	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		19	19	20	20		(1)		(1)		19			0	1	11/01/2030.	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		20	20	21	21		(1)		(1)		20			0	1	12/01/2030.	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		5	5	5	5				0		5			0		12/01/2030.	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2018.	Paydown		84	84	88	87		(3)		(3)		84			0	3	11/01/2030.	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		113	113	118	117		(4)		(4)		113			0	4	12/01/2030.	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		137	137	143	142		(5)		(5)		137			0	4	12/01/2030.	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		15	15	16	16				0		15			0		03/01/2031.	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		10	10	10	10				0		10			0		07/01/2031.	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2018.	Paydown		14	14	15	15		(1)		(1)		14			0	1	11/01/2030.	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		1,338	1,338	1,393	1,379		(41)		(41)		1,338			0	42	07/01/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2018.	Paydown		399	399	403	401		(2)		(2)		399			0	12	05/01/2031.	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		29	29	30	30		(1)		(1)		29			0	1	07/01/2031.	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2018.	Paydown		18	18	19	18		(1)		(1)		18			0	1	08/01/2031.	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2018.	Paydown		41	41	43	43		(1)		(1)		41			0	1	05/01/2031.	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		25,820	25,820	26,434	26,244		(424)		(424)		25,820			0	697	09/01/2031.	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		1,214	1,214	1,237	1,229		(15)		(15)		1,214			0	33	10/01/2031.	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		122	122	127	126		(4)		(4)		122			0	4	09/01/2031.	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		17	17	18	18		(1)		(1)		17			0	1	10/01/2031.	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		11	11	11	11				0		11			0		01/01/2032.	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		197	197	205	203		(6)		(6)		197			0	6	02/01/2032.	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		62	62	64	64		(2)		(2)		62			0	2	03/01/2032.	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		25	25	26	26		(1)		(1)		25			0	1	03/01/2032.	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		7	7	7	7				0		7			0		03/01/2032.	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		474,574	474,574	481,544	480,325		(5,751)		(5,751)		474,574			0	9,119	01/01/2041.	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		317,988	317,988	334,136	330,460		(12,472)		(12,472)		317,988			0	4,552	01/01/2026.	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		541,243	541,243	559,426	558,222		(16,979)		(16,979)		541,243			0	9,111	12/01/2041.	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		80,255	80,255	83,051	82,948		(2,693)		(2,693)		80,255			0	1,266	11/01/2042.	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		297,871	297,871	311,182	310,687		(12,816)		(12,816)		297,871			0	4,453	12/01/2042.	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		369,236	369,236	378,813	377,654		(8,418)		(8,418)		369,236			0	6,356	06/01/2042.	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 2.940%		06/01/2018.	Paydown		166,844	166,844	173,596	171,128		(4,284)		(4,284)		166,844			0	1,959	02/01/2042.	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		957,408	957,408	999,893	996,021		(38,613)		(38,613)		957,408			0	14,929	05/01/2044.	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		953,980	953,980	988,413	985,048		(31,068)		(31,068)		953,980			0	13,005	11/01/2045.	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		1,492,557	1,492,557	1,576,916	1,574,457		(81,900)		(81,900)		1,492,557			0	25,183	11/01/2045.	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		190,808	190,808	191,255	191,175		(367)		(367)		190,808			0	2,420	01/01/2046.	1
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		314,050	314,050	314,320	314,317		(267)		(267)		314,050			0	3,984	10/01/2046.	1
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		327,239	327,239	345,187	344,182		(16,943)		(16,943)		327,239			0	5,433	10/01/2046.	1
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		59,760	59,760	59,564	59,568		192		192		59,760			0	748	10/01/2046.	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		41,233	41,233	43,076	43,004		(1,771)		(1,771)		41,233			0	588	06/01/2042.	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		98,047	98,047	101,356	101,230		(3,183)		(3,183)		98,047			0	1,474	06/01/2042.	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Various		190,292	190,292	195,762	101,927		88,364		88,364		190,292			0	2,816	10/01/2027.	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		186,730	186,730	194,082	193,745		(7,016)		(7,016)		186,730			0	2,563	09/01/2042.	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		341,802	341,802	357,077	356,525		(14,723)		(14,723)		341,802			0	4,611	01/01/2043.	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		89,426	89,426	90,683	90,604		(1,178)		(1,178)		89,426			0	1,109	08/01/2043.	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		36,739	36,739	38,071	38,010		(1,271)		(1,271)		36,739			0	531	07/01/2044.	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		646,794	646,794	670,497	668,436		(21,641)		(21,641)		646,794			0	8,776	02/01/2045.	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		413,715	413,715	428,389	427,174		(13,459)		(13,459)		413,715			0	6,083	07/01/2045.	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		236,930	236,930	246,037	245,055		(8,125)		(8,125)		236,930			0	3,488	04/01/2045.	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		142,491	142,491	147,713	147,192		(4,701)		(4,701)		142,491			0	2,244	04/01/2045.	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		275,109	275,109	286,672	284,535		(9,427)		(9,427)		275,109			0	3,776	05/01/2030.	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		203,643	203,643	210,866	210,290		(6,647)		(6,647)		203,643			0	2,969	06/01/2045.	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		145,157	145,157	148,718	148,329		(3,172)		(3,172)		145,157			0	2,026	06/01/2045.	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/19/2018.	Various		16,873,349	16,896,341	17,458,673	17,403,093		(20,930)		(20,930)		17,382,163		(508,814)	(508,814)	311,580	11/01/2045.	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		1,158,255	1,158,255	1,206,033	1,201,611		(43,355)		(43,355)		1,158,255			0	16,949	11/01/2045.	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		214,805	214,805	219,386	219,304		(4,499)		(4,499)		214,805			0	3,362	07/01/2045.	1

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		1,252,996	1,252,996	1,312,677	1,305,480		(52,484)		(52,484)		1,252,996			0	19,429	05/01/2046	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		606,892	606,892	623,581	622,147		(15,255)		(15,255)		606,892			0	7,667	05/01/2046	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		251,184	251,184	260,839	259,833		(8,649)		(8,649)		251,184			0	3,816	12/01/2045	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		1,025,839	1,025,839	1,076,329	1,070,974		(45,136)		(45,136)		1,025,839			0	15,435	02/01/2046	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		574,775	574,775	588,875	587,612		(12,837)		(12,837)		574,775			0	7,013	06/01/2046	1
3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		475,212	475,212	477,514	477,454		(2,242)		(2,242)		475,212			0	5,871	08/01/2046	1
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		29,493	29,493	29,624	29,623		(131)		(131)		29,493			0	368	08/01/2046	1
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018	Paydown		1,302,354	1,302,354	1,367,879	1,363,243		(60,889)		(60,889)		1,302,354			0	21,776	03/01/2047	1
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		474,633	474,633	475,412	475,395		(762)		(762)		474,633			0	6,243	11/01/2046	1
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		784,470	784,470	804,542	803,315		(18,845)		(18,845)		784,470			0	10,848	12/01/2046	1
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		445,138	445,138	456,962	456,839		(11,702)		(11,702)		445,138			0	6,112	06/01/2032	1
3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		581,813	581,813	601,086	600,532		(18,719)		(18,719)		581,813			0	8,296	07/01/2047	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		1,562,714	1,562,714	1,574,468	1,573,967		(11,253)		(11,253)		1,562,714			0	19,694	05/01/2043	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		191,092	191,092	196,509	196,320		(5,228)		(5,228)		191,092			0	2,383	05/01/2043	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		16,100	16,100	16,369	16,335		(235)		(235)		16,100			0	235	06/01/2043	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		111,792	111,792	115,844	115,695		(3,903)		(3,903)		111,792			0	1,507	08/01/2043	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		263,037	263,037	263,407	263,372		(335)		(335)		263,037			0	3,343	09/01/2043	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.075%		06/01/2018	Paydown		201,599	201,599	207,466	201,599				0		201,599			0	2,605	06/01/2044	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		107,685	107,685	111,517	110,683		(2,998)		(2,998)		107,685			0	1,302	05/01/2029	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown		2,693,346	2,693,346	2,795,188	2,788,799		(95,454)		(95,454)		2,693,346			0	39,477	02/01/2042	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018	Paydown		76,653	76,653	77,516	77,411		(758)		(758)		76,653			0	1,014	05/01/2045	1

SCHEDULE D - PART 4

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

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3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		268,750	268,750	277,263	276,315		(7,565)		(7,565)		268,750			0	3,886	06/01/2045.	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		252,931	252,931	262,258	261,199		(8,268)		(8,268)		252,931			0	3,701	09/01/2045.	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		33,716	33,716	33,858	33,837		(122)		(122)		33,716			0	432	08/01/2045.	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		774	774	806	797		(23)		(23)		774			0	24	06/01/2032.	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		6	6	6	6				0		6			0		05/01/2032.	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		78	78	82	81		(2)		(2)		78			0	2	08/01/2032.	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		67	67	70	69		(2)		(2)		67			0	2	08/01/2032.	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		1,028	1,028	976	988		40		40		1,028			0	19	10/01/2033.	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2018.	Paydown		1,023	1,023	1,065	1,053		(30)		(30)		1,023			0	32	09/01/2032.	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		163	163	164	164		(1)		(1)		163			0	4	10/01/2032.	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31		06/01/2018.	Paydown		13,000	13,000	12,956	12,956		44		44		13,000			0	380	11/01/2031.	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31		06/01/2018.	Paydown		100,349	100,349	90,733	97,128		3,222		3,222		100,349			0	2,656	11/01/2031.	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32		06/01/2018.	Paydown		12,982	12,982	12,986	12,982				0		12,982			0	358	01/01/2032.	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		19,027	19,027	17,134	18,258		769		769		19,027			0	459	07/01/2032.	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		06/01/2018.	Paydown		98,270	98,270	113,195	110,889		(12,619)		(12,619)		98,270			0	2,709	08/01/2042.	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		06/01/2018.	Paydown		137,482	137,482	161,122	156,507		(19,025)		(19,025)		137,482			0	3,853	08/01/2042.	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		06/01/2018.	Paydown		73,340	73,340	77,236	76,883		(3,543)		(3,543)		73,340			0	2,109	08/01/2042.	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		06/01/2018.	Paydown		469,742	469,742	524,507	520,869		(51,127)		(51,127)		469,742			0	10,293	03/01/2033.	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32		06/01/2018.	Paydown		98,385	98,385	99,138	98,618		(233)		(233)		98,385			0	2,655	05/01/2032.	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32		06/01/2018.	Paydown		56,171	56,171	50,779	54,176		1,995		1,995		56,171			0	1,389	07/01/2032.	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		05/01/2018.	Paydown		24,324	24,324	28,172	28,009		(3,686)		(3,686)		24,324			0	580	09/01/2043.	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		06/01/2018.	Paydown		44,717	44,717	50,020	49,647		(4,931)		(4,931)		44,717			0	1,009	11/01/2032.	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32		06/01/2018.	Paydown		237,158	237,158	231,822	234,137		3,021		3,021		237,158			0	5,263	12/01/2032.	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33		06/01/2018.	Paydown		193,882	193,882	189,822	191,085		2,797		2,797		193,882			0	3,953	02/01/2033.	1
31393W BD 0	FHLMC_2640 5.000% 07/01/33		06/01/2018.	Paydown		71,053	71,053	66,080	68,709		2,344		2,344		71,053			0	1,455	07/01/2033.	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31394B AL 8	FNMA_04-86 4.500% 11/01/34		06/01/2018.	Paydown		243,864	243,864	197,641	226,079		17,785		17,785		243,864			0	4,543	11/01/2034.	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25		06/01/2018.	Paydown		75,363	75,363	74,067	74,798		565		565		75,363			0	1,576	03/01/2025.	1
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		06/01/2018.	Paydown		223,846	223,846	231,822	229,187		(5,341)		(5,341)		223,846			0	4,747	06/01/2034.	1
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35		06/01/2018.	Paydown		520,336	520,336	504,888	512,407		7,929		7,929		520,336			0	11,902	06/01/2035.	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33		06/01/2018.	Paydown		14,101	14,101	14,092	14,092		9		9		14,101			0	323	08/01/2033.	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33		06/01/2018.	Paydown		705,643	705,643	667,319	690,341		15,302		15,302		705,643			0	16,078	09/01/2033.	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33		06/01/2018.	Paydown		33,945	33,945	33,044	33,486		460		460		33,945			0	779	12/01/2033.	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34		06/01/2018.	Paydown		844,940	844,940	772,807	813,591		31,349		31,349		844,940			0	17,593	03/01/2034.	1
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36		06/01/2018.	Paydown		159,628	159,628	161,732	160,162		(534)		(534)		159,628			0	4,005	02/01/2036.	1
31394V LV 0	FNR_05-123 5.500% 01/01/36		06/01/2018.	Paydown		194,553	194,553	188,671	191,365		3,188		3,188		194,553			0	4,470	01/01/2036.	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36		06/01/2018.	Paydown		379,484	379,484	370,975	374,992		4,491		4,491		379,484			0	8,575	03/01/2036.	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36		06/01/2018.	Paydown		181,023	181,023	202,109	202,109		(21,086)		(21,086)		181,023			0	3,973	03/01/2036.	1
31395E ZJ 9	FHLMC_2835 5.500% 08/01/34		06/01/2018.	Paydown		108,634	108,634	103,491	106,106		2,528		2,528		108,634			0	2,563	08/01/2034.	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34		06/01/2018.	Paydown		141,120	141,120	134,268	137,838		3,282		3,282		141,120			0	3,013	09/01/2034.	1
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36		06/01/2018.	Paydown		166,377	166,377	166,812	166,377				0		166,377			0	3,846	06/01/2036.	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35		06/01/2018.	Paydown		446,502	446,502	433,543	440,033		6,470		6,470		446,502			0	10,433	03/01/2035.	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35		06/01/2018.	Paydown		278,801	278,801	271,319	275,064		3,737		3,737		278,801			0	6,665	03/01/2035.	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35		06/01/2018.	Paydown		256,706	256,706	249,396	253,275		3,431		3,431		256,706			0	6,140	04/01/2035.	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5		06/01/2018.	Paydown		139,275	139,275	136,375	137,748		1,526		1,526		139,275			0	3,191	05/01/2035.	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35		06/01/2018.	Paydown		164,385	164,385	159,666	162,116		2,270		2,270		164,385			0	3,370	05/01/2035.	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35		06/01/2018.	Paydown		775,012	775,012	788,648	797,954		(22,942)		(22,942)		775,012			0	17,760	05/01/2035.	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35		06/01/2018.	Paydown		170,618	170,618	165,933	168,190		2,428		2,428		170,618			0	3,793	06/01/2035.	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35		06/01/2018.	Paydown		76,951	76,951	75,051	75,956		995		995		76,951			0	1,830	08/01/2035.	1
31395X N4 3	FREDDIE MAC 5.000% 08/01/35		06/01/2018.	Paydown		686,949	686,949	662,369	673,145		13,804		13,804		686,949			0	14,171	08/01/2035.	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%		06/01/2018.	Paydown		1,478,498	1,478,498	1,409,651	1,449,282		29,215		29,215		1,478,498			0	33,551	10/01/2035.	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35		06/01/2018.	Paydown		358,682	358,682	349,015	354,005		4,677		4,677		358,682			0	8,310	10/01/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396E 6A 9	FHLMC_3044 5.500% 03/01/35		06/01/2018.	Paydown		261,689	261,689	258,275	260,907		782		782		261,689			0	5,763	03/01/2035.	1
31396E WR 3	FREDDIE MAC FHLMC_3061 5.500% 11/01/35		06/01/2018.	Paydown		133,199	133,199	128,849	131,269		1,930		1,930		133,199			0	2,882	11/01/2035.	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		06/01/2018.	Paydown		733,567	733,567	707,836	723,310		10,257		10,257		733,567			0	17,163	11/01/2035.	1
31396F GZ 0	FHLMC_3073 5.500% 11/01/35		06/01/2018.	Paydown		951,199	951,199	922,551	938,406		12,793		12,793		951,199			0	18,989	11/01/2035.	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35		06/01/2018.	Paydown		183,446	183,446	176,624	180,120		3,326		3,326		183,446			0	4,150	12/01/2035.	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25		06/01/2018.	Paydown		146,287	146,287	142,281	144,844		1,443		1,443		146,287			0	3,190	12/01/2025.	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36		06/01/2018.	Paydown		1,089,480	1,089,480	1,028,159	1,065,722		23,758		23,758		1,089,480			0	24,199	02/01/2036.	1
31396P B2 6	FNMA_07-14 5.500% 03/01/37		06/01/2018.	Paydown		159,298	159,298	148,147	153,871		5,426		5,426		159,298			0	3,614	03/01/2037.	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47		06/01/2018.	Paydown		89,213	89,213	87,024	88,009		1,204		1,204		89,213			0	2,224	05/01/2047.	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37		06/01/2018.	Paydown		570,564	570,564	571,523	570,564				0		570,564			0	13,215	08/01/2037.	1
31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36		06/01/2018.	Paydown		21,401	21,401	20,604	20,941		459		459		21,401			0	484	10/01/2036.	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37		06/01/2018.	Paydown		74,643	74,643	68,943	71,100		3,543		3,543		74,643			0	1,592	03/01/2037.	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37		06/01/2018.	Paydown		112,318	112,318	104,122	108,267		4,051		4,051		112,318			0	2,575	06/01/2037.	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38		06/01/2018.	Paydown		227,029	227,029	201,630	209,676		17,353		17,353		227,029			0	4,785	06/01/2038.	1
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40		06/01/2018.	Paydown		145,279	145,279	125,485	135,832		9,447		9,447		145,279			0	3,021	01/01/2040.	1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		06/01/2018.	Paydown		363,525	363,525	350,929	357,524		6,001		6,001		363,525			0	7,308	01/01/2038.	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 3.542%		06/01/2018.	Paydown		1,226	1,226	1,223	1,226				0		1,226			0	18	12/01/2032.	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		28	28	28	28				0		28			0	1	06/01/2018.	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		649	649	617	625		25		25		649			0	12	07/01/2033.	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		1,278	1,278	1,214	1,230		49		49		1,278			0	24	08/01/2033.	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		17	17	16	16		1		1		17			0		08/01/2033.	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		2,413	2,413	2,176	2,236		177		177		2,413			0	42	07/01/2033.	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		935	935	888	899		36		36		935			0	18	07/01/2033.	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		5,670	5,670	5,765	5,670				0		5,670			0	111	09/01/2018.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		06/01/2018.	Paydown		1,563	1,563	1,513	1,525		38		38		1,563			0	40	12/01/2031.	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		06/01/2018.	Paydown		592	592	593	592				0		592			0	18	11/01/2031.	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		06/01/2018.	Paydown		11,336	11,336	11,565	11,504		(168)		(168)		11,336			0	367	03/01/2032.	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		97,268	97,268	94,103	94,575		2,692		2,692		97,268			0	2,027	11/01/2033.	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		2,314	2,314	2,199	2,226		89		89		2,314			0	50	08/01/2033.	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 3.770%		06/01/2018.	Paydown		39,590	39,590	39,256	39,590				0		39,590			0	509	11/01/2033.	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		283	283	269	273		11		11		283			0	5	07/01/2033.	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		389	389	351	360		29		29		389			0	7	08/01/2033.	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		6,623	6,623	6,292	6,367		256		256		6,623			0	146	08/01/2033.	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		424	424	402	408		16		16		424			0	8	08/01/2033.	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		2,245	2,245	2,057	2,104		141		141		2,245			0	41	08/01/2033.	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		8,712	8,712	8,277	8,378		334		334		8,712			0	179	08/01/2033.	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		333	333	316	320		13		13		333			0	6	08/01/2033.	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		207	207	196	205		2		2		207			0	3	09/01/2018.	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 3.917%		06/01/2018.	Paydown		49,073	49,073	48,531	49,073				0		49,073			0	725	03/01/2034.	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		91,702	91,702	91,258	91,270		433		433		91,702			0	2,288	11/01/2034.	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		268,938	268,938	263,820	264,465		4,473		4,473		268,938			0	6,209	02/01/2035.	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2018.	Paydown		270,119	270,119	277,379	275,562		(5,443)		(5,443)		270,119			0	7,295	12/01/2032.	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		20,146	20,146	20,301	20,257		(110)		(110)		20,146			0	499	04/01/2035.	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		5,513	5,513	5,237	5,303		210		210		5,513			0	103	08/01/2033.	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		189	189	180	182		7		7		189			0	4	09/01/2033.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		5,707	5,707	5,294	5,380		327		327		5,707			0	106	09/01/2035.	1
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		59,701	59,701	62,099	61,805		(2,103)		(2,103)		59,701			0	1,244	03/01/2036.	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 4.006%		06/01/2018.	Paydown		145,836	145,836	146,405	145,836				0		145,836			0	2,463	04/01/2036.	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		627	627	596	603		24		24		627			0	12	10/01/2033.	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		1,996	1,996	1,891	1,969		27		27		1,996			0	34	06/01/2019.	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		90	90	86	87		3		3		90			0	2	10/01/2033.	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		698	698	663	672		26		26		698			0	13	11/01/2033.	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		36,083	36,083	34,668	34,957		1,126		1,126		36,083			0	620	04/01/2034.	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		2,557	2,557	2,423	2,523		34		34		2,557			0	43	06/01/2019.	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		4,203	4,203	4,149	4,159		45		45		4,203			0	98	04/01/2034.	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		1,135	1,135	1,076	1,121		14		14		1,135			0	19	05/01/2019.	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		1	1	1	1				0		1			0		05/01/2034.	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		1,275	1,275	1,232	1,241		34		34		1,275			0	24	11/01/2034.	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		455	455	431	449		6		6		455			0	8	06/01/2019.	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		1,154	1,154	1,094	1,139		15		15		1,154			0	19	06/01/2019.	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		2,567	2,567	2,427	2,457		110		110		2,567			0	48	12/01/2034.	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		29	29	28	28		1		1		29			0		01/01/2035.	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		62,240	62,240	61,953	62,008		232		232		62,240			0	1,295	03/01/2020.	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 3.433%		06/01/2018.	Paydown		259,897	259,897	260,891	259,897				0		259,897			0	3,258	09/01/2036.	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 3.437%		06/01/2018.	Paydown		141	141	140	141				0		141			0	2	11/01/2034.	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		891	891	837	849		41		41		891			0	17	04/01/2035.	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 3.901%		06/01/2018.	Paydown		5,046	5,046	5,060	5,046				0		5,046			0	79	02/01/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 3.916%	..	06/01/2018.	Paydown		109,402	109,402	110,248	109,402				0		109,402			0	1,930	06/01/2035.	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	06/01/2018.	Paydown		12,962	12,962	12,310	12,442		519		519		12,962			0	228	08/01/2035.	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%	..	06/01/2018.	Paydown		1,809	1,809	1,812	1,811		(1)		(1)		1,809			0	46	10/01/2036.	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 4.337%	..	06/01/2018.	Paydown		16,189	16,189	16,287	16,189				0		16,189			0	253	04/01/2036.	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 3.395%	..	06/01/2018.	Paydown		8,828	8,828	8,870	8,828				0		8,828			0	124	09/01/2036.	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 4.050%	..	06/01/2018.	Paydown		61,930	61,930	61,726	61,930				0		61,930			0	1,051	02/01/2037.	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Paydown		1,105,390	1,105,390	1,150,297	1,145,468		(40,078)		(40,078)		1,105,390			0	15,697	09/01/2045.	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/12/2018.	Various		11,385,660	11,440,157	11,965,690	11,910,733		(10,404)		(10,404)		11,900,329		(514,669)	(514,669)	213,107	09/01/2045.	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Paydown		218,408	218,408	227,224	226,050		(7,642)		(7,642)		218,408			0	3,646	09/01/2045.	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Paydown		737,176	737,176	767,239	764,080		(26,905)		(26,905)		737,176			0	10,438	11/01/2045.	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Paydown		150,288	150,288	156,417	155,767		(5,480)		(5,480)		150,288			0	2,191	11/01/2045.	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Paydown		649,357	649,357	679,390	675,663		(26,306)		(26,306)		649,357			0	9,603	02/01/2046.	1
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	..	06/01/2018.	Paydown		139,298	139,298	143,585	143,330		(4,032)		(4,032)		139,298			0	1,759	10/01/2046.	1
3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	..	06/18/2018.	Various		22,120,799	22,861,193	22,793,323	22,794,525		1,733		1,733		22,796,258		(675,459)	(675,459)	375,019	10/01/2046.	1
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Various		44,239	44,239	45,815	45,804		(1,566)		(1,566)		44,239			0	623	02/01/2047.	1
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	06/01/2018.	Paydown		1,207,358	1,207,358	1,279,799	1,277,992		(70,634)		(70,634)		1,207,358			0	21,000	04/01/2047.	1
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	..	06/01/2018.	Various		7,591,491	7,854,591	7,611,896			8,730		8,730		7,620,626		(29,135)	(29,135)	79,423	02/01/2047.	1
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Paydown		640,699	640,699	662,823	662,257		(21,559)		(21,559)		640,699			0	9,350	08/01/2047.	1
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2018.	Paydown		15,454	15,454	16,053	16,043		(589)		(589)		15,454			0	225	08/01/2047.	1
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	..	06/01/2018.	Paydown		723,265	723,265	743,607	743,140		(19,875)		(19,875)		723,265			0	9,236	09/01/2032.	1
3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/26/2018.	Various		18,332,046	18,396,280	19,004,220	18,986,416		(26,909)		(26,909)		18,959,507		(627,461)	(627,461)	368,985	07/01/2047.	1
3140H1 WH 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	05/03/2018.	Various		2,133,387	2,150,000	2,150,420			(28)		(28)		2,150,392		(17,005)	(17,005)	18,690	03/01/2048.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		78,373	78,373	81,091	81,060		(2,687)		(2,687)		78,373			0	1,139	10/01/2047.	1
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		27,993	27,993	28,966	28,954		(961)		(961)		27,993			0	423	11/01/2047.	1
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		39,160	39,160	40,029			(869)		(869)		39,160			0	131	05/01/2048.	1
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		172,202	172,202	176,634			(4,433)		(4,433)		172,202			0	1,254	02/01/2048.	1
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		52,655	52,655	52,951	52,948		(293)		(293)		52,655			0	678	02/01/2047.	1
3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		184,601	184,601	195,648	195,329		(10,728)		(10,728)		184,601			0	3,009	07/01/2047.	1
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		366,438	366,438	378,605	378,482		(12,044)		(12,044)		366,438			0	5,329	10/01/2047.	1
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		47,771	47,771	48,757			(985)		(985)		47,771			0	159	03/01/2048.	1
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		223,870	223,870	231,041	231,017		(7,147)		(7,147)		223,870			0	3,568	10/01/2047.	1
3140J7 S4 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/25/2018.	Various		48,231,523	48,367,006	49,296,560			(54,829)		(54,829)		49,241,731		(1,010,208)	(1,010,208)	673,421	08/01/2047.	1
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		45,782	45,782	47,942			(2,160)		(2,160)		45,782			0	606	08/01/2047.	1
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		894,470	894,470	919,487	918,915		(24,445)		(24,445)		894,470			0	11,302	10/01/2032.	1
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		32,665	32,665	33,625			(960)		(960)		32,665			0	367	11/01/2047.	1
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		145,929	145,929	148,425			(2,497)		(2,497)		145,929			0	486	05/01/2048.	1
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		62,061	62,061	63,455			(1,394)		(1,394)		62,061			0	207	04/01/2048.	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 4.196%		06/01/2018.	Paydown		217,028	217,028	217,944	217,028				0		217,028			0	3,065	04/01/2036.	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 3.524%		06/01/2018.	Paydown		15,069	15,069	15,106	15,391		(322)		(322)		15,069			0	251	03/01/2034.	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		24,362	24,362	24,088	24,105		256		256		24,362			0	534	12/01/2036.	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		854	854	856	855		(1)		(1)		854			0	21	01/01/2037.	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		25,727	25,727	25,840	25,822		(95)		(95)		25,727			0	642	05/01/2038.	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		80,282	80,282	83,820	83,587		(3,305)		(3,305)		80,282			0	1,246	12/01/2042.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.640%		06/01/2018.	Paydown		961	961	967	961				0		961			0	15	09/01/2036.	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		4,360	4,360	4,299	4,308		53		53		4,360			0	100	11/01/2036.	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		138,828	138,828	138,991	138,849		(21)		(21)		138,828			0	2,875	01/01/2037.	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 3.946%		06/01/2018.	Paydown		24,425	24,425	24,374	24,425				0		24,425			0	368	03/01/2035.	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2018.	Paydown		64,354	64,354	66,813	66,331		(1,977)		(1,977)		64,354			0	1,598	01/01/2039.	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		198,008	198,008	203,654	202,708		(4,700)		(4,700)		198,008			0	3,608	09/01/2040.	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		256,069	256,069	263,751	261,699		(5,630)		(5,630)		256,069			0	4,742	02/01/2031.	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		138,160	138,160	141,765	141,499		(3,340)		(3,340)		138,160			0	2,338	11/01/2041.	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Various		61,066	61,066	61,295	61,277		(210)		(210)		61,066			0	778	12/01/2042.	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		154,733	154,733	155,990	155,936		(1,203)		(1,203)		154,733			0	1,766	04/01/2043.	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/12/2018.	Various		12,223,571	12,576,819	12,661,319	12,657,665		(7,446)		(7,446)		12,650,220		(426,649)	(426,649)	197,944	05/01/2043.	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		961,592	961,592	1,004,563	1,003,024		(41,432)		(41,432)		961,592			0	14,243	05/01/2043.	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		35,594	35,594	38,085	38,007		(2,414)		(2,414)		35,594			0	560	06/01/2043.	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		410,454	410,454	420,587	417,764		(7,311)		(7,311)		410,454			0	6,862	12/01/2030.	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		581,227	581,227	584,571	583,349		(2,122)		(2,122)		581,227			0	9,654	01/01/2031.	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2018.	Paydown		401,347	401,347	413,387	410,168		(8,821)		(8,821)		401,347			0	7,462	02/01/2031.	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		115,892	115,892	117,051	116,269		(377)		(377)		115,892			0	1,442	03/01/2021.	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2018.	Paydown		28,789	28,789	29,302	29,281		(492)		(492)		28,789			0	363	10/01/2042.	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		17,496	17,496	18,702	18,566		(1,070)		(1,070)		17,496			0	280	08/01/2045.	1
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		17,113	17,113	17,664	17,653		(539)		(539)		17,113			0	249	09/01/2047.	1
31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		1,352,609	1,352,609	1,428,006	1,425,812		(73,203)		(73,203)		1,352,609			0	21,839	09/01/2047.	1
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		48,427	48,427	49,689			(1,262)		(1,262)		48,427			0	581	01/01/2048.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Various		4,556,402	4,488,228	4,614,436	675,999		(34,520)		(34,520)		4,579,738		(23,336)	(23,336)	41,796	01/01/2048.	1
31418C U8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/03/2018.	Various		3,906,136	3,837,864	3,936,809			(2,673)		(2,673)		3,934,136		(28,000)	(28,000)	31,010	03/01/2048.	1
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		74,652	74,652	76,489			(1,837)		(1,837)		74,652			0	526	02/01/2048.	1
31418C WC 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		04/06/2018.	Various		2,611,607	2,600,000	2,606,500			(113)		(113)		2,606,387		5,220	5,220	7,553	04/01/2028.	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 3.720%		06/01/2018.	Paydown		33,799	33,799	36,102	33,799				0		33,799			0	491	08/01/2033.	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2018.	Paydown		34,953	34,953	37,050	36,643		(1,690)		(1,690)		34,953			0	821	09/01/2036.	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		372,944	372,944	383,492	381,663		(8,719)		(8,719)		372,944			0	5,362	09/01/2040.	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2018.	Paydown		491,966	491,966	506,648	504,002		(12,036)		(12,036)		491,966			0	8,851	06/01/2040.	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		1,078,117	1,078,117	1,113,156	1,098,621		(20,504)		(20,504)		1,078,117			0	15,232	09/01/2025.	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018.	Paydown		911,791	911,791	937,863	933,490		(21,699)		(21,699)		911,791			0	15,312	09/01/2040.	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018.	Paydown		15,117	15,117	15,569	15,381		(264)		(264)		15,117			0	220	09/01/2025.	1
35563P DZ 9	SEASONED CREDIT RISK TRANSFER 3.000% 0		06/01/2018.	Paydown		61,080	61,080	59,708			1,372		1,372		61,080			0	390	05/01/2057.	1
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12		06/10/2018.	Redemption 100.0000		236,027	236,027	236,027	236,027				0		236,027			0	5,158	12/10/2032.	1
544435 C5 7	LOS ANGELES CALIF DEPT ARPTS A 5.475%		05/15/2018.	Redemption 100.0000		6,430,000	6,430,000	6,430,000	6,430,000				0		6,430,000			0	176,021	05/15/2019.	1FE
64967B AA 0	NYC NY IDA YANKEE STADIUM 5.900% 03/01		04/10/2018.	Redemption 0.0000									0					0		03/01/2046.	2FE
709224 SX 8	PENNSYLVANIA ST TURNPIKE COMMI 7.470%		06/01/2018.	Call 105.0000		4,037,250	3,845,000	3,845,000	3,845,000				0		3,845,000			0	335,861	06/01/2025.	1
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006		04/25/2018.	Paydown		66,436	66,436	55,415	55,903		10,533		10,533		66,436			0	599	01/25/2041.	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-		04/25/2018.	Paydown		350,748	350,748	293,995	302,538		48,210		48,210		350,748			0	3,146	01/27/2042.	1FE
837151 AA 7	SOUTH CAROLINA PUBLIC SERVICE 6.454% 0		05/22/2018.	GOLDMAN SACHS & COMPANY		3,257,825	2,500,000	3,384,650			(4,751)		(4,751)		3,379,899		(122,074)	(122,074)	64,092	01/01/2050.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					413,235,146	417,455,279	424,355,230	283,832,621	0	(1,968,428)	0	(1,968,428)	0	422,260,927	0	(9,218,030)	(9,218,030)	6,496,336	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	AFFINITY GAMING LLC 07/01/23		06/29/2018.	Redemption 100.0000		11,732	11,732	11,776			(44)		(44)		11,732			0	65	07/01/2023.	4FE
000000 00 0	ALTRAN TECHNOLOGIES SA TL +L275	D	06/29/2018.	Redemption 100.0000		2,500	2,500	2,494			6		6		2,500			0	17	03/20/2025.	3FE
000000 00 0	APLP HOLDINGS LP 04/13/23		06/29/2018.	Redemption 100.0000		422,857	422,857	426,557			(3,700)		(3,700)		422,857			0	3,481	04/13/2023.	3FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
000000 00 0	ARAMARK SERVICES INC.	..	06/30/2018.	Various									0					0		03/11/2025.	3FE
000000 00 0	ARAMARK SERVICES INC 03/11/25	..	06/21/2018.	Various		999,994	997,500	998,747			1		1		998,748		1,246	1,246		03/11/2025.	3FE
000000 00 0	ARCH COAL INC. 03/07/24	..	06/29/2018.	Redemption 100.0000		5,506	5,506	5,521			(15)		(15)		5,506			0	37	03/07/2024.	3Z
000000 00 0	ARCH COAL INC. TL L+325 03/07/2	..	04/30/2018.	Various		1,182,732	1,180,519	1,181,502	1,182,067		(989)		(989)		1,181,078		1,655	1,655	19,917	03/07/2024.	3FE
000000 00 0	ATS CONSOLIDATED INC TL +L375 0	..	06/29/2018.	Redemption 100.0000		6,250	6,250	6,219			31		31		6,250			0	80	02/28/2025.	4FE
000000 00 0	AVAST SOFTWARE BV 09/30/23	D	06/29/2018.	Redemption 100.0000		65,976	65,976	66,361			(385)		(385)		65,976			0	362	09/30/2023.	3FE
000000 00 0	AVAYA INC. 12/15/24	..	06/29/2018.	Redemption 100.0000		2,500	2,500	2,506			(6)		(6)		2,500			0	5	12/15/2024.	4FE
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU Term B-2	..	05/21/2018.	Tax Free Exchange		4,778,087	4,778,087	4,784,276	3,790,311		1,698		1,698		4,786,996		(8,909)	(8,909)	77,179	04/03/2022.	3FE
000000 00 0	AXALTA COATING SYSTEMS US HOLD.	..	06/29/2018.	Redemption 100.0000		2,444	2,444	2,447			(3)		(3)		2,444			0	22	06/01/2024.	2FE
000000 00 0	BRIGHT BIDCO BV 06/30/24	D	06/29/2018.	Redemption 100.0000		2,481	2,481	2,489			(8)		(8)		2,481			0	56	06/30/2024.	4FE
000000 00 0	CAESARS ENTERTAINMENT CORP 10/0	..	06/29/2018.	Redemption 100.0000		10,000	10,000	10,025			(25)		(25)		10,000			0	66	10/06/2024.	3FE
000000 00 0	CALPINE CORP 01/15/23	..	06/29/2018.	Redemption 100.0000		14,632	14,632	14,632					0		14,632			0	277	01/15/2023.	3FE
000000 00 0	CALPINE CORP 01/15/24	..	06/29/2018.	Redemption 100.0000		5,102	5,102	5,126			(24)		(24)		5,102			0	96	01/15/2024.	3FE
000000 00 0	CANYON VALOR COMPANIES INC.	..	06/30/2018.	Various									0					0		06/16/2023.	4FE
000000 00 0	CANYON VALOR COMPANIES INC 06/1	..	04/03/2018.	Various		4,009,738	3,980,000	4,004,875			(31)		(31)		4,004,844		4,894	4,894	11,477	06/16/2023.	4FE
000000 00 0	CARLISLE FOODSERVICE PRODUCTS TL +L300	..	06/29/2018.	Various		2,038,327	2,044,956	2,039,852			713		713		2,040,564		(2,238)	(2,238)	21,990	03/21/2025.	4FE
000000 00 0	CATALENT PHARMA SOLUTIONS INC Term B	..	06/29/2018.	Redemption 100.0000		9,016	9,016	9,061			(45)		(45)		9,016			0	82	05/20/2024.	3FE
000000 00 0	CERTARA USA INC TL +L350 08/15/	..	06/29/2018.	Redemption 100.0000		2,513	2,513	2,513					0		2,513			0	30	08/15/2024.	4FE
000000 00 0	CHEMOURS COMPANY LLC TL +L175 0	..	06/29/2018.	Redemption 100.0000		23,500	23,500	23,441			59		59		23,500			0	159	04/03/2025.	2FE
000000 00 0	CLEAN HARBORS INC. 06/27/24	..	06/29/2018.	Redemption 100.0000		7,355	7,355	7,364			(9)		(9)		7,355			0	45	06/27/2024.	2FE
000000 00 0	CYAN BLUE HOLDCO 3 LTD.	D	06/30/2018.	Various									0					0		08/23/2024.	4FE
000000 00 0	CYAN BLUE HOLDCO 3 LTD 08/23/24	D	06/07/2018.	Various		1,996,247	1,995,000	1,997,494			(208)		(208)		1,997,286		(1,039)	(1,039)		08/23/2024.	4FE
000000 00 0	CYAN BLUE HOLDCO 3 LTD TL +L350.	C	03/29/2018.	Tax Free Exchange		1,997,494	1,995,000	2,009,963			7		7		2,009,970		(12,476)	(12,476)	1,918	07/26/2024.	4FE
000000 00 0	DAYTON POWER AND LIGHT CO 08/24	..	06/29/2018.	Redemption 100.0000		10,000	10,000	10,031			(31)		(31)		10,000			0	180	08/24/2022.	2FE
000000 00 0	DIMORA BRANDS INC 08/24/24	..	06/29/2018.	Redemption 100.0000		10,000	10,000	10,038			(38)		(38)		10,000			0	138	08/24/2024.	4FE
000000 00 0	08/1	..	03/29/2018.	Tax Free Exchange		3,994,925	3,980,000	3,940,200	3,941,933		(759)		(759)		3,941,174		53,751	53,751	55,347	08/18/2024.	4FE
000000 00 0	DTI HOLDCO INC 10/02/23	..	06/29/2018.	Redemption 100.0000		6,716	6,716	6,716					0		6,716			0		10/02/2023.	4FE
000000 00 0	DYNEGY INC 02/07/24	..	06/14/2018.	Redemption 100.0000		4,537,860	4,537,860	4,556,116	4,555,968		(18,109)		(18,109)		4,537,860			0	97,000	02/07/2024.	3FE
000000 00 0	EG AMERICA LLC TL +L400 02/06/2	..	06/29/2018.	Redemption 100.0000		3,650	3,650	3,632			18		18		3,650			0	40	02/06/2025.	4FE
000000 00 0	EG FINCO LTD TL+ L400 02/06/25	D	06/29/2018.	Redemption 100.0000		8,750	8,750	8,728			22		22		8,750			0	111	02/06/2025.	4FE
000000 00 0	ENDO LUXEMBOURG FINANCE COMPAN TL L+425	D	06/29/2018.	Redemption 100.0000		18,125	18,125	18,034	18,079		46		46		18,125			0	555	04/29/2024.	3FE
000000 00 0	EW SCRIPPS CO 10/02/24	..	06/29/2018.	Redemption 100.0000		2,500	2,500	2,500					0		2,500			0	24	10/02/2024.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	EW SCRIPPS CO TL +L400 10/02/24	..	04/03/2018.	Tax Free Exchange		995,000	995,000	993,756	994,105		250		250		994,354		646	646	10,396	10/02/2024.	3FE
000000 00 0	FERRO CORP 02/14/24	..	06/29/2018.	Redemption 100.0000		990	990	991			(1)		(1)		990			0	8	02/14/2024.	3FE
000000 00 0	FIRST DATA CORP 04/26/24	..	05/10/2018.	Tax Free Exchange		(2,292,200)	(2,289,236)	(2,292,200)	(2,292,200)				0		(2,292,200)			0		04/26/2024.	3FE
000000 00 0	GARDA WORLD SECURITY CORP 05/24	A	04/30/2018.	Redemption 100.0000		4,282	4,282	4,304			(21)		(21)		4,282			0	375	05/24/2024.	4FE
000000 00 0	GEO GROUP INC THE	..	06/30/2018.	Various									0					0		03/23/2024.	3FE
000000 00 0	GEO GROUP INC THE 03/22/24	..	06/29/2018.	Redemption 100.0000		5,013	5,013	5,018			(6)		(6)		5,013			0	21	03/22/2024.	3FE
000000 00 0	GEO GROUP INC THE 03/23/24	..	04/30/2018.	Various		1,487,228	1,485,000	1,487,228					0		1,487,228			0		03/23/2024.	3FE
000000 00 0	03/16/24	D	06/28/2018.	Redemption 100.0000		11,250	11,250	11,222			28		28		11,250			0	20	03/16/2024.	3FE
000000 00 0	HARSCO CORP 12/06/24	..	06/18/2018.	Redemption 100.0000		1,980,038	1,980,038	1,989,938	1,989,920		(9,883)		(9,883)		1,980,038			0	45,053	12/06/2024.	3FE
000000 00 0	HB FULLER CO 10/20/24	..	06/01/2018.	Redemption 100.0000		20,983	20,983	21,088			(105)		(105)		20,983			0	71	10/20/2024.	3FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC	..	06/30/2018.	Various									0					0		10/25/2023.	2FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC 10	..	05/17/2018.	Various		165,650	164,417	165,573			(11)		(11)		165,562		88	88		10/25/2023.	2FE
000000 00 0	INCEPTION MERGER SUB INC TL L+300	..	06/29/2018.	Redemption 100.0000		12,469	12,469	12,509			(41)		(41)		12,469			0	141	11/03/2023.	3FE
000000 00 0	0	..	06/29/2018.	Redemption 100.0000		2,500	2,500	2,506			(6)		(6)		2,500			0	44	03/31/2024.	3FE
000000 00 0	IRON MOUNTAIN INC TL +L175 03/2	..	04/11/2018.	JP MORGAN SECURITIES LTD LDN		1,992,500	2,000,000	1,995,000			(2)		(2)		1,994,998		(2,498)	(2,498)		03/22/2026.	3FE
000000 00 0	IVORY MERGER SUB INC TL +L350 0	..	06/29/2018.	Redemption 100.0000		8,474	8,474	8,495			(21)		(21)		8,474			0	112	03/07/2025.	4FE
000000 00 0	LAS VEGAS SANDS LLC TL +L175 03	..	06/29/2018.	Redemption 100.0000		39,172	39,172	39,177			(5)		(5)		39,172			0	214	03/27/2025.	3FE
000000 00 0	LIGHTSTONE HOLDCO LLC 01/30/24	..	04/03/2018.	Redemption 100.0000		30,181	30,181	30,331			(151)		(151)		30,181			0	131	01/30/2024.	3FE
000000 00 0	LIONS GATE ENTERTAINMENT CORP TL +L225	..	06/29/2018.	Redemption 100.0000		5,000	5,000	5,000					0		5,000			0	48	03/20/2025.	3FE
000000 00 0	LONE STAR FUNDS LS IX BERM 2017	..	06/14/2018.	Redemption 100.0000		405,209	405,209	405,209	405,209				0		405,209			0	5,176	08/04/2018.	1
000000 00 0	LONE STAR FUNDS LS IX US 2017 0	..	06/22/2018.	Redemption 100.0000		217,600	217,600	217,600	217,600				0		217,600			0	3,374	08/04/2018.	1
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL +L275	..	06/29/2018.	Various		2,500	2,500	2,516			(16)		(16)		2,500			0	34	10/04/2024.	3FE
000000 00 0	MGM RESORTS INTERNATIONAL 03/25	..	06/29/2018.	Redemption 100.0000		14,780	14,780	14,798			(18)		(18)		14,780			0	148	03/25/2025.	3FE
000000 00 0	MGM RESORTS INTERNATIONAL 04/25	..	03/29/2018.	Tax Free Exchange		5,800,856	5,793,614	5,808,098	5,818,510		1,124		1,124		5,819,634		(18,778)	(18,778)	51,774	04/25/2023.	3FE
000000 00 0	OMNOVA SOLUTIONS INC	..	06/30/2018.	Various									0					0		08/26/2023.	4FE
000000 00 0	08/26/23	..	04/09/2018.	Various		1,100,626	1,089,728	1,096,539			(109)		(109)		1,096,430		4,195	4,195	2,372	08/26/2023.	4FE
000000 00 0	ON SEMICONDUCTOR CORP 03/31/23	..	06/29/2018.	Redemption 100.0000		42,740	42,740	42,806			(65)		(65)		42,740			0	128	03/31/2023.	3FE
000000 00 0	ON SEMICONDUCTOR CORP 03/31/23	..	05/31/2018.	Various		3,041,233	3,029,659	3,041,021	3,040,872		2,684		2,684		3,043,556		(2,323)	(2,323)	36,504	03/31/2023.	3FE
000000 00 0	OPEN TEXT CORP 05/23/25	A	06/29/2018.	Redemption 100.0000		15,000	15,000	15,019			(19)		(19)		15,000			0	23	05/23/2025.	2FE
000000 00 0	PEABODY ENERGY CORP TL +L275 03	..	06/29/2018.	Redemption 100.0000		9,503	9,503	9,583			(80)		(80)		9,503			0	75	03/31/2025.	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	POST HOLDINGS INC 05/24/24	..	06/25/2018.	Redemption 100.0000		7,525	7,525	7,529			(4)		(4)		7,525			0	83	05/24/2024.	3FE
000000 00 0	PRIME SECURITY SERVICES BORROW.	..	06/29/2018.	Redemption 100.0000		17,400	17,400	17,406	17,428		(28)		(28)		17,400			0	395	05/02/2022.	3FE
000000 00 0	PROJECT LEOPARD HOLDINGS INC 07	..	06/29/2018.	Redemption 100.0000		2,500	2,500	2,509			(9)		(9)		2,500			0	25	07/07/2023.	4FE
000000 00 0	PROVEN GLORY CAPITAL LTD 4.000% 02/21/	D	06/15/2018.	BARCLAYS BANK PLC		467,000	500,000	500,175	500,175				0		500,175		(33,175)	(33,175)	16,556	02/21/2027.	5*
000000 00 0	QUINTILES IMS INC TL L+200 01/1.	..	06/29/2018.	Redemption 100.0000		4,214	4,214	4,214	4,214				0		4,214			0	85	01/17/2025.	3FE
000000 00 0	RUSSELL INVESTMENTS COMPANY PL.	D	06/29/2018.	Various		5,077,342	5,032,342	5,062,027			(1,627)		(1,627)		5,060,401		16,941	16,941	23,505	06/01/2023.	3FE
000000 00 0	SABRE GLBL INC 02/22/24	..	04/11/2018.	BANK OF AMERICA N.A.		4,927,138	4,914,851	4,925,604			(529)		(529)		4,925,076		2,062	2,062		02/22/2024.	3Z
000000 00 0	SABRE GLBL INC 02/22/24	..	04/11/2018.	Various		(1,534)					8		8		8		(1,541)	(1,541)	31,843	02/22/2024.	3FE
000000 00 0	SELECT MEDICAL CORP 03/01/21	..	06/29/2018.	Redemption 100.0000		10,000	10,000	10,075			(75)		(75)		10,000			0	82	03/01/2021.	3FE
000000 00 0	SEMINOLE TRIBE OF FLORIDA 07/08	..	06/29/2018.	Redemption 100.0000		21,816	21,816	21,906			(90)		(90)		21,816			0	134	07/08/2024.	2FE
000000 00 0	TELESAT CANADA 11/17/23	A	06/29/2018.	Redemption 100.0000		4,822	4,822	4,825			(3)		(3)		4,822			0	41	11/17/2023.	3FE
000000 00 0	TERRAFORM POWER OPERATING LLC 1	..	06/29/2018.	Redemption 100.0000		2,506	2,506	2,503			3		3		2,506			0	8	11/08/2022.	3FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL.	..	06/29/2018.	Redemption 100.0000		20,429	20,429	20,518			(89)		(89)		20,429			0	34	08/04/2023.	2FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL.	..	06/14/2018.	Redemption 100.0000		1,406,593	1,406,593	1,414,681			(8,088)		(8,088)		1,406,593			0	23,681	08/04/2023.	3FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL.	..	06/14/2018.	Tax Free Exchange		8,104,589	8,069,286	8,115,684			2,553		2,553		8,118,237		(13,648)	(13,648)	135,877	10/26/2022.	4FE
000000 00 0	THOMSON REUTERS IP&S 10/03/23	..	06/29/2018.	Redemption 100.0000		12,375	12,375	12,391	12,391		(16)		(16)		12,375			0	311	10/03/2023.	4FE
000000 00 0	TKC HOLDINGS 02/01/23	..	06/29/2018.	Redemption 100.0000		2,250	2,250	2,256			(6)		(6)		2,250			0	6	02/01/2023.	4FE
000000 00 0	TPF II LP 10/02/23	..	06/29/2018.	Redemption 100.0000		1,765,423	1,765,423	1,770,325	980,729		(5,418)		(5,418)		1,765,423			0	29,053	10/02/2023.	4FE
000000 00 0	TRANSDIGM INC 06/09/23	..	06/29/2018.	Redemption 100.0000		4,944	4,944	4,929			14		14		4,944			0	18	06/09/2023.	3FE
000000 00 0	TRICO PRODUCTS CORP TL +L550 01	..	06/29/2018.	Redemption 100.0000		15,625	15,625	15,313			313		313		15,625			0	403	01/26/2025.	4FE
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300	D	06/29/2018.	Redemption 100.0000		18,750	18,750	18,847	3,735		(100)		(100)		18,750			0	254	09/22/2024.	3FE
000000 00 0	08/	..	06/11/2018.	MORGAN STANLEY & CO.		2,007,413	1,990,000	1,990,000	1,989,904		4,654		4,654		1,994,559		12,854	12,854	42,003	08/30/2024.	4FE
000000 00 0	US ANESTHESIA PARTNERS INC TL +L300	..	06/30/2018.	Various		3,004,856	2,982,487	2,979,994			323		323		2,980,316		24,540	24,540	20,889	06/23/2024.	4FE
000000 00 0	US SILICA CO TL +L400 05/01/25	..	06/29/2018.	Redemption 100.0000		2,500	2,500	2,488			13		13		2,500			0	7	05/01/2025.	4FE
000000 00 0	VISTRA OPERATIONS COMPANY LLC 1	..	06/29/2018.	Redemption 100.0000		2,500	2,500	2,509			(9)		(9)		2,500			0	36	12/14/2023.	2FE
000000 00 0	WESTERN DIGITAL CORP 04/29/23	..	06/29/2018.	Redemption 100.0000		14,854	14,854	14,918			(64)		(64)		14,854			0	69	04/29/2023.	2FE
000000 00 0	WG PARTNERS 11/15/23	D	04/20/2018.	Redemption 100.0000		240	240	240					0		240			0	2	11/15/2023.	3FE
00115A AA 7	AEP TRANSMISSION COMPANY LLC 3.100% 12	..	05/10/2018.	Tax Free Exchange		1,511,760	1,500,000	1,512,480	1,512,199		(439)		(439)		1,511,760			0	20,538	12/01/2026.	1FE
00164Y AC 1	AMC ENTERTAINMENT HOLDINGS INC.	..	04/16/2018.	Redemption 100.0000		5,000	5,000	5,029	5,033		(33)		(33)		5,000			0	65	12/15/2023.	3FE
00164Y AG 2	AMC ENTERTAINMENT HOLDINGS INC TL +L225	..	04/16/2018.	Redemption 100.0000		5,290	5,290	5,296			(7)		(7)		5,290			0	16	12/15/2023.	3FE
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP 3.969%	C	06/12/2018.	Paydown		5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0	101,834	05/26/2028.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP 4.919%	C	06/14/2018.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	48,132	05/26/2028.	1FE
00184A AC 9	TIME WARNER INC 7.625% 04/15/31		05/29/2018.	MORGAN STANLEY & CO.		12,761,000	10,000,000	12,447,300	12,059,099		(44,193)		(44,193)		12,014,906		746,094	746,094	478,681	04/15/2031.	2FE
00192F AA 2	APS RESECURITIZATION TRUST APS 1.781%		06/25/2018.	Paydown		334,653	334,653	322,522	327,066		7,587		7,587		334,653			0	2,661	10/29/2046.	1FE
00206R DA 7	AT&T INC 5.000% 03/01/21		05/30/2018.	JP MORGAN SECURITIES LTD LDN		8,359,440	8,000,000	7,980,258	7,987,017		1,555		1,555		7,988,572		370,868	370,868	300,000	03/01/2021.	2FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 1.911%		06/25/2018.	Paydown		184,770	184,770	179,776	183,654		1,116		1,116		184,770			0	1,527	12/25/2045.	1FM
00256@ AC 3	AARONS INC 4.750% 04/14/21		04/14/2018.	Redemption 100.0000		3,900,000	3,900,000	3,928,580	3,917,143		(17,143)		(17,143)		3,900,000			0	92,625	04/14/2021.	3
004375 AV 3	ACCR_04-1 2.691% 04/25/34		06/25/2018.	Paydown		94,472	94,472	87,741	90,331		4,141		4,141		94,472			0	893	04/25/2034.	1FM
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST 3.171%		06/25/2018.	Paydown		3,465	3,465	3,465					0		3,465			0	9	10/25/2034.	1FM
00488P AF 2	ACRISURE LLC 11/22/23		06/29/2018.	Redemption 100.0000		4,975	4,975	5,000	4,999		(24)		(24)		4,975			0	127	11/22/2023.	4FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST 3.251%		06/25/2018.	Paydown		156,686	156,686	144,151	149,101		7,585		7,585		156,686			0	1,811	02/25/2035.	1FM
00787# AF 2	ADVANTAGE SALES & MARKETING IN TL L+325		06/29/2018.	Redemption 100.0000		2,500	2,500	2,425	2,429		71		71		2,500			0	82	07/25/2021.	4FE
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		06/26/2018.	Redemption 100.0000		39,799	39,799	39,799	39,799				0		39,799			0	712	08/27/2035.	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		06/26/2018.	Redemption 100.0000		568,388	568,388	568,388	568,388				0		568,388			0	7,734	08/27/2035.	1
018606 C@ 0	ALLIANCE HEALTHCARE SERVICES I TL +L450		06/29/2018.	Redemption 100.0000		6,289	6,289	6,321			(31)		(31)		6,289			0	55	10/24/2023.	4FE
01877K AB 9	ALLIANCE PIPELINE LP US 6.996% 12/31/1		06/30/2018.	Redemption 100.0000		66,514	66,514	71,093	67,362		(848)		(848)		66,514			0	2,327	12/31/2019.	2FE
021345 AA 1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		06/30/2018.	Redemption 100.0000		58,456	58,456	58,456	57,134		1,323		1,323		58,456			0	2,046	06/30/2035.	2AM
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		06/01/2018.	Paydown		254,535	277,849	166,307	164,795		89,740		89,740		254,535			0	6,890	06/01/2036.	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36		06/01/2018.	Paydown		57,683	83,456	62,650	63,155		(5,472)		(5,472)		57,683			0	2,216	10/01/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		06/01/2018.	Paydown		213,409	219,385	164,720	162,165		51,244		51,244		213,409			0	5,762	11/01/2036.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%		06/01/2018.	Paydown		113,703	172,261	135,038	132,365		(18,662)		(18,662)		113,703			0	4,151	03/01/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		06/01/2018.	Various		458,411	569,448	470,519	462,466		(4,055)		(4,055)		458,411			0	14,326	04/01/2037.	2FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 2.381%		06/25/2018.	Paydown		742,001	742,001	642,944	658,775		83,226		83,226		742,001			0	6,029	09/25/2047.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		06/01/2018.	Various		129,752	160,891	127,053	123,183		6,569		6,569		129,752			0	4,100	09/01/2037.	1FM
02154U AF 0	SUDDENLINK COMMUNICATIONS TL L+225		06/29/2018.	Redemption 100.0000		5,000	5,000	5,000	5,007		(7)		(7)		5,000			0	101	07/28/2025.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
023135 BA 3	AMAZON.COM INC 3.150% 08/22/27		06/08/2018	Tax Free Exchange		12,938,290	13,000,000	12,942,880	10,083,650		(2,740)		(2,740)		12,938,290			0	278,075	08/22/2027	1FE
023135 BD 7	AMAZON.COM INC 3.875% 08/22/37		06/08/2018	Tax Free Exchange		4,993,169	5,000,000	4,993,050			119		119		4,993,169			0	57,049	08/22/2037	1FE
023135 BG 0	AMAZON.COM INC 4.050% 08/22/47		06/08/2018	Tax Free Exchange		19,854,237	20,000,000	19,852,200	19,853,123		1,114		1,114		19,854,237			0	643,500	08/22/2047	1FE
02315Q AA 6	AMBAC LSNI LLC 7.308% 02/12/23	D	05/22/2018	Security Withdraw		49,485	49,117	49,485			(279)		(279)		49,207		279	279	962	02/12/2023	5Z
02377A AA 6	AMERICAN AIRLINES 3.700% 10/01/26		04/01/2018	Redemption 100.0000		149,490	149,490	149,490	149,490				0		149,490			0	2,766	10/01/2026	1FE
02406P AL 4	AMERICAN AXLE & MANUFACTURING 6.625% 1		05/30/2018	Call 103.3130		188,030	182,000	184,730	183,147		(156)		(156)		182,991		(991)	(991)	13,566	10/15/2022	4FE
02660T FJ 7	AHM_05-2 5.408% 09/01/35		06/01/2018	Paydown		472,755	472,755	351,041	343,264		129,490		129,490		472,755			0	7,548	09/01/2035	1FM
03065N AE 5	AMERICREDIT AUTOMOBILE RECEIVA 2.080%		06/08/2018	Paydown		19,676	19,676	19,459	19,619		56		56		19,676			0	205	09/08/2020	1FE
03072S E3 5	AMSI_05-R5 2.781% 07/25/35		06/25/2018	Paydown		431,492	431,492	415,311	428,372		3,121		3,121		431,492			0	4,468	07/25/2035	1FM
03072S P4 1	AMERIQUEST MORTGAGE SECURITES 2.441% 1		05/25/2018	Paydown		354,612	354,612	346,190	353,924		688		688		354,612			0	2,775	11/25/2035	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 4.210% 09/25/3		06/25/2018	Paydown		193,568	193,568	191,027	193,455		113		113		193,568			0	3,116	09/25/2034	1FM
03072S XD 2	AMSI_04-R12 2.946% 01/25/35		06/25/2018	Paydown		220,511	220,511	197,909	212,972		7,539		7,539		220,511			0	2,469	01/25/2035	1FM
03523T AN 8	ANHEUSER-BUSCH INBEV WORLDWIDE 5.375%		04/23/2018	Call 104.3750		18,787,500	18,000,000	20,704,140	18,955,597		(141,749)		(141,749)		18,813,847		(813,847)	(813,847)	1,534,625	01/15/2020	2FE
03852J AA 9	ARAMARK SERVICES INC TL +L200 0		06/12/2018	Various		998,747	997,500	997,500	997,500				0		997,500		1,247	1,247	17,079	03/11/2025	3FE
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU 5.524%		06/15/2018	Redemption 100.0000		163,575	163,575	167,702	168,046		(4,471)		(4,471)		163,575			0	4,518	06/15/2050	1FE
04248P AA 6	ARMY HAWAII FAMILY HSG 5.624% 06/15/50		06/15/2018	Redemption 100.0000		114,362	114,362	115,371	115,167		(805)		(805)		114,362			0	3,216	06/15/2050	1FE
04363U AC 0	ASCIANO FINANCE LTD 5.000% 04/07/18	D	04/07/2018	Maturity		11,000,000	11,000,000	11,404,328	11,035,004		(35,004)		(35,004)		11,000,000			0	275,000	04/07/2018	2FE
044209 AF 1	ASHLAND INC. 4.750% 08/15/22		04/19/2018	WELLS FARGO & CO		2,550,000	2,500,000	2,475,078	2,478,308		934		934		2,479,242		70,758	70,758	81,806	08/15/2022	3FE
04541G NA 6	ASSET BACKED SECURITIES CORP H 3.066%		06/25/2018	Paydown		8,884	8,884	8,707	8,707		177		177		8,884			0	98	12/25/2034	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 2.201%		06/25/2018	Paydown		22,357	22,357	16,348	16,989		5,368		5,368		22,357			0	186	11/25/2036	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 2.231%		06/25/2018	Paydown		31,660	31,660	23,151	24,063		7,596		7,596		31,660			0	268	11/25/2036	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H 2.291%		06/25/2018	Paydown		137,900	137,900	89,894	92,826		45,074		45,074		137,900			0	892	05/25/2037	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV 6.390%		06/20/2018	Redemption 100.0000		74,401	74,401	74,401	74,401				0		74,401			0	2,377	03/20/2039	1
048677 AB 4	ATLANTIC MARINE CORPS COMMUNIT 5.343%		06/01/2018	Redemption 100.0000		71,881	71,881	64,695	65,408		6,473		6,473		71,881			0	1,920	12/01/2050	1FE
048677 AE 8	ATLANTIC MARINE CORPS COMMUNIT 5.595%		06/01/2018	Redemption 100.0000		47,826	47,826	47,826	47,826				0		47,826			0	1,338	12/01/2051	1FE
048677 AG 3	ATLANTIC MARINE CORPS COMMUNIT 6.158%		06/01/2018	Redemption 100.0000		53,490	53,490	53,490	53,490				0		53,490			0	1,647	12/01/2051	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05178Q AA 5	AURORA MILITARY HOUSING LLC 5.350% 12/		06/15/2018.	Redemption 100.0000		95,000	95,000	95,000	95,000				0		95,000			0	2,541	12/15/2025.	1FE
05329W AJ 1	AUTONATION INC AUTONATION INC 6.75% 4/15		04/15/2018.	Maturity		5,800,000	5,800,000	5,705,700	5,795,777		4,223		4,223		5,800,000			0	195,750	04/15/2018.	2FE
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	C	06/30/2018.	Redemption 100.0000		37,485	37,485	37,485	37,485				0		37,485			0	1,265	06/30/2035.	4FE
05349U AW 2	AVAYA INC. TL +L475 12/15/24		06/18/2018.	Tax Free Exchange		999,815	997,500	987,525	987,533		(475)		(475)		987,058		12,757	12,757	32,258	12/15/2024.	4FE
05366# AJ 2	AVIATION CAPITAL GROUP CORP 6.000% 04/		04/05/2018.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	150,000	04/05/2018.	1
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 1.483%		04/25/2018.	Various		48,409	48,409	47,244	48,248		161		161		48,409			0	213	08/26/2036.	1FE
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5 8.500% 11/0		04/01/2018.	Paydown		8,278	8,278	8,754	8,326		(48)		(48)		8,278			0	235	11/01/2037.	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		05/01/2018.	Paydown		28,338	28,338	29,990	28,859		(521)		(521)		28,338			0	622	07/01/2037.	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		06/01/2018.	Paydown		301,718	301,718	325,973	317,455		(15,737)		(15,737)		301,718			0	8,449	07/01/2037.	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 2.591% 11/		06/25/2018.	Paydown		225,820	225,820	220,316	224,693		1,127		1,127		225,820			0	2,226	11/26/2035.	1FM
05535D CF 9	BCF_97-R3 4.856% 11/01/28		06/01/2018.	Paydown		75,836	75,836	36,322	14,850		60,986		60,986		75,836			0	1,546	11/01/2028.	1FM
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12 3.581% 04/		05/01/2018.	Paydown		195,677	195,677	196,410	195,574		103		103		195,677			0	2,325	04/01/2036.	1FM
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 2.281% 05/2		06/25/2018.	Paydown		471,123	471,123	462,437	469,286		1,837		1,837		471,123			0	4,082	05/25/2035.	1FE
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2 1.831% 03/2		06/25/2018.	Paydown		184,780	184,780	152,212	169,872		14,908		14,908		184,780			0	1,704	03/28/2037.	1FM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 1.821% 02/2		06/25/2018.	Paydown		120,725	120,725	115,292	118,649		2,077		2,077		120,725			0	925	02/25/2046.	1FE
056752 AL 2	BAIDU INC 4.375% 03/29/28	C	04/02/2018.	UBS SECURITIES LLC		1,504,050	1,500,000	1,491,480			11		11		1,491,491		12,559	12,559	911	03/29/2028.	1FE
05947U RW 0	BACM_04-2 4.896% 11/01/38		04/01/2018.	Paydown		7,016	7,016	1	1		7,015		7,015		7,016			0	18,937	11/01/2038.	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%		06/01/2018.	Paydown		142,026	162,393	140,071	140,501		1,525		1,525		142,026			0	3,693	02/01/2036.	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%		06/01/2018.	Paydown		116,850	121,980	117,734	120,975		(4,125)		(4,125)		116,850			0	2,552	12/01/2035.	3FM
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0		06/01/2018.	Paydown		136,266	136,266	139,526	138,503		(2,236)		(2,236)		136,266			0	2,373	12/06/2049.	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 2.301% 05/2		06/25/2018.	Paydown		1,610,059	1,610,059	1,492,541	1,537,085		72,974		72,974		1,610,059			0	13,163	05/26/2037.	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 2.331%		06/25/2018.	Paydown		1,022,737	1,022,737	981,828	1,004,043		18,695		18,695		1,022,737			0	9,571	06/25/2036.	1FE
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 2.308%		06/27/2018.	Paydown		370,443	370,443	330,620	336,636		33,807		33,807		370,443			0	2,873	02/25/2037.	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 2.256%		06/25/2018.	Paydown		1,524,307	1,524,307	1,434,962	1,474,263		50,044		50,044		1,524,307			0	11,610	09/29/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05991B AD 7	BANK OF AMERICA FUNDING CORP 2.454% 06		06/01/2018.	Paydown		172,338	172,338	166,306	169,751		2,587		2,587		172,338			0	1,456	06/02/2046.	1FE
065404 AW 5	BANK_18-BN10 2.624% 02/01/61		06/01/2018.	Paydown		194,304	194,304	194,300			4		4		194,304			0	1,276	02/01/2061.	1FE
07012E AG 5	Basketball Prop 6.650% 03/01/25		06/01/2018.	Redemption 100.0000		129,658	129,658	127,843	129,038		621		621		129,658			0	3,595	03/01/2025.	1FE
07014Q AK 7	BASS PRO GROUP LLC TL L+500 09/		04/12/2018.	Various		992,506	997,494	987,519	991,677		3,093		3,093		994,770		(2,263)	(2,263)	19,009	09/25/2024.	4FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0		06/01/2018.	Paydown		253,893	253,893	206,011	220,585		33,308		33,308		253,893			0	4,289	08/01/2047.	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 2.432% 1		06/28/2018.	Paydown		101,192	101,192	92,907	97,412		3,780		3,780		101,192			0	838	12/28/2036.	1FM
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION 2.552% 0		06/28/2018.	Paydown		2,863,758	2,863,758	2,209,770	2,761,342		102,416		102,416		2,863,758			0	30,082	02/28/2041.	1FM
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN 4.000%		06/28/2018.	Paydown		308,900	308,900	312,762			(3,861)		(3,861)		308,900			0	1,551	06/28/2053.	1FM
07332G AA 6	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		06/28/2018.	Paydown		81,225	81,225	80,996			228		228		81,225			0	286	10/28/2057.	1FM
07383F S3 3	BSCMS_04-PWR5 4.693% 07/01/42		05/01/2018.	Paydown			(172)						0					0	3	07/01/2042.	1FM
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 3.267%		06/01/2018.	Paydown		247,485	44,553	36,713	37,984		209,501		209,501		247,485			0	4,958	04/01/2037.	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 2.811%		06/25/2018.	Paydown		204,948	204,948	202,515	204,948				0		204,948			0	2,207	09/25/2035.	1FM
073879 JA 7	BSABS_04-2 3.591% 08/25/34		05/25/2018.	Paydown		54,748	54,748	54,440	54,727		21		21		54,748			0	702	08/25/2034.	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 2.591%		06/25/2018.	Paydown		978,119	978,119	889,636	883,483		94,636		94,636		978,119			0	7,293	09/25/2034.	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		06/01/2018.	Paydown		244,205	246,823	215,607	213,077		31,128		31,128		244,205			0	6,011	12/01/2035.	1FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 2.511%		06/25/2018.	Paydown		70,148	70,148	68,482	70,014		134		134		70,148			0	642	07/25/2036.	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 2.261%		06/25/2018.	Paydown		247,179	247,179	218,135	223,831		23,348		23,348		247,179			0	2,009	08/25/2036.	1FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 2.231%		06/25/2018.	Paydown		588,779	588,779	524,750	534,228		54,551		54,551		588,779			0	4,845	01/25/2037.	1FM
073914 TS 2	BSMSI_96-6 8.000% 11/01/29		06/01/2018.	Paydown			20,874	20,841	20,830		(20,830)		(20,830)					0		11/01/2029.	5FM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 2.291% 0		06/25/2018.	Paydown		259,027	259,027	194,918	202,467		56,560		56,560		259,027			0	2,102	09/25/2046.	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 2.311% 0		06/25/2018.	Paydown		1,264,289	1,264,289	1,006,493	1,060,644		203,645		203,645		1,264,289			0	10,257	08/25/2036.	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 2.291% 0		06/25/2018.	Various		315,554	366,392	294,160	303,559		11,995		11,995		315,554			0	2,870	02/25/2037.	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM 2.251%		06/25/2018.	Paydown		335,454	335,454	270,879	279,956		55,498		55,498		335,454			0	2,483	12/25/2036.	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM 2.281%		06/25/2018.	Paydown		200,875	200,875	169,237	172,831		28,044		28,044		200,875			0	1,545	01/25/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
081331 AB 6	BELVOIR LD LLC VA 5.030% 12/15/25		06/15/2018	Redemption 100.0000		474,969	474,969	469,843	473,099		1,870		1,870		474,969			0	11,945	12/15/2025	1FE
08161C AE 1	BENCHMARK MORTGAGE TRUST BMARK 3.882%	C	06/20/2018	DEUTSCHE BANK SECURITIES INC		9,585,723	9,500,000	9,784,953			(8,428)		(8,428)		9,776,524		(190,802)	(190,802)	143,415	02/01/2051	1FE
08162P AS 0	BENCHMARK MORTGAGE TRUST BMARK 2.560%		06/01/2018	Paydown		153,760	153,760	153,756			4		4		153,760			0	1,313	06/01/2022	1FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%		06/15/2018	Redemption 100.0000		19,146	19,146	21,410	20,890		(1,745)		(1,745)		19,146			0	524	08/15/2032	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		06/15/2018	Redemption 100.0000		92,742	92,742	92,742	92,742				0		92,742			0	1,965	10/15/2036	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/		06/15/2018	Redemption 100.0000		3,495	3,495	3,495	3,495				0		3,495			0	75	10/15/2036	2
09531Y AB 0	BLUE BUFFALO PET PRODUCTS INC TL L+200		04/09/2018	Various		3,478,092	3,473,750	3,473,750	3,473,750				0		3,473,750		4,342	4,342	31,210	05/27/2024	3FE
099514 A@ 0	BORAL LIMITED 7.120% 04/16/18	D	04/16/2018	Maturity		9,500,000	9,500,000	9,500,000	9,500,000				0		9,500,000			0	338,200	04/16/2018	2
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%		06/15/2018	Redemption 100.0000		45,789	45,789	53,200	49,686		(3,897)		(3,897)		45,789			0	1,428	06/15/2026	2
10330J AU 2	BOYD GAMING CORP TLB L+250 09/1		04/11/2018	Redemption 100.0000		10,000	10,000	10,000	10,000				0		10,000			0	113	09/15/2023	3FE
124847 A* 5	CBS RADIO INC 11/17/24		05/22/2018	Redemption 100.0000		2,500	2,500	2,505			(5)		(5)		2,500			0	43	11/17/2024	3FE
12508G AQ 9	UBS COMMERCIAL MORTGAGE TRUST 2.288% 1		06/01/2018	Paydown		340,537	340,537	340,529	340,504		33		33		340,537			0	3,248	11/01/2050	1FM
12519@ AA 5	CED ALAMO 7 LLC 4.210% 06/30/41		06/30/2018	Redemption 100.0000		40,977	40,977	40,977	40,977				0		40,977			0	863	06/30/2041	2
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		06/01/2018	Paydown		363,906	382,268	299,323	291,748		72,159		72,159		363,906			0	10,262	01/01/2037	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		06/01/2018	Paydown		44,030	45,926	40,441	39,376		4,655		4,655		44,030			0	977	06/01/2037	2FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%		06/01/2018	Paydown		73,874	80,816	67,676	66,054		7,820		7,820		73,874			0	1,920	05/01/2037	1FM
12547U AA 6	CIFC FUNDING 2015-V LTD 3.910% 10/25/2	C	04/25/2018	Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	94,162	10/25/2027	1FE
12547U AC 2	CIFC FUNDING 2015-V LTD 4.660% 10/25/2	C	04/25/2018	Paydown		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	155,882	10/25/2027	1FE
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1		06/01/2018	Paydown		12,615	12,615	12,797	12,615				0		12,615			0	320	10/01/2027	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27		06/01/2018	Paydown		5,828	5,828	5,814	5,828				0		5,828			0	147	10/01/2027	1FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1		06/01/2018	Paydown		758	758	758	758				0		758			0	23	11/01/2027	2FM
12592M BM 1	COMM MORTGAGE TRUST COMM14-LC1 4.188%		06/20/2018	BANK OF AMERICA N.A.		10,976,852	10,739,000	11,342,532	11,172,463		(29,023)		(29,023)		11,143,440		(166,588)	(166,588)	249,861	10/01/2047	1FM
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 2.244%		06/29/2018	Paydown		628,401	628,401	578,325	591,751		36,650		36,650		628,401			0	5,021	01/27/2037	1FM
12623E AF 8	CNH CAPITAL LLC CNH CAPITAL LLC 3.625% 4		04/15/2018	Maturity		880,000	880,000	864,600	879,038		962		962		880,000			0	15,950	04/15/2018	2FE

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

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12626P AJ 2	CRH AMERICA INC. CRH AMERICA INC 8.125%		04/27/2018.	Call 101.2423		7,623,545	7,530,000	8,235,130	7,662,595		(77,948)		(77,948)		7,584,647		(54,647)	(54,647)	572,799	07/15/2018.	2FE
126378 AB 4	CSMC_07-1 2.171% 02/25/37		06/25/2018.	Paydown		72,589	72,589	30,059	27,483		45,106		45,106		72,589			0	288	02/25/2037.	1FM
126378 AG 3	CSMC_07-1 5.989% 02/01/37		06/01/2018.	Paydown		71,008	71,008	36,373	33,820		37,188		37,188		71,008			0	939	02/01/2037.	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		06/01/2018.	Paydown		393,432	541,579	280,626	273,831		119,601		119,601		393,432			0	13,930	05/01/2036.	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%		06/01/2018.	Various		127,581	140,743	112,169	108,246		19,336		19,336		127,581			0	3,674	04/01/2037.	1FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 4.000%		06/01/2018.	Paydown		207,687	207,687	210,802	207,687				0		207,687			0	3,267	02/02/2047.	1FM
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG 3.495%		06/01/2018.	Paydown		1,920,304	1,920,304	1,897,179	1,909,185		11,119		11,119		1,920,304			0	32,643	06/01/2050.	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL 3.419%		06/01/2018.	Paydown			50,536	36,096	37,232		(37,232)		(37,232)					0	576	01/01/2036.	1FM
12647H AL 0	CSMC_13-8R 2.471% 05/27/36		06/25/2018.	Paydown			165,978	146,268	172,201		(172,201)		(172,201)					0	2,212	05/27/2036.	3FM
12648# AA 7	WALGREEN CO LEASE PASS THROUGH 6.530%		06/07/2018.	Various		4,901,734	3,945,058	3,945,058	3,945,058				0		3,945,058			0	1,080,294	12/15/2033.	2
12648E AA 0	CSMC_14-2R 4.500% 11/01/35		06/01/2018.	Paydown		814,828	814,828	837,235	829,921		(15,093)		(15,093)		814,828			0	14,457	11/01/2035.	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37		06/01/2018.	Paydown		234,123	234,123	229,441	230,500		3,623		3,623		234,123			0	2,481	02/01/2037.	1FM
12648E BE 1	CSMC_14-2R 2.875% 02/01/37		04/01/2018.	Paydown			(1,079)	(534)	(566)		566		566					0	8	02/01/2037.	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36		06/01/2018.	Paydown		166,780	166,780	164,278	164,584		2,196		2,196		166,780			0	2,729	06/01/2036.	1FM
12648E BN 1	CSMC_14-2R 3.750% 06/01/36		06/01/2018.	Paydown			(1,589)	(462)	(558)		558		558					0	25	06/01/2036.	1FM
12648E HY 1	CSMC_14-2R 2.591% 02/25/46		06/25/2018.	Paydown		127,068	127,068	118,174	123,333		3,736		3,736		127,068			0	1,180	02/25/2046.	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%		06/01/2018.	Paydown		278,069	278,069	266,624	268,866		9,203		9,203		278,069			0	3,003	07/01/2036.	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 2.371%		06/25/2018.	Paydown		539,359	539,359	513,385	527,283		12,075		12,075		539,359			0	4,401	08/25/2035.	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 4.122%		06/01/2018.	Paydown		199,572	199,572	197,172	197,760		1,812		1,812		199,572			0	3,156	02/01/2036.	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		06/01/2018.	Paydown		235,403	235,403	213,040	216,846		18,557		18,557		235,403			0	2,921	10/06/2036.	1FM
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		05/01/2018.	Paydown			(13,204)	(4,910)	(5,068)		5,068		5,068					0	66	10/06/2036.	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 2.248%		06/25/2018.	Paydown		818,649	818,649	791,019	808,350		10,299		10,299		818,649			0	5,993	11/25/2036.	1FM
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C 3.393%		04/16/2018.	Paydown		16,553,590	16,553,590	16,529,661	16,083,880		469,710		469,710		16,553,590			0	162,524	04/15/2029.	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 2.291%		06/25/2018.	Paydown		1,160,787	1,160,787	1,053,768	1,087,351		73,436		73,436		1,160,787			0	8,966	11/23/2046.	1FM
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 2.494%		06/01/2018.	Paydown		511,844	511,844	495,849	504,823		7,021		7,021		511,844			0	3,951	10/01/2046.	1FM
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27.	D	04/01/2018.	Redemption 100.0000		76,153	76,153	76,153	76,153				0		76,153			0	1,573	04/01/2027.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27		06/10/2018.	Various		186,893	186,893	188,102	187,480		(587)		(587)		186,893			0	4,128	01/11/2027.	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28		06/10/2018.	Redemption 100.0000		222,905	222,905	242,499	240,355		(17,449)		(17,449)		222,905			0	5,610	12/10/2028.	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T		06/11/2018.	Redemption 100.0000		51,473	51,473	51,473	51,473				0		51,473			0	1,239	01/10/2033.	2FE
12666# AA 4	CVS HEALTH CORP 7.500% 01/15/23		06/15/2018.	Redemption 100.0000		321,016	321,016	333,882	325,641		(4,626)		(4,626)		321,016			0	10,130	01/15/2023.	2
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT 5.595% 0		06/01/2018.	Paydown		386,382	386,382	386,372	385,545		837		837		386,382			0	7,620	08/01/2035.	1FM
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI 3.141%		06/25/2018.	Paydown		331,273	331,273	331,066	331,273				0		331,273			0	3,779	01/25/2035.	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 2.781%		06/25/2018.	Paydown		307,566	307,566	302,538	306,213		1,353		1,353		307,566			0	2,983	11/25/2035.	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%		06/01/2018.	Paydown		667,892	667,892	666,677	665,868		2,025		2,025		667,892			0	13,238	05/01/2035.	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 4.810%		06/01/2018.	Paydown		375,443	375,443	375,439	374,440		1,003		1,003		375,443			0	7,130	05/01/2035.	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 2.771%		06/25/2018.	Paydown		227,830	237,459	167,457	166,054		61,776		61,776		227,830			0	2,407	10/25/2035.	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		06/01/2018.	Paydown		745,630	745,630	642,088	636,567		109,063		109,063		745,630			0	18,063	07/01/2035.	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		06/01/2018.	Paydown		180,856	181,391	161,604	160,908		19,948		19,948		180,856			0	4,363	08/01/2035.	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 2.231%		06/25/2018.	Paydown		437,590	437,590	400,395	402,061		35,530		35,530		437,590			0	3,342	11/25/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		06/01/2018.	Various		29,727	28,452	24,354	23,703		6,023		6,023		29,727			0	757	01/01/2036.	2FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		06/01/2018.	Paydown		182,066	182,066	119,400	115,381		66,684		66,684		182,066			0	4,435	12/01/2035.	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		06/01/2018.	Paydown		249,245	275,432	238,849	238,047		11,198		11,198		249,245			0	6,190	02/01/2036.	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36		06/01/2018.	Paydown		25,539	30,552	25,260	24,975		564		564		25,539			0	681	02/01/2036.	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		06/01/2018.	Paydown		68,621	79,711	72,705	71,820		(3,199)		(3,199)		68,621			0	1,838	05/01/2036.	2FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%		06/01/2018.	Paydown		86,020	86,378	82,953	82,013		4,007		4,007		86,020			0	2,280	10/01/2035.	3FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 2.291%		06/25/2018.	Various		54,616	54,616	43,778	44,944		9,672		9,672		54,616			0	329	04/25/2046.	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%		06/01/2018.	Paydown		4,610	4,610	4,374	4,254		357		357		4,610			0	113	01/01/2036.	1FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 3.492%		06/01/2018.	Paydown		316,095	356,423	309,531	318,665		(2,570)		(2,570)		316,095			0	4,608	03/01/2036.	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34		06/10/2018.	Redemption 100.0000		153,331	153,331	153,272	153,277		54		54		153,331			0	3,007	09/10/2034.	2

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35	..	06/10/2018.	Redemption 100.0000		105,909	105,909	105,909	105,909				0		105,909			0	1,773	08/10/2035.	2
12695* AA 3	CVS HEALTH CORP 3.416% 10/10/38	..	06/10/2018.	Redemption 100.0000		36,984	36,984	36,984	36,984				0		36,984			0	527	10/10/2038.	2
12768P AA 9	CAESARS ENTERTAINMENT CORP TL +L250	..	04/16/2018.	Tax Free Exchange		3,999,975	3,990,000	3,975,038	3,975,512		(2,215)		(2,215)		3,973,297		26,678	26,678	49,588	10/06/2024.	3FE
13057V AD 8	CALIFORNIA REPUBLIC AUTO RECEI 2.580%	..	06/15/2018.	Paydown		142,522	142,522	142,508	142,519		2		2		142,522			0	1,839	06/15/2021.	1FE
134011 AA 3	CAMP PENDLETON & QUANTICO HOUS 5.937%	..	04/01/2018.	Redemption 100.0000		55,000	55,000	45,326	46,858		8,142		8,142		55,000			0	1,633	10/01/2043.	1
134011 AC 9	CAMP PENDLETON & QUANTICO HOUS 5.937%	..	04/01/2018.	Redemption 100.0000		20,000	20,000	21,535	21,158		(1,158)		(1,158)		20,000			0	594	10/01/2043.	1FE
134011 AG 0	CAMP PENDLETON & QUANTICO HOUS 5.354%	..	04/01/2018.	Redemption 100.0000		100,000	100,000	99,760	99,806		194		194		100,000			0	2,677	10/01/2048.	1FE
134011 AJ 4	CAMP PENDLETON & QUANTICO HOUS 5.572%	..	04/01/2018.	Redemption 100.0000		230,000	230,000	230,000	230,000				0		230,000			0	6,408	10/01/2050.	1FE
134429 BF 5	Campbell Soup Company 3.950% 03/15/25	..	06/20/2018.	MORGAN STANLEY & CO		7,215,000	7,500,000	7,480,950			625		625		7,481,575		(266,575)	(266,575)	78,177	03/15/2025.	2FE
136375 BR 2	CANADIAN NATIONAL RAILWAY COMP 5.55% 5/1	..	05/15/2018.	Maturity		5,000,000	5,000,000	5,000,550	5,000,102		(102)		(102)		5,000,000			0	138,750	05/15/2018.	1FE
14311F AA 9	CGMS_15-2A 3.836% 04/27/27	..	05/31/2018.	Paydown		23,295,000	23,295,000	23,277,996	23,360,519		(65,519)		(65,519)		23,295,000			0	441,348	04/27/2027.	1FE
144528 AC 0	CARRINGTON MORTGAGE LOAN TRUST 2.241%	..	06/25/2018.	Paydown		1,011,545	1,011,545	637,274	712,376		299,170		299,170		1,011,545			0	7,573	08/25/2036.	1FM
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST 2.511%	..	04/25/2018.	Paydown		185,708	185,708	182,951	185,502		206		206		185,708			0	1,282	10/25/2035.	1FM
14453F AC 3	CARRINGTON MORTGAGE LOAN TRUST 2.241%	..	06/25/2018.	Paydown		159,859	159,859	132,683	140,336		19,523		19,523		159,859			0	1,312	04/25/2036.	1FM
14713L A* 3	CASA SYSTEMS TL L+400 12/20/23	..	06/29/2018.	Redemption 100.0000		5,000	5,000	4,950	4,976		24		24		5,000			0	147	12/20/2023.	4FE
14912L 3U 3	CATERPILLAR FINANCIAL SERVICES 5.45% 4/1	..	04/15/2018.	Maturity		3,700,000	3,700,000	3,722,940	3,700,855		(855)		(855)		3,700,000			0	100,825	04/15/2018.	1FE
15004# AA 8	CED CALIFORNIA HOLDINGS 2 LLC 3.940% 1	..	06/30/2018.	Redemption 100.0000		73,957	73,957	71,929	72,077		1,880		1,880		73,957			0	1,457	12/31/2036.	2
15005# AA 7	CED UPTON COUNTY SOLAR LLC 4.450% 06/3	..	06/30/2018.	Redemption 100.0000		79,393	79,393	79,393	79,393				0		79,393			0	1,776	06/30/2042.	2
151191 BC 6	CELULOSA ARAUCO Y CONSTITUCION 5.500%	D	06/11/2018.	Tax Free Exchange		3,240,588	3,250,000	3,240,510	3,240,531		57		57		3,240,588			0	108,740	11/02/2047.	2FE
15136P AA 7	CENT CLO LP CECLO_13-17A 3.659% 01/30/	C	05/10/2018.	Paydown		2,034,724	2,034,724	2,006,747	2,005,023		29,701		29,701		2,034,724			0	30,893	01/30/2025.	1FE
152314 FM 7	CXHE_02-C 4.980% 06/01/31	..	06/01/2018.	Paydown		14,520	14,520	14,576	14,481		38		38		14,520			0	300	06/01/2031.	1FM
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0	..	06/10/2018.	Redemption 100.0000		1,629	1,629	1,629	1,629				0		1,629			0	30	01/10/2041.	2
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0	..	06/10/2018.	Redemption 100.0000		21,189	21,189	21,189	21,189				0		21,189			0	427	01/10/2041.	2
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS 5.255%	..	06/01/2018.	Paydown		102,459	102,459	99,772	101,647		811		811		102,459			0	2,214	05/01/2033.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
161546 JP 2	CFAB_04-2 2.916% 02/25/35		06/25/2018	Paydown		80,357	80,357	73,618	74,300		6,057		6,057		80,357			0	952	02/25/2035	1FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%		06/01/2018	Paydown		420,103	141,849	108,063	105,668		314,435		314,435		420,103			0	15,712	06/01/2037	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%		06/01/2018	Paydown		140,524	142,637	104,243	102,367		38,157		38,157		140,524			0	3,589	07/01/2037	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 3.091% 07/25		06/25/2018	Paydown		107,658	107,658	103,217	103,230		4,427		4,427		107,658			0	1,208	07/25/2034	1FM
16678R CT 2	Chevy Chase Fund 2.241% 01/25/36		06/25/2018	Paydown		312,757	312,757	287,949	287,132		25,626		25,626		312,757			0	2,986	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 2.291%		06/25/2018	Paydown		19,858	19,858	17,500	19,858				0		19,858			0	233	01/25/2036	1FM
16725* AB 6	CHICAGO BRIDGE&IRON COMPANY NV 7.570%	C	05/10/2018	Call 101.0878		12,322,076	12,189,479	12,507,979	12,687,005		(347,366)		(347,366)		12,339,639		(150,159)	(150,159)	473,500	12/27/2019	2FE
171779 A@ 0	CIENA CORP 01/28/22		04/30/2018	Redemption 100.0000		8,628	8,628	8,564	8,575		53		53		8,628			0	134	01/28/2022	3FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35		06/01/2018	Paydown		256,452	256,452	236,016	251,598		4,854		4,854		256,452			0	5,715	10/01/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 3.337% 1		06/01/2018	Paydown		333,282	334,868	307,513	243,742		89,540		89,540		333,282			0	5,441	11/01/2036	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A 3.096%		06/25/2018	Paydown		146,716	146,716	135,896	139,543		7,173		7,173		146,716			0	1,632	10/25/2034	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 6.185% 0		06/01/2018	Paydown		245,461	245,461	155,068	152,520		92,942		92,942		245,461			0	4,228	01/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.744% 0		06/01/2018	Paydown		69,829	72,664	62,156	63,039		6,790		6,790		69,829			0	1,195	04/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.886%		06/01/2018	Paydown		389,246	389,246	220,906	216,666		172,580		172,580		389,246			0	4,049	03/01/2037	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 2.266% 0		06/25/2018	Paydown		1,705,140	1,705,140	1,508,967	1,496,326		208,815		208,815		1,705,140			0	12,246	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 3.091% 0		06/25/2018	Paydown		351,372	351,372	318,431	330,561		20,811		20,811		351,372			0	4,130	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 3.141% 0		06/25/2018	Paydown		133,425	133,425	114,703	120,676		12,749		12,749		133,425			0	1,530	07/25/2037	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0		06/01/2018	Paydown		115,246	115,246	123,368	120,022		(4,776)		(4,776)		115,246			0	2,915	04/01/2037	1FM
17324L AC 0	CMLTI_15-11 2.231% 09/25/36		05/25/2018	Paydown		189,748	189,748	184,530	188,458		1,290		1,290		189,748			0	1,282	09/25/2036	1FM
18143E AC 3	CLARK EQUIPMENT COMPANY 05/18/2		04/04/2018	BANK OF AMERICA N.A.		1,833,590	1,831,301	1,833,590			30		30		1,833,620		(30)	(30)	1,503	05/18/2024	3FE
18449E AE 0	06/		04/17/2018	Tax Free Exchange		1,985,000	1,985,000	1,980,038	1,982,636		616		616		1,983,252		1,748	1,748	21,316	06/27/2024	2FE
18538R AG 8	CLEARWATER PAPER CORP 4.500% 02/01/23		04/10/2018	WELLS FARGO & CO.		1,925,000	2,000,000	1,970,000	1,975,662		1,154		1,154		1,976,816		(51,816)	(51,816)	62,750	02/01/2023	3FE
18683K AK 7	CLIFFS NATURAL RESOURCES INC 5.750% 03		04/27/2018	Tax Free Exchange		4,302,641	4,460,000	4,293,775	2,186,603		4,789		4,789		4,302,641			0	168,117	03/01/2025	4FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1		06/01/2018	Paydown		92,819	111,372	95,599	96,352		(3,533)		(3,533)		92,819			0	2,894	10/01/2036	1FM

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										11	12	13	14	15							
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20267U AB 5	COMMONBOND STUDENT LOAN TRUST 3.541% 1		06/25/2018.	Paydown		380,100	380,100	380,100	363,826		16,274		16,274		380,100			0	6,817	10/25/2040.	1FE
20451V AA 1	COMPASS POWER GENERATION LLC TL +L375		06/29/2018.	Redemption 100.0000		13,297	13,297	13,230	13,230		66		66		13,297			0	389	12/20/2024.	3FE
20903E AX 3	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA		06/29/2018.	Various		1,996,548	2,007,798	2,022,782	2,023,725		3,154		3,154		2,026,880		(30,332)	(30,332)	31,849	10/04/2023.	3FE
21038K AE 7	CONSTELLIS HOLDINGS LLC TLB L+500		06/29/2018.	Redemption 100.0000		2,500	2,500	2,475	2,482		18		18		2,500			0	88	04/21/2024.	4FE
21244@ AA 8	CONVATEC INC TL-B L+250 10/31/2		06/29/2018.	Redemption 100.0000		15,213	15,213	15,137	15,204		10		10		15,213			0	327	10/31/2023.	3FE
22207E AV 6	COTY INC COTY INC 10/27/22		04/05/2018.	Redemption 100.0000		2,462,500	2,462,500	2,462,500	2,462,500				0		2,462,500			0	33,855	10/27/2022.	3FE
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/02/40		06/01/2018.	Redemption 100.0000		58,152	58,152	58,152	58,152				0		58,152			0	1,051	01/02/2040.	2
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 3.411%		06/25/2018.	Paydown		69,551	69,551	64,334	66,290		3,260		3,260		69,551			0	903	11/25/2032.	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%		06/01/2018.	Paydown		551,029	551,029	438,385	422,730		128,300		128,300		551,029			0	11,518	04/01/2036.	1FM
22634G AM 4	CRESTWOOD HOLDINGS LLC TL +L750.		05/14/2018.	Redemption 100.0000		10,980	10,980	10,760			220		220		10,980			0	193	03/06/2023.	4FE
23062P AE 1	CUMBERLAND FARMS INC 6.750% 05/01/25		05/21/2018.	CREDIT SUISSE SECURITIES USA L		1,545,000	1,500,000	1,500,000	1,500,000				0		1,500,000		45,000	45,000	56,813	05/01/2025.	4FE
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- 3.980%		05/20/2018.	Various		60,000	60,000	60,000	60,000				0		60,000			0	1,194	02/20/2045.	2AM
233046 AF 8	DB MASTER FINANCE LLC DNKN_17- 4.030%		05/20/2018.	Paydown		12,500	12,500	12,354			146		146		12,500			0	126	11/20/2047.	2AM
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11- 4.551%		06/01/2018.	Paydown		329,515	329,515	332,787	329,843		(329)		(329)		329,515			0	7,598	08/01/2044.	1FM
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 2.325%		06/19/2018.	Paydown		478,207	478,207	372,136	371,673		106,534		106,534		478,207			0	4,319	03/19/2045.	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 2.345%		06/19/2018.	Paydown		779,708	779,708	604,669	606,769		172,939		172,939		779,708			0	6,908	08/19/2045.	1FM
23334B AA 2	DTE ENERGY CENTER LLC 7.458% 04/30/24		04/30/2018.	Redemption 100.0000		480,000	480,000	510,086	493,603		(13,603)		(13,603)		480,000			0	17,899	04/30/2024.	3FE
23358E AB 5	DTI HOLDCO INC TL L+525 09/30/2		04/12/2018.	Various		2,736,198	2,736,198	2,691,511	2,698,305		3,210		3,210		2,701,515		34,683	34,683	63,384	09/30/2023.	4FE
23752R AE 2	DASEKE INC 02/27/24		06/29/2018.	Various		1,012,472	1,004,972	1,010,214	1,000,883		679		679		1,010,881		1,591	1,591	28,712	02/27/2024.	4FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC..		06/29/2018.	Redemption 100.0000		12,500	12,500	12,438	12,620		(120)		(120)		12,500			0	285	06/24/2021.	2FE
24422E QR 3	JOHN DEERE CAPITAL CORP 5.35% 4/3/2018		04/03/2018.	Maturity		2,000,000	2,000,000	1,993,880	1,999,803		197		197		2,000,000			0	53,500	04/03/2018.	1FE
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO 3.820%		05/14/2018.	Redemption 100.0000		99,847	99,847	99,847	99,847				0		99,847			0	1,907	11/14/2034.	2FE
24702N AZ 3	DELL INTERNATIONAL LLC/EMC COR TL L+200		04/30/2018.	Redemption 100.0000		22,950	22,950	22,973	2,506		(23)		(23)		22,950			0	286	09/07/2023.	2FE
24736C AY 0	DELTA AIR LINES 10/18/18		04/19/2018.	Redemption 100.0000		7,274,438	7,274,438	7,271,595	7,297,533		(23,095)		(23,095)		7,274,438			0	101,359	10/18/2018.	2FE
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 2.591% 0		06/25/2018.	Paydown		56,277	56,277	56,303	56,277				0		56,277			0	511	02/25/2035.	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 2.281% 0		06/25/2018.	Paydown		262,529	262,529	211,536	216,168		46,361		46,361		262,529			0	2,072	08/25/2047.	1FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 2.221% 0		06/25/2018.	Paydown		562,481	562,481	453,545	463,391		99,090		99,090		562,481			0	4,300	08/25/2047.	1FM
25152R 2V 4	DEUTSCHE BANK AG 3.641% 08/20/20.	C	06/01/2018.	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	80,583	08/20/2020.	2FE
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 2.919%		06/01/2018.	Paydown		1,017,519	1,017,519	1,017,519	1,017,519				0		1,017,519			0	13,674	06/01/2037.	1FM
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30		06/15/2018.	Redemption 100.0000		36,211	36,211	35,100	35,544		666		666		36,211			0	808	08/15/2030.	2
25365* AA 4	DIEBOLD INC 11/06/23		04/12/2018.	Various		3,390,420	3,383,696	3,389,837	3,390,837		4,486		4,486		3,395,323		(4,904)	(4,904)	48,627	11/06/2023.	4FE
256746 AB 4	DOLLAR TREE INC 5.750% 03/01/23		05/05/2018.	Call 104.3130		4,172,520	4,000,000	4,000,000	4,000,000				0		4,000,000			0	328,409	03/01/2023.	2FE
25755T AD 2	DOMINOS PIZZA MASTER ISSUER LL 3.484%		04/25/2018.	Paydown		24,562,500	24,562,500	24,562,500	24,562,500				0		24,562,500			0	432,621	10/25/2045.	2AM
25755T AE 0	DOMINOS PIZZA MASTER ISSUER LL 4.474%		04/25/2018.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	1,398	10/25/2045.	2AM
26817R AM 0	DYNEGY FINANCE I INC 6.750% 11/01/19		05/01/2018.	Call 101.6880		1,537,523	1,512,000	1,512,000	1,512,000				0		1,512,000			0	76,553	11/01/2019.	4FE
26860# AA 8	EIF PIO PICO LLC 4.170% 12/31/41		06/30/2018.	Redemption 100.0000		35,447	35,447	35,447	35,447				0		35,447			0	739	12/31/2041.	2FE
268668 AY 6	EMC_02-A-A2 3.591% 05/25/39		06/25/2018.	Paydown		816	816	816	816				0		816			0	17	05/25/2039.	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	D	05/25/2018.	Redemption 100.0000		73,863	73,863	73,863	73,863				0		73,863			0	2,124	05/25/2025.	2AM
268787 AB 4	EP ENERGY LLC/EVEREST ACQUISIT 7.750%		04/19/2018.	SEA PORT GROUP LLC		1,031,250	1,500,000	1,500,000	832,500	667,500			667,500		1,500,000		(468,750)	(468,750)	74,917	09/01/2022.	5FE
268789 AA 2	EON INTERNATIONAL FINANCE BV 5.8% 4/30/2	D	04/30/2018.	Maturity		16,000,000	16,000,000	16,743,053	16,059,134		(59,134)		(59,134)		16,000,000			0	464,000	04/30/2018.	2FE
278058 DD 1	EATON CORPORATION 5.6% 5/15/2018 5.600		05/15/2018.	Maturity		8,250,000	8,250,000	9,428,100	8,356,085		(106,085)		(106,085)		8,250,000			0	231,000	05/15/2018.	2FE
28336L BR 9	EL PASO CORPORATION 7.250% 06/01/18		06/01/2018.	Maturity		3,100,000	3,100,000	3,100,000	3,100,000				0		3,100,000			0	112,375	06/01/2018.	2FE
28501K AK 6	Elec Comp Intl 05/28/21		06/26/2018.	Redemption 100.0000		2,935,834	2,935,834	2,921,155	2,929,864		5,971		5,971		2,935,834			0	98,418	05/28/2021.	4FE
28521V AF 9	ELECTRO RENT CORP TL L+500 01/3		06/29/2018.	Redemption 100.0000		7,519	7,519	7,482	7,504		15		15		7,519			0	210	01/31/2024.	4FE
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28	C	04/25/2018.	Redemption 100.0000		74,251	74,251	76,479	75,974		(1,723)		(1,723)		74,251			0	1,838	04/25/2023.	3AM
29250R AN 6	ENBRIDGE ENERGY PARTNERS LP 6.500% 04/		04/15/2018.	Maturity		6,000,000	6,000,000	6,257,760	6,010,312		(10,312)		(10,312)		6,000,000			0	195,000	04/15/2018.	2FE
29252B AA 7	ENBRIDGE PIPELINES SOUTHERN LI 3.980%		06/30/2018.	Redemption 100.0000		60,480	60,480	60,480	60,480				0		60,480			0	1,184	06/30/2040.	1FE
29271N AC 4	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM		06/30/2018.	Various									0					0	22	08/04/2023.	3FE
29273D AA 8	ENDO DAC/ENDO FINANCE LLC/ENDO 5.875%		04/16/2018.	GOLDMAN SACHS & COMPANY		975,000	1,000,000	1,000,000	1,000,000				0		1,000,000		(25,000)	(25,000)	29,865	10/15/2024.	3FE
29372J AB 3	ENTERPRISE FLEET FINANCING LLC 1.970%		06/20/2018.	Paydown		126,297	126,297	125,365			932		932		126,297			0	207	01/20/2023.	1FE
29414U AB 8	ENVISION HEALTHCARE CORP/CO TL L+300		06/29/2018.	Various		18,259	18,259	18,114	18,184		76		76		18,259			0	454	12/01/2023.	3FE

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30049X AA 5	EVOLUTION ESCROW ISSUER LLC 7.500% 03/	..	04/08/2018.	Call 103.7500		1,872,688	1,805,000	1,662,875	1,688,115		6,127		6,127		1,694,241		110,759	110,759	144,024	03/15/2022.	4FE
30162A AC 2	EXELIS INC 5.550% 10/01/21	..	06/22/2018.	Call 107.2636		5,363,182	5,000,000	5,527,450	5,356,934		(41,748)		(41,748)		5,315,186		(315,186)	(315,186)	564,370	10/01/2021.	2FE
30251G AY 3	FMG RESOURCES AUGUST 2006 PTY 5.125% 0	C	05/15/2018.	Various		4,000,000	4,000,000	4,000,000					0		4,000,000			0	35,021	03/15/2023.	3FE
315409 AK 8	FERRO CORP TL L+250 02/14/24	..	04/25/2018.	Tax Free Exchange		396,495	396,000	395,010	396,241		936		936		397,177		(682)	(682)	5,355	02/14/2024.	3FE
31620M AN 6	FIDELITY NATIONAL INFORMATION 2.850% 1	..	06/15/2018.	Call 100.0810		15,012,150	15,000,000	14,993,700	14,998,281		986		986		14,999,267		733	733	297,150	10/15/2018.	2FE
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29	..	06/01/2018.	Paydown		5,906	5,906	5,755	5,890		16		16		5,906			0	173	09/01/2029.	1FM
32007U AC 3	FIRST DATA CORP 07/08/22	..	06/26/2018.	Redemption 100.0000		119,745	119,745	119,702	119,744				0		119,745			0	1,463	07/08/2022.	3FE
32027N VV 0	FFML_05-F9 2.811% 10/25/35	..	06/25/2018.	Paydown		434,033	434,033	442,294	450,317		(16,284)		(16,284)		434,033			0	4,494	10/25/2035.	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35	..	06/01/2018.	Paydown		213,678	214,608	189,392	181,151		32,527		32,527		213,678			0	4,653	12/01/2035.	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%	..	06/01/2018.	Paydown		56,105	55,953	48,820	47,792		8,313		8,313		56,105			0	1,184	09/01/2035.	2FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%	..	06/01/2018.	Paydown		66,697	64,678	51,255	50,096		16,601		16,601		66,697			0	1,648	11/01/2035.	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%	..	06/01/2018.	Paydown		289,333	312,714	203,645	199,102		90,231		90,231		289,333			0	7,301	11/01/2036.	1FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%	..	04/30/2018.	Paydown									0					0	53,055	02/01/2038.	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 2.551% 05/25	..	06/25/2018.	Paydown		178,672	178,672	146,332	146,781		31,891		31,891		178,672			0	1,577	05/25/2035.	1FM
32117P AD 9	FIRST NATIONS ETF LP 4.136% 12/31/41	..	06/30/2018.	Redemption 100.0000		195,009	195,009	201,425	204,737				0	(3,312)	195,009	(6,416)		(6,416)	4,927	12/31/2041.	2FE
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24	..	06/10/2018.	Redemption 100.0000		84,081	84,081	88,310	85,733		(1,652)		(1,652)		84,081			0	2,552	01/10/2024.	2
33851J AC 3	FLAGSTAR MORTGAGE TRUST FSMT_1 4.000%	..	06/01/2018.	Paydown		72,162	72,162	71,884			278		278		72,162			0	241	03/08/2048.	1FE
34531H AC 3	FORD CREDIT AUTO OWNER TRUST F 2.143%	..	06/15/2018.	Paydown		2,561,873	2,561,873	2,563,174	2,562,914		(1,041)		(1,041)		2,561,873			0	18,484	05/15/2020.	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%	..	06/15/2018.	Redemption 100.0000		970,000	970,000	1,183,558	1,014,585		(44,585)		(44,585)		970,000			0	30,841	11/15/2021.	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%	..	06/15/2018.	Redemption 100.0000		60,000	60,000	60,000	60,000				0		60,000			0	1,408	10/15/2036.	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%	..	06/15/2018.	Various		160,000	160,000	156,796	157,714		2,286		2,286		160,000			0	3,718	10/15/2036.	1FE
35968U AB 5	FULLBEAUTY BRANDS HOLDINGS COR	..	06/29/2018.	Redemption 100.0000		2,543	2,543	2,392	2,429		114		114		2,543			0	84	10/14/2022.	6FE
36155J AG 0	GCI INC 02/02/22	..	06/29/2018.	Redemption 100.0000		9,925	9,925	9,950	9,956		(31)		(31)		9,925			0	201	02/02/2022.	3FE
36164Y AA 9	GCP APPLIED TECHNOLOGIES INC 9.500% 02	..	04/10/2018.	Call 110.1520		5,507,600	5,000,000	5,000,000	5,000,000				0		5,000,000			0	836,142	02/01/2023.	4FE
36164Y AB 7	GCP APPLIED TECHNOLOGIES INC 5.500% 04	..	05/17/2018.	BANK OF AMERICA N.A.		1,352,938	1,365,000	1,365,000					0		1,365,000		(12,063)	(12,063)	7,786	04/15/2026.	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%	..	06/13/2018.	Redemption 100.0000		99,613	99,613	99,613	97,736		(6)		(6)		99,613			0	2,587	08/10/2048.	4AM

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										11	12	13	14	15							
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36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%		06/10/2018.	Redemption 100.0000		10,127	10,127	10,066	10,070		57		57		10,127			0	258	08/10/2052.	2
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 2.331%		06/25/2018.	Paydown		588,008	588,008	333,750	322,253		265,754		265,754		588,008			0	4,585	10/25/2036.	1FM
36228F 6P 6	GSAMP_04-AR1 3.066% 06/25/34		06/25/2018.	Paydown		156,477	156,477	140,830	147,809		8,668		8,668		156,477			0	1,600	06/25/2034.	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01		06/01/2018.	Paydown		714	718	752	743		(29)		(29)		714			0	17	09/01/2027.	3FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 2.321%		06/25/2018.	Paydown		362,301	362,301	215,039	210,827		151,474		151,474		362,301			0	2,950	02/25/2037.	1FM
362320 AZ 6	GTE CORP 6.840% 04/15/18		04/15/2018.	Maturity		2,800,000	2,800,000	3,052,609	2,807,295		(7,295)		(7,295)		2,800,000			0	95,760	04/15/2018.	2FE
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 2.171%		06/25/2018.	Paydown		113,382	113,382	61,405	59,787		53,595		53,595		113,382			0	898	03/25/2036.	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 4.725%		06/01/2018.	Paydown		60,099	60,099	30,991	29,708		30,390		30,390		60,099			0	594	03/01/2036.	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35		06/01/2018.	Paydown		708,789	708,789	654,440	679,808		28,981		28,981		708,789			0	15,675	07/01/2035.	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		06/01/2018.	Paydown		2,553	2,553	2,531	2,542		10		10		2,553			0	66	11/01/2035.	3FM
362341 YF 0	FIRST FRANKLIN MTG LOAN ASSET 2.736% 1		06/25/2018.	Paydown		293,809	293,809	258,919	273,952		19,857		19,857		293,809			0	2,936	11/25/2035.	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 2.341%		06/25/2018.	Paydown		673,982	673,982	421,670	408,911		265,071		265,071		673,982			0	5,639	08/25/2036.	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 2.461%		06/25/2018.	Paydown		1,220,539	1,220,539	1,179,346	1,211,007		9,532		9,532		1,220,539			0	12,197	06/25/2035.	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		06/01/2018.	Paydown		115,823	115,823	116,275	115,823				0		115,823			0	2,805	02/01/2035.	2FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 2.891%		06/01/2018.	Paydown		90,046	90,046	51,487	49,491		40,555		40,555		90,046			0	1,012	07/01/2036.	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 2.231%		06/25/2018.	Paydown		1,377,552	1,377,552	1,310,397	1,350,096		27,456		27,456		1,377,552			0	10,407	04/25/2037.	1FE
36248V AA 5	GSMSC 2015-6R A 1.756% 02/01/37		06/25/2018.	Paydown		1,920,500	1,920,500	1,810,071	1,855,011		65,488		65,488		1,920,500			0	19,521	02/01/2037.	1FM
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 2.271%		06/25/2018.	Paydown		173,684	173,684	168,039	172,016		1,668		1,668		173,684			0	1,360	09/25/2036.	1FM
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 2.261%		06/25/2018.	Paydown		238,910	238,910	218,005	229,072		9,838		9,838		238,910			0	1,851	04/26/2037.	1FM
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 1.761%		06/25/2018.	Paydown		1,377,552	1,377,552	1,334,504	1,352,616		24,936		24,936		1,377,552			0	10,407	04/26/2037.	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS 6.422% 10/0		06/09/2018.	Redemption 100.0000		361,837	361,837	371,940	367,330		(5,493)		(5,493)		361,837			0	9,689	10/09/2029.	2FE
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 2.141%		06/25/2018.	Paydown		296,180	296,180	148,688	141,153		155,027		155,027		296,180			0	2,105	09/25/2036.	1FM
36380U AB 3	GALLERIA CO 09/29/23		04/05/2018.	Redemption 100.0000		995,000	995,000	996,244	996,433		(1,433)		(1,433)		995,000			0	15,463	09/29/2023.	3FE
37252K AN 2	GEO GROUP INC THE TL L+225 03/2		04/30/2018.	Tax Free Exchange		1,487,228	1,485,000	1,477,575	1,482,904		2,183		2,183		1,485,087		2,140	2,140	20,116	03/22/2024.	3FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
373334 JK 8	Georgia Power Company 5.400% 06/01/18		04/27/2018.	Call 100.3210		366,172	365,000	363,361	364,914		65		65		364,980		20	20	9,165	06/01/2018.	1FE
374593 A* 2	Giants Stadium 7.100% 04/01/40		04/01/2018.	Redemption 100.0000		221,403	221,403	221,403	221,403				0		221,403			0	7,860	04/01/2040.	2AM
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%		06/10/2018.	Redemption 100.0000		23,762	23,762	23,294	22,908		854		854		23,762			0	669	04/10/2051.	2
38013G AF 6	GM FINANCIAL AUTOMOBILE LEASIN 2.990%		05/20/2018.	Paydown		8,000,000	8,000,000	7,998,527	7,999,755		245		245		8,000,000			0	99,667	07/22/2019.	1FE
38217K AA 2	GOODGREEN TRUST GGHOLD_16-A 3.230% 10/		04/27/2018.	MORGAN STANLEY & CO.									0					0	174,509	10/15/2052.	1FE
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/		05/10/2018.	Redemption 100.0000		476,097	476,097	472,820	474,940		1,157		1,157		476,097			0	17,163	02/10/2024.	2AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 2.666%		06/25/2018.	Paydown		333,729	333,729	287,182	296,866		36,862		36,862		333,729			0	2,752	10/25/2034.	1FM
39538W GA 0	GREENPOINT MORTGAGE FUNDING TR 2.321%		06/25/2018.	Paydown		356,899	356,899	301,579	304,591		52,308		52,308		356,899			0	2,438	03/25/2036.	1FM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 2.301%		06/25/2018.	Paydown		884,952	1,086,189	837,723	877,557		7,395		7,395		884,952			0	8,424	04/25/2036.	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 2.271%		06/25/2018.	Paydown		1,094,450	1,094,450	881,033	900,407		194,043		194,043		1,094,450			0	8,257	09/25/2046.	1FM
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 2.311%		06/25/2018.	Paydown		892,303	892,303	751,634	783,169		109,134		109,134		892,303			0	6,426	06/25/2037.	1FM
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	D	06/15/2018.	Various		121,950	121,950	124,511	123,097		(1,147)		(1,147)		121,950			0	3,659	12/15/2020.	4AM
40227U AB 2	GULF FINANCE LLC 08/25/23		06/29/2018.	Redemption 100.0000		90,279	90,279	88,520	84,893		1,579		1,579		90,279			0	2,303	08/25/2023.	4FE
40421Y AB 8	HLF FINANCING SARL/HLF FINANCI TL L+550	C	06/29/2018.	Redemption 100.0000		59,603	59,603	59,553			50		50		59,603			0	1,840	02/15/2023.	3FE
404280 BK 4	HSBC HOLDINGS PLC 4.041% 03/13/28	D	04/04/2018.	CREDIT SUISSE SECURITIES USA L		4,990,600	5,000,000	5,228,050	5,226,590		(5,375)		(5,375)		5,221,215		(230,615)	(230,615)	113,934	03/13/2028.	1FE
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10		04/10/2018.	Redemption 100.0000		45,544	45,544	45,544	45,544				0		45,544			0	1,139	07/10/2021.	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10		04/10/2018.	Redemption 100.0000		28,164	28,164	28,164	28,164				0		28,164			0	493	01/10/2021.	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10		04/10/2018.	Various		192,779	192,779	192,779	192,779				0		192,779			0	4,097	07/10/2024.	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10		04/10/2018.	Redemption 100.0000		2,850	2,850	2,850	2,850				0		2,850			0	71	01/10/2022.	5*
409322 AA 2	HAMPTON ROADS PPV LLC 5.575% 12/15/22		06/15/2018.	Redemption 100.0000		600,000	600,000	600,000	600,000				0		600,000			0	16,725	12/15/2022.	2AM
410346 AK 6	HANESBRANDS INC TL +L175 12/13/		04/04/2018.	JP MORGAN SECURITIES LTD LDN		1,003,734	997,500	995,006			638		638		995,644		8,090	8,090	7,690	12/13/2024.	2FE
41151P AH 8	HARBOR FREIGHT TOOLS USA INC 08		04/30/2018.	Redemption 100.0000		19,698	19,698	19,743			(44)		(44)		19,698			0	196	08/18/2023.	3FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 2.265%		06/19/2018.	Paydown		1,577,518	1,821,101	1,092,954	910,475		667,042		667,042		1,577,518			0	16,957	07/19/2046.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 2.725%		06/19/2018.	Paydown		1,688,684	1,780,598	1,240,641	1,180,881		507,803		507,803		1,688,684			0	17,318	03/19/2035.	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 2.345%		06/19/2018.	Paydown		905,716	941,125	613,808	609,801		295,915		295,915		905,716			0	9,123	06/19/2035.	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 2.325%		06/19/2018.	Paydown		457,884	457,884	390,703	408,249		49,636		49,636		457,884			0	4,146	06/19/2035.	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 2.275%		06/19/2018.	Paydown		29,432	29,432	23,877	24,543		4,889		4,889		29,432			0	230	01/19/2038.	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 2.305%		06/19/2018.	Paydown		847,445	847,445	738,130	764,932		82,513		82,513		847,445			0	6,445	07/19/2047.	1FM
41283D AB 9	HARLEY-DAVIDSON FUNDING CORPOR 6.800%		06/15/2018.	Maturity		4,000,000	4,000,000	3,500,000	3,964,382		35,618		35,618		4,000,000			0	136,000	06/15/2018.	1FE
42206J AH 5	HD Supply TL-B3 08/13/21		06/29/2018.	Redemption 100.0000		7,390	7,390	7,397	7,404		(15)		(15)		7,390			0	159	08/13/2021.	3FE
42206J AS 1	HD Supply TL-B4 10/17/23		06/29/2018.	Redemption 100.0000		9,925	9,925	9,973	9,982		(57)		(57)		9,925			0	222	10/17/2023.	3FE
423120 AA 2	HELENA FED OFFICE COMPLEX CORP 7.000%		06/15/2018.	Redemption 100.0000		270,987	270,987	272,994	271,607		(620)		(620)		270,987			0	9,481	06/15/2022.	1
43289D AE 3	HILTON WORLDWIDE FINANCE LLC HILTON WORL		04/19/2018.	Various		189,616	188,460	187,043	187,963		256		256		188,220		1,396	1,396	2,145	10/25/2023.	3FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%		06/15/2018.	Redemption 100.0000		9,741	9,741	9,975	9,913		(171)		(171)		9,741			0	219	03/15/2030.	2
437084 SV 9	HEAT_06-2 2.711% 05/25/36		06/25/2018.	Paydown		222,315	222,315	185,633	206,296		16,019		16,019		222,315			0	1,868	05/25/2036.	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 2.201%		06/25/2018.	Paydown		369,394	369,394	350,463	362,294		7,100		7,100		369,394			0	2,913	05/25/2037.	1FM
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 3.235%		06/17/2018.	Paydown		561,088	561,088	556,777	558,671		2,417		2,417		561,088			0	7,684	10/17/2033.	1FE
44043V AC 2	HORIZON PHARMA INC 03/29/24		06/21/2018.	Various		286,631	286,631	287,288	287,418		(787)		(787)		286,631			0	7,086	03/29/2024.	3FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L 4.420%		06/29/2018.	Various		6,624,764	6,780,694	6,780,694	6,780,694				0		6,780,694		(155,929)	(155,929)	173,018	05/31/2033.	2FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31		06/30/2018.	Redemption 100.0000		337,900	337,900	337,900	337,900				0		337,900			0	5,592	12/31/2031.	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29		06/01/2018.	Paydown		3,602	3,602	3,775	3,588		14		14		3,602			0	89	08/01/2029.	1FM
44969C BF 6	QUINTILES IMS INC 03/07/24		06/11/2018.	Redemption 100.0000		387,578	387,578	371,708	373,224		14,354		14,354		387,578			0	7,006	03/07/2024.	3FE
44988L AC 1	02/05		06/29/2018.	Redemption 100.0000		5,000	5,000	4,988			13		13		5,000			0	82	02/05/2025.	4FE
45138L AW 3	IDAHO POWER COMPANY 4.500% 03/01/20		04/17/2018.	Call 103.5438		11,389,818	11,000,000	11,770,532	11,435,157		(57,077)		(57,077)		11,378,080		(378,080)	(378,080)	700,568	03/01/2020.	1FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 2.291%		06/25/2018.	Paydown		374,068	431,657	363,848	380,916		(6,849)		(6,849)		374,068			0	3,564	11/25/2036.	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%		06/01/2018.	Paydown		69,566	68,571	47,817	46,522		23,044		23,044		69,566			0	1,819	02/01/2036.	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%		06/01/2018.	Paydown		371,783	402,466	291,336	283,061		88,722		88,722		371,783			0	8,878	10/01/2035.	1FM
45670L AA 5	IMSC_07-HOA1 2.271% 07/25/47		06/25/2018.	Paydown		219,609	219,609	171,683	170,794		48,816		48,816		219,609			0	1,778	07/25/2047.	1FM
463556 AD 2	IROQUOIS GAS TRANSMISSION SYST 6.100%		04/30/2018.	Redemption 100.0000		23,529	23,529	23,968	23,843		(313)		(313)		23,529			0	718	10/31/2027.	2FE

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465685 AN 5	ITC HOLDINGS 3.350% 11/15/27		06/18/2018	Tax Free Exchange		1,499,033	1,500,000	1,498,980	1,498,992		41		41		1,499,033			0	29,871	11/15/2027	2FE
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU 2.096%		06/01/2018	Paydown		328,630	328,630	325,395			3,235		3,235		328,630			0	2,313	03/01/2050	1FM
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT 5.500%		06/01/2018	Paydown		438,823	438,823	413,797	433,681		5,142		5,142		438,823			0	9,266	04/01/2036	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%		06/01/2018	Paydown		168,852	168,852	150,247	148,005		20,847		20,847		168,852			0	4,055	09/01/2035	1FM
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%		06/01/2018	Paydown		158,426	158,426	159,138	158,426				0		158,426			0	4,261	05/01/2034	1FM
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION 2.361%		06/25/2018	Paydown		13,838	13,838	12,022	12,688		1,150		1,150		13,838			0	140	04/25/2036	1FM
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36		06/01/2018	Paydown		274,547	274,592	215,289	209,803		64,744		64,744		274,547			0	7,111	07/01/2036	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%		06/01/2018	Paydown		83,729	83,729	56,693	56,589		27,140		27,140		83,729			0	985	08/01/2036	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 2.221%		06/25/2018	Paydown		384,919	384,919	374,574	381,716		3,203		3,203		384,919			0	2,947	07/25/2036	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%		06/01/2018	Paydown		40,543	40,543	31,050	30,596		9,947		9,947		40,543			0	618	01/01/2025	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%		06/01/2018	Paydown		311,701	144,056	98,375	95,682		216,019		216,019		311,701			0	10,708	01/01/2037	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.757%		06/01/2018	Paydown		234,769	234,769	156,219	152,523		82,246		82,246		234,769			0	3,632	01/01/2037	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%		06/01/2018	Paydown		119,821	117,950	87,782	86,283		33,538		33,538		119,821			0	2,864	06/01/2037	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03		06/01/2018	Paydown		132,939	132,939	136,625	135,689		(2,750)		(2,750)		132,939			0	2,233	03/01/2036	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03		06/01/2018	Paydown		113,915	113,915	117,760	116,610		(2,695)		(2,695)		113,915			0	1,920	03/01/2036	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04		06/01/2018	Paydown		441,997	441,997	427,632	430,979		11,018		11,018		441,997			0	5,453	04/01/2035	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06		06/01/2018	Paydown		557,593	557,593	547,773	549,611		7,983		7,983		557,593			0	6,952	06/01/2035	1FM
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1 3.500% 08		04/01/2018	Paydown		1,968,668	1,968,668	1,978,511	1,976,145		(7,478)		(7,478)		1,968,668			0	22,968	08/01/2036	1FM
46641T BP 8	JP MORGAN REREMIC JPMRR_14-1 5.000% 08		04/01/2018	Paydown		463,000	463,000	412,812	473,375		(10,375)		(10,375)		463,000			0	7,717	08/01/2036	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 3.000% 09		06/01/2018	Paydown		471,045	471,045	449,848	453,239		17,805		17,805		471,045			0	5,723	09/01/2036	1FM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 2.841% 07/		06/25/2018	Paydown		304,505	304,505	297,844	303,079		1,426		1,426		304,505			0	3,060	07/25/2036	1FE
46644Y AU 4	JPMBB COMMERCIAL MORTGAGE SECU 3.801%		06/20/2018	JP MORGAN SECURITIES LTD LDN		3,030,352	3,000,000	3,070,781			(3,390)		(3,390)		3,067,392		(37,040)	(37,040)	44,350	08/01/2048	1FM
47987L AA 9	JONAH ENERGY LLC 7.250% 10/15/25		04/18/2018	GUGGENHEIM SECURITIES		688,000	800,000	800,000	800,000				0		800,000		(112,000)	(112,000)	31,739	10/15/2025	4FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
48121@ AA 9	JRD HOLDINGS LLC 4.040% 04/30/22		04/30/2018	Redemption 100.0000		928,571	928,571	948,899	944,240		(15,669)		(15,669)		928,571			0	18,757	04/30/2022	2FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%		06/15/2018	Redemption 100.0000		15,017	15,017	15,957	15,731		(714)		(714)		15,017			0	370	10/15/2031	2
48274@ AA 4	KWIK TRIP INC 3.900% 02/24/35		05/24/2018	Redemption 100.0000		46,682	46,682	46,682	46,682				0		46,682			0	910	02/24/2035	3
48667Q AF 2	KAZMUNAYGAS NATIONAL CO JSC 6.375% 04/	D	05/11/2018	Call 107.3500		1,288,200	1,200,000	1,235,400	1,223,355		(2,341)		(2,341)		1,221,015		(21,015)	(21,015)	133,250	04/09/2021	2FE
48836D AB 6	KEMET CORP TL L+600 04/26/24		06/29/2018	Redemption 100.0000		25,000	25,000	24,250	24,339		661		661		25,000			0	981	04/26/2024	4FE
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%		06/15/2018	Redemption 100.0000		48,067	48,067	55,811	52,122		(4,055)		(4,055)		48,067			0	1,499	06/15/2026	2
50152# AC 1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/		05/24/2018	Redemption 100.0000		119,630	119,630	119,630	119,630				0		119,630			0	2,141	05/24/2035	3
50152# AF 4	KWIK TRIP INC 3.320% 11/24/36		05/24/2018	Redemption 100.0000		54,010	54,010	54,010	54,010				0		54,010			0	897	11/24/2036	3
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37		05/24/2018	Redemption 100.0000		55,036	55,036	55,036	55,036				0		55,036			0	1,123	05/24/2037	3
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE 6.410%		05/01/2018	Paydown		232,423	232,423	159,283	231,420		1,004		1,004		232,423			0	5,928	06/01/2031	1FM
501889 AB 5	LKQ CORP 4.750% 05/15/23		05/21/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000	1,906,875	1,939,648		3,829		3,829		1,943,477		56,523	56,523	49,611	05/15/2023	3FE
50189D AA 7	LCM LTD PARTNERSHIP LCM_21A 10.009% 04/	D	04/20/2018	Paydown		1,000,000	1,000,000	988,438	979,091		20,909		20,909		1,000,000			0	46,498	04/20/2028	3AM
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU 2.741%		06/25/2018	Paydown		1,209,411	1,209,411	1,186,355	1,207,691		1,719		1,719		1,209,411			0	11,840	07/25/2034	1FM
513076 AZ 2	[illegible] 03/1		06/29/2018	Redemption 100.0000		15,000	15,000	15,000					0		15,000			0	149	03/14/2025	2FE
51783Q AN 8	LAS VEGAS SANDS LAS VEGAS SANDS		03/27/2018	Tax Free Exchange		5,795,952	5,783,904	5,774,352	5,780,590		2,735		2,735		5,783,325		12,627	12,627	50,823	03/29/2024	2FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		06/15/2018	Redemption 100.0000		97,411	97,411	97,411	97,411				0		97,411			0	3,212	06/15/2033	3FE
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018	C	05/16/2018	Maturity		14,000,000	14,000,000	13,934,760	13,994,846		5,154		5,154		14,000,000			0	175,000	05/16/2018	2FE
52467@ AU 9	TRINITY NEPONSET LLC 6.380% 03/01/29		06/01/2018	Redemption 100.0000		39,805	39,805	40,119	39,984		(179)		(179)		39,805			0	1,059	03/01/2029	3
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%		06/15/2018	Paydown		73,595	73,975	74,174	73,758	280	(443)		(163)		73,595			0	1,980	07/15/2028	5AM
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%		06/15/2018	Paydown			12,911	12,345	12,333		(12,333)		(12,333)					0	378	07/15/2028	5AM
52518R CC 8	LSSC_05-1 2.438% 09/26/45		06/26/2018	Paydown		162,842	162,842	147,632	149,744		13,098		13,098		162,842			0	1,249	09/26/2045	1FM
525221 HD 2	LEHMAN XS TRUST LXS_06-2N 2.664% 02/01		06/01/2018	Paydown		426,464	522,196	382,182	417,306		9,158		9,158		426,464			0	4,799	02/01/2036	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 2.266% 08/2		06/25/2018	Paydown		726,104	792,879	626,281	650,490		75,613		75,613		726,104			0	5,653	08/25/2046	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 2.301% 06/2		06/25/2018	Paydown		382,695	484,219	377,388	400,666		(17,971)		(17,971)		382,695			0	3,948	06/25/2046	1FM
52522D AQ 4	LEHMAN XS TRUST 2.291% 11/25/46		06/25/2018	Paydown		1,182,299	1,224,111	974,699	1,008,961		173,338		173,338		1,182,299			0	9,453	11/25/2046	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 2.261% 08/25		06/25/2018	Paydown		535,337	608,981	448,406	478,838		56,499		56,499		535,337			0	4,754	08/25/2046	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 2.281% 09/25		06/25/2018	Paydown		155,881	153,727	112,441	119,175		36,706		36,706		155,881			0	1,304	09/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
525248 AE 0	LXS_07-5H 4.488% 05/01/37	..	06/01/2018.	Paydown		195,313	215,347	131,535	135,931		59,382		59,382		195,313			0	3,540	05/01/2037.	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 2.311% 06/25	..	06/25/2018.	Paydown		335,212	400,786	316,811	328,932		6,280		6,280		335,212			0	3,295	06/25/2047.	1FM
52524V AD 1	LEHMAN XS TRUST LXS_07-15N 2.391% 08/2	..	06/25/2018.	Paydown		487,414	487,414	406,381	409,336		78,077		78,077		487,414			0	4,105	08/25/2037.	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 2.991% 08/2	..	06/25/2018.	Paydown		1,710,385	2,133,232	1,516,568	1,563,751		146,634		146,634		1,710,385			0	20,967	08/26/2047.	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 2.941% 09/2	..	06/25/2018.	Paydown		1,225,997	1,225,997	1,060,487	1,111,602		114,395		114,395		1,225,997			0	12,053	09/25/2047.	1FM
526057 CB 8	LENNAR CORP 4.750% 11/29/27	..	06/11/2018.	Tax Free Exchange		2,605,000	2,605,000	2,605,000	2,605,000				0		2,605,000			0	65,993	11/29/2027.	3FE
53271H AA 1	LIMETREE BAY TERMINALS LLC 02/1	..	06/29/2018.	Various		501,246	503,740	505,025	5,038		(53)		(53)		504,973		(3,727)	(3,727)	5,974	02/15/2024.	3FE
53803H AL 4	LIVE NATION ENTERTAINMENT INC 1	..	04/06/2018.	JP MORGAN SECURITIES LTD LDN		2,332,955	2,324,239	2,329,660	2,331,333		(2,079)		(2,079)		2,329,255		3,700	3,700	22,601	10/27/2023.	3FE
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT 3.873%	..	06/15/2018.	Paydown		1,371,040	1,371,040	1,386,057	1,378,212		(7,173)		(7,173)		1,371,040			0	22,161	09/15/2028.	1FM
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST 2.991%	..	06/25/2018.	Paydown		369,176	369,176	340,493	346,475		22,701		22,701		369,176			0	4,171	10/25/2034.	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 2.231%	..	06/25/2018.	Paydown		1,549,209	1,549,209	1,166,415	1,174,781		374,427		374,427		1,549,209			0	12,504	06/25/2036.	1FM
54948F AB 4	LUCID ENERGY GROUP II BORROWER TL +L300	..	06/29/2018.	Redemption 100.0000		5,000	5,000	4,975			25		25		5,000			0	78	02/17/2025.	4FE
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%	..	06/01/2018.	Paydown		64,047	64,057	58,526	57,638		6,409		6,409		64,047			0	1,471	06/01/2036.	1FM
55279Y AB 9	MCA FUND HOLDING MCA14-1 5.593% 08/15/	..	05/30/2018.	Paydown									0					0	4,685	08/15/2024.	2AM
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41	..	06/25/2018.	Redemption 100.0000		208,333	208,333	229,392	228,280		(19,947)		(19,947)		208,333			0	4,115	02/25/2041.	1
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%	..	06/15/2018.	Redemption 100.0000		492,825	492,825	540,084	501,944		(9,120)		(9,120)		492,825			0	14,694	01/15/2020.	2
57643L CJ 3	MAST_04-OPT1 3.741% 02/25/34	..	06/25/2018.	Paydown		5,084	5,084	4,060	4,444		640		640		5,084			0	72	02/25/2034.	1FM
57643L EW 2	MAST_04-OPT2 2.991% 09/25/34	..	06/25/2018.	Paydown		96,149	96,149	96,149	96,149				0		96,149			0	1,107	09/25/2034.	1FM
57643L EZ 5	MAST_04-OPT2 3.591% 09/25/34	..	06/25/2018.	Paydown		17,627	17,627	9,807	10,501		7,125		7,125		17,627			0	210	09/25/2034.	1FM
57776J A* 1	MAXLINEAR INC TLB L+250 05/12/2	..	05/08/2018.	Redemption 100.0000		42,353	42,353	42,141	42,201		152		152		42,353			0	499	05/12/2024.	3FE
58515U AP 4	MEG ENERGY CORP TL L+350 12/31/	A	06/29/2018.	Redemption 100.0000		10,000	10,000	10,016	10,034		(34)		(34)		10,000			0	276	12/31/2023.	3FE
58943P AN 2	MEREDITH CORPORATION TL +L300 0	..	06/29/2018.	Redemption 100.0000		6,913	6,913	6,924			(11)		(11)		6,913			0	114	01/31/2025.	3FE
59020U AB 1	MERRILL LYNCH MORTGAGE INVESTO 3.679%	..	06/01/2018.	Paydown		144,563	144,563	146,009	146,093		(1,530)		(1,530)		144,563			0	1,993	02/01/2034.	2FM
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39	..	06/30/2018.	Redemption 100.0000		191	191	191	190		2		2		191			0	4	12/31/2039.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
592838 AA 4	MEXICO GENERADORA DE ENERGIA S 5.5% 12/6	C	06/06/2018.	Various		228,120	228,120	227,930	227,956		164		164		228,120			0	6,273	12/06/2032.	2FE
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST 3.250% 0		06/01/2018.	Paydown		468	468	459			9		9		468			0	3	01/01/2061.	1FM
60040# AA 0	MILLENNIUM PIPELINE CO LLC 5.330% 06/3		06/30/2018.	Redemption 100.0000		123,341	123,341	123,341	123,341				0		123,341			0	3,287	06/30/2027.	2FE
605024 AM 0	NEXSTAR BROADCASTING INC/MISSI...		04/03/2018.	Redemption 100.0000		3,361	3,361	3,371	3,374		(13)		(13)		3,361			0	38	01/17/2024.	3FE
608330 AP 1	MOHEGAN TRIBAL GAMING AUTHORIT TL-A L+42		06/13/2018.	ROYAL BANK OF SCOTLAND		1,935,238	1,974,733	1,964,859	1,972,289		7,569		7,569		1,979,858		(44,619)	(44,619)	45,995	10/13/2021.	4FE
608330 AQ 9	MOHEGAN TRIBAL GAMING AUTHORIT TL-B L+45		06/29/2018.	Redemption 100.0000		10,131	10,131	9,910	4,986		207		207		10,131			0	159	10/13/2023.	4FE
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST 1.779%		06/01/2018.	Paydown		66,562	66,562	66,001	66,013		549		549		66,562			0	494	12/01/2049.	1FM
61691N AA 3	MORGAN STANLEY CAPITAL I TRUST 2.330%		06/01/2018.	Paydown		68,702	68,702	68,702					0		68,702			0	667	12/01/2050.	1FM
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M 3.036%		04/25/2018.	Paydown		6,354	6,354	6,320	6,416		(63)		(63)		6,354			0	55	04/25/2035.	1FM
617458 AG 9	MORGAN STANLEY CAPITAL I MSCI_ MSC 2011-		06/01/2018.	Paydown		23,580	23,580	24,051	23,668		(88)		(88)		23,580			0	510	09/01/2047.	1FM
61745M P5 6	MORGAN STANLEY CAPITAL I MSC_0 5.926%		06/01/2018.	Paydown		3,705,501	3,705,501	2,125,722	3,271,027		434,473		434,473		3,705,501			0	216,139	06/01/2040.	1FM
61745M P6 4	MORGAN STANLEY CAPITAL I MSC_0 5.937%		06/01/2018.	Paydown		2,105,338	2,105,338				2,105,338		2,105,338		2,105,338			0	85,830	06/01/2040.	1FM
61745M QD 8	MSC_03-IQ4 5.500% 05/01/40		06/01/2018.	Paydown		498,692	498,692	344,389	493,404		5,288		5,288		498,692			0	13,990	05/01/2040.	1FM
61745M QE 6	MSC_03-IQ4 5.500% 05/01/40		06/01/2018.	Paydown			(14,943)	(8,710)	(14,306)		14,306		14,306					0	1,444	05/01/2040.	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 2.261%		06/25/2018.	Paydown		187,618	187,618	89,225	85,684		101,934		101,934		187,618			0	1,670	08/25/2036.	1FM
61762M BV 2	MORGAN STANLEY BAML TRUST MSBA 4.104%		06/01/2018.	Paydown		10,365	10,365	11,276	10,965		(600)		(600)		10,365			0	163	07/01/2046.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 3.114%		06/26/2018.	Paydown		42,874	42,874	32,559	32,484		10,391		10,391		42,874			0	550	10/26/2034.	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 2.331%		06/25/2018.	Paydown		424,199	424,199	405,242	400,860		23,339		23,339		424,199			0	4,422	11/25/2046.	1FM
61764X BJ 3	MSBAM_15-C21 3.338% 03/01/48		05/21/2018.	JEFFERIES & COMPANY INC		4,894,531	5,000,000	5,048,320	5,036,625		(1,160)		(1,160)		5,035,465		(140,934)	(140,934)	38,016	03/01/2048.	1FM
61765N AA 4	MSRR 201-R5 1A 2.291% 10/26/46		06/25/2018.	Paydown		2,414,482	2,414,482	2,288,147	2,350,209		64,274		64,274		2,414,482			0	18,909	10/26/2046.	1FM
61910L AC 8	BAYVIEW OPPORTUNITY MASTER FUN 3.105%		04/28/2018.	Paydown		469,003	469,003	469,003	469,003				0		469,003			0	4,854	08/28/2032.	1FM
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM 6.000%		04/30/2018.	Redemption 100.0000		375,000	375,000	375,000	375,000				0		375,000			0	11,313	10/31/2021.	1
62906@ AB 9	NEF AFFORDABLE HOUSING INVESTM 6.500%		04/30/2018.	Redemption 100.0000		843,000	843,000	902,602	887,262		(44,262)		(44,262)		843,000			0	27,550	10/31/2021.	1
62906@ AC 7	NEF AFFORDABLE HOUSING INVESTM 7.125%		04/30/2018.	Redemption 100.0000		1,260,000	1,260,000	1,324,686	1,307,772		(47,772)		(47,772)		1,260,000			0	45,137	10/31/2021.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM 6.000%		04/30/2018	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	6,033	04/30/2021	1
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM 6.375%		04/30/2018	Redemption 100.0000		480,000	480,000	480,000	480,000				0		480,000			0	15,385	04/30/2021	1
62907# AD 2	NEF AFFORDABLE HOUSING INVESTM 8.000%		04/30/2018	Redemption 100.0000		861,250	861,250	941,470	920,765		(59,515)		(59,515)		861,250			0	34,641	10/31/2021	1
62927# AD 8	NFL VENTURES LP 2.830% 03/31/24		04/15/2018	Redemption 100.0000		348,145	348,145	348,145	348,145				0		348,145			0	4,926	03/31/2024	1FE
62927# AE 6	NFL VENTURES LP 3.400% 04/15/30		04/15/2018	Redemption 100.0000		61,821	61,821	61,821	61,821				0		61,821			0	1,051	04/15/2030	1FE
62927# AF 3	NFL VENTURES LP 3.480% 04/15/31		04/15/2018	Redemption 100.0000		29,736	29,736	29,736	29,736				0		29,736			0	517	04/15/2031	1FE
62927# AG 1	NFL VENTURES LP 3.570% 04/15/32		04/15/2018	Redemption 100.0000		44,108	44,108	44,108	44,108				0		44,108			0	787	04/15/2032	1FE
62927# AK 2	NFL VENTURES LP 2.730% 04/15/31		04/15/2018	Redemption 100.0000		327,573	327,573	327,573	327,573				0		327,573			0	4,471	04/15/2031	1FE
62940Q AA 3	NSG HOLDINGS 7.750% 12/15/25		06/15/2018	Redemption 100.0000		50,039	50,039	45,035	47,225		2,814		2,814		50,039			0	1,939	12/15/2025	2AM
62947Q AN 8	NXP BV AND NXP FUNDING LLC 5.750% 03/1	D	04/02/2018	Call 102.8750		2,571,875	2,500,000	2,500,000	2,500,000				0		2,500,000			0	150,538	03/15/2023	3FE
63108@ AA 5	NASCAR HOLDINGS INC 4.730% 04/30/20		04/30/2018	Redemption 100.0000		3,142,857	3,142,857	3,142,857	3,142,857				0		3,142,857			0	74,329	04/30/2020	2
634990 AH 8	NEF AFFORDABLE HOUSING INVESTM 8.000%		04/30/2018	Redemption 100.0000		315,000	315,000	315,000	315,000				0		315,000			0	12,670	10/31/2019	1
63615# AE 1	NFL PROPERTIES LLC 3.912% 03/31/24		04/16/2018	Redemption 100.0000		153,846	153,846	153,846	153,846				0		153,846			0	2,303	03/31/2024	1FE
63860# AA 1	POTOMAC ELECTRIC POWER COMPANY 8.880%		06/21/2018	Redemption 100.0000		1,387,516	1,387,516	1,469,364	1,399,478		(11,962)		(11,962)		1,387,516			0	61,606	12/21/2019	2
63860H AD 1	NATIONSTAR HOME EQUITY LOAN TR 2.321%		06/25/2018	Paydown		256,592	256,592	213,452	228,737		27,855		27,855		256,592			0	2,057	03/25/2037	1FM
63861H AL 2	NSMLT_13-A 5.738% 12/01/52		06/01/2018	Paydown		300,031	300,031	320,463	319,973		(19,942)		(19,942)		300,031			0	7,182	12/01/2052	1FM
64010* AA 2	NEF AFFORDABLE HOUSING INVESTM 6.250%		04/30/2018	Redemption 100.0000		1,740,000	1,740,000	1,740,000	1,740,000				0		1,740,000			0	54,677	10/30/2021	1
641423 BS 6	NEVADA PWR CO 6.500% 05/15/18		05/15/2018	Maturity		1,200,000	1,200,000	1,196,436	1,199,849		151		151		1,200,000			0	39,000	05/15/2018	1FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%		06/01/2018	Paydown		158,227	158,227	98,786	93,171		65,056		65,056		158,227			0	1,830	07/01/2036	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 3.066%		06/25/2018	Paydown		98,526	98,526	91,974	92,769		5,757		5,757		98,526			0	1,061	10/25/2033	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 2.491%		06/25/2018	Paydown		333,731	333,731	299,014	318,398		15,333		15,333		333,731			0	2,973	10/25/2035	1FM
65336R AR 9	NEXSTAR BROADCASTING INC 01/17/		06/01/2018	Redemption 100.0000		116,196	116,196	116,523	116,639		(443)		(443)		116,196			0	2,150	01/17/2024	3FE
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 2.251%		06/25/2018	Paydown		111,857	161,057	112,991	117,076		(5,220)		(5,220)		111,857			0	1,205	02/25/2037	1FM
65540U BJ 1	NOMURA RESECURITIZATION TRUST 2.301% 0		05/25/2018	Paydown		107,791	107,791	105,669	107,568		223		223		107,791			0	762	08/25/2047	1FE
65540X AY 3	NOMURA RESECURITIZATION TRUST 2.231% 0		06/25/2018	Paydown		71,448	71,448	66,759	67,230		4,218		4,218		71,448			0	389	07/26/2037	1FM
667294 BE 1	NORTHWEST AIRLINES PASS THROUG 7.027%		05/01/2018	Redemption 100.0000		145,693	145,693	145,693	145,692		1		1		145,693			0	5,119	11/01/2019	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
667752 AB 5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		06/15/2018.	Maturity		2,000,000	2,000,000	1,994,660	1,999,692		308		308		2,000,000			0	60,500	06/15/2018.	2FE
667869 AA 9	NORTHWEST CONNECT GROUP 5.950% 04/30/4		04/30/2018.	Redemption 100.0000		106,683	106,683	129,490	110,043		(1,046)		(1,046)	19,105	106,683	(21,420)		(21,420)	3,174	04/30/2041.	3AM
66987X GH 2	NOVAHE_05-1-M2 NHEL_05-1 3.111% 06/25/		06/25/2018.	Paydown		825,561	825,561	759,000	815,782		9,778		9,778		825,561			0	9,115	06/25/2035.	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 2.231%		06/25/2018.	Paydown		547,641	547,641	418,550	427,563		120,078		120,078		547,641			0	4,326	06/25/2036.	1FM
67112J AC 6	OCI BEAUMONT LLC TL +L425 02/14		06/29/2018.	Redemption 100.0000		7,500	7,500	7,509			(9)		(9)		7,500			0	120	02/14/2025.	4FE
67180F AG 2	CHARGER OPCO BV CHARGER OPCO BV	D	06/28/2018.	Redemption 100.0000		325,164	325,164	325,164	325,164				0		325,164			0	8,663	07/02/2022.	3FE
674215 AC 2	OASIS PETROLEUM INC 7.250% 02/01/19		05/29/2018.	Call 100.0000		1,500,000	1,500,000	1,488,750	1,493,401		2,415		2,415		1,495,816		4,184	4,184	90,021	02/01/2019.	4FE
67590B AA 8	OCT16_13-1A 3.473% 07/17/25	C	04/17/2018.	Paydown		207,136	207,136	200,922	204,115		3,020		3,020		207,136			0	2,786	07/17/2025.	1FE
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX 3.768%	C	04/26/2018.	Paydown		5,200,000	5,200,000	5,144,750	5,182,419		17,581		17,581		5,200,000			0	83,214	07/15/2027.	1FE
67590W AE 4	OCTAGON INVESTMENT PARTNERS XX 4.348%	C	04/26/2018.	Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	114,576	07/15/2027.	1FE
677071 AF 9	OHANA MILITARY CMNTYS LLC HAWA 5.675%		04/01/2018.	Redemption 100.0000		233,670	233,670	233,670	233,670				0		233,670			0	6,630	10/01/2026.	1FE
677071 AM 4	OHANA MILITARY CMNTYS LLC HAWA 5.462%		04/01/2018.	Redemption 100.0000		238,978	238,978	238,978	238,977				0		238,978			0	6,526	10/01/2026.	1FE
68162R AA 9	OLYMPUS MERGER SUB INC TL +L400.		06/29/2018.	Redemption 100.0000		6,620	6,620	6,554	6,555		65		65		6,620			0	221	10/10/2024.	3FE
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR 3.190%		06/18/2018.	Various		11,363,962	11,363,962	11,360,351	11,360,918		3,045		3,045		11,363,962			0	151,300	03/18/2026.	1FE
684181 AA 8	Orange Cogen Co 8.175% 03/15/22		06/15/2018.	Redemption 100.0000		250,000	250,000	254,993	251,096		(1,096)		(1,096)		250,000			0	10,219	03/15/2022.	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%		06/10/2018.	Paydown		35,475	35,475	35,473	35,475				0		35,475			0	514	03/10/2027.	1FE
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1 1.860%		06/15/2018.	Paydown		2,222,440	2,222,440	2,222,010	2,222,166		274		274		2,222,440			0	17,195	12/15/2019.	1FE
69322H AE 8	PAE HOLDING CORP TL L+550 10/20		06/29/2018.	Redemption 100.0000		181,931	181,931	178,293	179,618		2,313		2,313		181,931			0	3,425	10/20/2022.	4FE
693522 A@ 3	PQ CORP 02/08/25		06/29/2018.	Redemption 100.0000		4,913	4,913	4,937			(25)		(25)		4,913			0	84	02/08/2025.	4FE
694308 HV 2	PACIFIC GAS&ELECTRIC CO 3.300% 12/01/2		05/14/2018.	Tax Free Exchange		4,985,780	5,000,000	4,985,200	4,985,310		470		470		4,985,780			0	75,625	12/01/2027.	1FE
694669 AA 0	PACIFIC NORTHWEST COMMUNITIES 5.912% 0		06/15/2018.	Redemption 100.0000		12,527	12,527	12,527	12,527				0		12,527			0	370	06/15/2050.	1FE
70069F DM 6	PPSI_04-WWF1 3.741% 12/25/34		06/25/2018.	Paydown		463,314	463,314	416,838	450,490		12,824		12,824		463,314			0	5,916	12/25/2034.	1FM
70454B AR 0	PEABODY ENERGY CORP TL L+350 03		04/11/2018.	Tax Free Exchange		2,834,605	2,801,339	2,813,106	2,813,846		(6,173)		(6,173)		2,807,674		26,931	26,931	41,127	03/31/2022.	3FE
70583# AJ 3	PELICAN PRODUCTS INC 04/08/20		05/01/2018.	Redemption 100.0000		1,879,056	1,879,056	1,876,707	1,891,908		(12,852)		(12,852)		1,879,056			0	38,571	04/08/2020.	5
70757D AU 3	PENN NTL GAMING INC TL-B L+250		06/29/2018.	Redemption 100.0000		485,000	485,000	482,575	484,347		653		653		485,000			0	8,037	01/19/2024.	3FE

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
71337H AB 3	PEPPER RESIDENTIAL SECURITIES 3.546% 0	C	06/12/2018.	Paydown		298,451	298,451	298,451	298,451				0		298,451			0	3,919	03/10/2058.	1FE
71645W AS 0	PETROBRAS INTL FINANCE COMPANY 6.750%	D	06/06/2018.	Call 92.0000		460,000	500,000	436,250	437,451		416		416		437,868		62,132	62,132	(11,031)	01/27/2041.	3FE
71647N AA 7	PETROBRAS GLOBAL FINANCE BV 5.625% 05/	D	05/03/2018.	CITIGROUP GLOBAL MARKETS INC/		813,000	1,000,000	782,000	785,366		984		984		786,350		26,650	26,650	26,094	05/20/2043.	3FE
71647N AW 9	PETROBRAS GLOBAL FINANCE BV 5.999% 01/	C	05/03/2018.	Various		759,600	800,000	798,400	798,400		13		13		798,413		(38,813)	(38,813)	29,328	01/27/2028.	3FE
71647N AZ 2	PETROBRAS GLOBAL FINANCE BV 5.750% 02/	D	05/03/2018.	Various		1,879,860	2,040,000	2,007,401			562		562		2,007,963		(128,103)	(128,103)	31,280	02/01/2029.	3FE
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	..	04/10/2018.	Redemption 100.0000		45,729	45,729	45,729	45,729				0		45,729			0	1,420	07/10/2030.	2AM
723787 AF 4	PIONEER NAT RES CO PIONEER NATURAL RESOU	..	05/01/2018.	Maturity		4,000,000	4,000,000	3,943,750	3,997,118		2,882		2,882		4,000,000			0	137,500	05/01/2018.	2FE
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	..	06/07/2018.	Redemption 100.0000		135,478	135,478	147,590	140,082		10,977		10,977	10,381	135,478	(25,961)		(25,961)	2,966	02/07/2040.	1AM
72908R AA 0	PLENARY HEALTH NORTH BAY FINCO 5.306%	..	06/13/2018.	Redemption 100.0000		46,378	46,378	50,722	50,982		(3,615)		(3,615)	(482)	46,378	(506)		(506)	1,033	03/13/2040.	2FE
729132 A* 1	PLEXUS CORP. 5.200% 06/15/18	..	06/15/2018.	Maturity		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	780,000	06/15/2018.	2
73181L AA 9	POLYUS FINANCE PLC 4.700% 01/29/24	D	06/08/2018.	Various		875,138	930,000	930,000					0		930,000		(54,863)	(54,863)	15,887	01/29/2024.	3FE
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO 3.901%	..	06/01/2018.	Paydown		425,825	425,825	354,385	401,752		24,073		24,073		425,825			0	7,183	01/01/2036.	1FM
73755L AD 9	POTASH CORPORATION OF SASKATCH 5.875%	A	04/10/2018.	Tax Free Exchange		18,442,999	18,080,000	18,467,999	18,446,135		(3,136)		(3,136)		18,442,999			0	380,622	12/01/2036.	2FE
73755L AF 4	POTASH CORPORATION OF SASKATCH 6.500%	A	04/10/2018.	Tax Free Exchange		4,088,767	4,000,000	4,245,804	4,110,550		(21,784)		(21,784)		4,088,767			0	104,722	05/15/2019.	2FE
74338U AC 5	PROJECT LEOPARD HOLDINGS INC TL L+550	..	03/29/2018.	Tax Free Exchange		1,001,241	997,500	1,007,475			(19)		(19)		1,007,456		(6,215)	(6,215)	961	07/07/2023.	4FE
74731@ AV 1	QUAD/GRAPHICS INC 6.910% 04/24/18	..	04/24/2018.	Redemption 100.0000		250,000	250,000	238,990	249,489		511		511		250,000			0	8,638	04/24/2018.	3
74731@ BV 0	QUAD/GRAPHICS INC 7.600% 04/10/18	..	04/10/2018.	Redemption 100.0000		175,000	175,000	178,193	175,056		(56)		(56)		175,000			0	6,650	04/10/2018.	3
74731@ BW 8	QUAD/GRAPHICS INC 7.810% 04/10/21	..	04/10/2018.	Redemption 100.0000		1,000,000	1,000,000	958,987	992,965		7,035		7,035		1,000,000			0	39,050	04/10/2021.	3
74919R AA 3	RAAC SERIES RAAC_06-RP3 2.361% 05/25/3	..	05/25/2018.	Paydown		136,643	136,643	122,210	130,896		5,746		5,746		136,643			0	1,154	05/25/2036.	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 2.281%	..	06/25/2018.	Paydown		832,352	832,352	685,650	720,828		111,524		111,524		832,352			0	6,563	07/25/2037.	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%	..	06/01/2018.	Paydown		412,677	595,922	407,746	400,115		12,562		12,562		412,677			0	13,943	12/01/2036.	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 2.541%	..	06/25/2018.	Paydown		89,283	150,514	86,306	89,134		149		149		89,283			0	1,279	12/25/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%	..	06/01/2018.	Various		475	988	987	986		(511)		(511)		475			0	23	10/01/2021.	2FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200	..	04/10/2018.	Various									0					0		12/01/2036.	4FM
74966U AP 5	RPI FINANCE TRUST TL L+200 03/2	..	06/29/2018.	Redemption 100.0000		136,114	136,114	135,326	135,658		456		456		136,114			0	2,753	03/27/2023.	2FE

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751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 2.358%		06/01/2018.	Paydown		138,614	142,219	103,928	105,841		32,773		32,773		138,614			0	1,330	09/01/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 2.408%		06/01/2018.	Paydown		404,799	392,895	284,824	295,242		109,557		109,557		404,799			0	2,940	09/01/2046.	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 2.291%		06/25/2018.	Paydown		507,660	497,452	366,249	388,011		119,648		119,648		507,660			0	4,337	12/26/2036.	1FM
75935@ AJ 9	DISCOUNT TIRE CO 7.780% 04/20/19		04/20/2018.	Redemption 100.0000		4,285,714	4,285,714	4,446,556	4,370,043		(84,329)		(84,329)		4,285,714			0	166,714	04/20/2019.	2
76110W QA 7	RASC_02-KS8 5.702% 12/01/32		06/01/2018.	Paydown		807,268	807,268	771,051	897,401		(90,133)		(90,133)		807,268			0	26,763	12/01/2032.	1FM
76110W VW 3	RESIDENTIAL ASSET SECURITIES C 3.891%		04/25/2018.	MESIROW FINANCIAL		301,200	306,175	76,919	5,737		368		368		6,106		295,094	295,094	3,599	01/25/2034.	1FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%		06/01/2018.	Paydown		18,798	18,798	18,795	18,791		7		7		18,798			0	333	03/01/2034.	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 2.871%		06/25/2018.	Paydown		74,062	74,062	60,832	62,870		11,192		11,192		74,062			0	747	06/25/2034.	1FM
76110W ZX 7	RASC_04-KS6 2.916% 07/25/34		06/25/2018.	Paydown		164,136	164,136	142,180	147,612		16,524		16,524		164,136			0	1,712	07/25/2034.	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 2.991%		06/25/2018.	Paydown		130,848	130,848	130,848	130,848				0		130,848			0	1,278	08/25/2034.	1FM
76112B Z2 9	RESIDENTIAL ASSET MORTGAGE PRO 2.491%		06/25/2018.	Paydown		1,218,563	1,218,563	1,047,964	1,200,842		17,721		17,721		1,218,563			0	11,008	03/25/2036.	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%		06/01/2018.	Paydown		346,731	305,776	235,426	230,976		115,755		115,755		346,731			0	9,089	02/01/2037.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 2.491% 02/2		06/25/2018.	Paydown		401,685	401,685	190,607	190,489		211,196		211,196		401,685			0	3,547	02/25/2036.	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 3.026% 12	D	06/12/2018.	Paydown		333,562	333,562	333,562	333,562				0		333,562			0	4,248	12/12/2045.	1FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/		06/29/2018.	Various		4,702	4,702	4,688	4,692		10		10		4,702			0	105	02/05/2023.	4FE
78249L AA 8	RUSSELL INVESTMENTS COMPANY PL TL-B	D	03/29/2018.	Tax Free Exchange		12,785,790	12,710,316	12,821,532	12,830,736		(72,774)		(72,774)		12,757,962		27,829	27,829	182,688	06/01/2023.	3FE
78349A AB 9	RWJ BARNABAS HEALTH INC 3.949% 07/01/4		04/20/2018.	BANK OF AMERICA N.A.		5,704,620	6,000,000	4,682,614	4,702,902		5,917		5,917		4,708,819		995,801	995,801	74,373	07/01/2046.	1FE
78466D BD 5	SS&C TECH INC TL +L250 04/16/25		06/29/2018.	Redemption 100.0000		513,739	513,739	512,696			1,043		1,043		513,739			0	2,130	04/16/2025.	3FE
78466D BE 3	SS&C TECH INC TL +L250 04/16/25		06/29/2018.	Redemption 100.0000		45,283	45,283	45,210			74		74		45,283			0	320	04/16/2025.	3FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU 3.260%		06/25/2018.	Paydown		865,487	865,487	865,393	865,414		74		74		865,487			0	11,784	08/25/2025.	1FE
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU 3.050%		06/25/2018.	Various		366,473	366,473	366,466	366,471		2		2		366,473			0	4,647	12/26/2025.	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 2.571%		06/25/2018.	Paydown		183,384	183,384	177,882	181,812		1,572		1,572		183,384			0	1,614	09/25/2035.	1FM
79575@ AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028		06/25/2018.	Redemption 100.0000		179,167	179,167	179,167	179,167				0		179,167			0	3,825	06/25/2028.	1FE
805564 EL 1	SAST_99-3 9.450% 12/01/32		05/01/2018.	Paydown		75,881	75,881	75,697	75,881				0		75,881			0	2,151	12/01/2032.	1FM
805564 JM 4	SAST_01-2 4.859% 08/01/31		06/01/2018.	Paydown		167	167	180	167				0		167			0	3	08/01/2031.	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007		04/25/2018.	Various		11,768	302,865	11,861	5,519		(90)		(90)		5,430		6,338	6,338	2,620	09/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
80875A AP 6	Scintfc Gms Int TL +L325 08/14	..	06/29/2018.	Redemption 100.0000		6,234	6,234	6,268			(34)		(34)		6,234			0	108	08/14/2024.	4FE
81375W AB 2	SABR_04-O1 2.856% 02/25/34	..	06/25/2018.	Paydown		20,210	20,210	16,067	20,558		(348)		(348)		20,210			0	222	02/25/2034.	1FM
816196 B# 5	SELECT MEDICAL CORP TL B L+350	..	04/09/2018.	Tax Free Exchange		3,989,700	3,960,000	3,940,200	3,944,154		(8,577)		(8,577)		3,935,577		54,123	54,123	100,824	03/09/2024.	3FE
81683U AM 9	SEMINOLE TRIBE OF FLORIDA TL L+200	..	04/19/2018.	Tax Free Exchange		8,718,494	8,682,833	8,661,807	8,669,008		2,324		2,324		8,671,332		47,161	47,161	77,418	07/08/2024.	2FE
816851 AJ 8	SEMPRA ENERGY 6.15% 6/15/2018 6.150% 0	..	06/15/2018.	Maturity		8,000,000	8,000,000	8,010,080	8,000,657		(657)		(657)		8,000,000			0	246,000	06/15/2018.	2FE
81760H AE 2	SERVICEMASTER CO LLC TL-C L+250	..	06/29/2018.	Redemption 100.0000		12,500	12,500	12,469	12,535		(35)		(35)		12,500			0	267	11/08/2023.	3FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%	..	06/01/2018.	Paydown		148,979	148,979	155,812	156,778		(7,799)		(7,799)		148,979			0	2,339	07/01/2043.	1FM
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST 3.500%	..	06/01/2018.	Paydown		328,782	328,782	325,700			3,082		3,082		328,782			0	959	08/01/2045.	1FM
827048 AP 4	SILGAN HOLDINGS INC 5.000% 04/01/20	..	04/16/2018.	Call 100.0000		2,005,000	2,005,000	2,005,000	2,005,000				0		2,005,000			0	54,302	04/01/2020.	3FE
83272T AC 7	SMURFIT KAPPA ACQUISITIONS 4.875% 09/1	D	06/15/2018.	Call 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	18,281	09/15/2018.	3FE
83363R AA 5	SOC CONC AUT CENT SOC CONC AUTO CENTRAL	D	06/15/2018.	Redemption 100.0000		513,100	513,100	497,707	504,412		8,688		8,688		513,100			0	15,965	12/15/2026.	2FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.180%	..	06/25/2018.	Paydown		1,326,014	1,326,014	1,319,110	1,320,886		5,128		5,128		1,326,014			0	17,501	11/25/2025.	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU 2.770%	..	06/25/2018.	Various		369,702	369,702	370,077	370,077		(375)		(375)		369,702			0	4,287	05/25/2026.	1FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.280%	..	06/25/2018.	Paydown		354,115	354,115	353,524	353,583		532		532		354,115			0	4,820	02/25/2026.	1FE
83416W AB 9	SOLAR STAR FUNDING LLC 3.950% 06/30/35	..	06/30/2018.	Redemption 100.0000		70,176	70,176	70,176	70,176				0		70,176			0	1,386	06/30/2035.	2AM
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL 3.850%	..	06/30/2018.	Various		19,855	19,855	19,855	19,855				0		19,855			0	571	06/30/2036.	2FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%	..	06/30/2018.	Redemption 100.0000		58,467	58,467	58,467	58,467				0		58,467			0	1,549	09/30/2021.	2FE
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_ 3.160%	..	06/15/2018.	Various		3,807,001	3,807,001	3,806,242	3,806,836		165		165		3,807,001			0	50,166	03/01/2023.	1FE
85205T AF 7	SPIRIT AROSYSTMS 5.250% 03/15/22	..	06/29/2018.	Call 102.6250		2,052,500	2,000,000	2,000,000	2,000,000				0		2,000,000			0	135,333	03/15/2022.	2FE
85234# AB 1	STADIUM FUNDING TRUST 5.000% 04/01/2039	..	04/01/2018.	Redemption 100.0000		107,884	107,884	107,884	107,884				0		107,884			0	2,697	04/01/2039.	2AM
85234# AD 7	STADIUM FUNDING TRUST 06/19/18	..	06/19/2018.	Maturity		114,391	114,391	114,391	114,391				0		114,391			0	2,047	06/19/2018.	1AM
85769E AR 2	STATION CASINOS INC 06/08/23	..	06/29/2018.	Redemption 100.0000		11,264	11,264	11,208	11,266		(2)		(2)		11,264			0	241	06/08/2023.	3FE
86213B AA 5	STR_14-1A 4.210% 04/20/44	..	06/20/2018.	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	33	04/20/2044.	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44	..	06/20/2018.	Paydown		1,875	1,875	1,874	1,874		1		1		1,875			0	39	04/20/2044.	1FE
86333D AB 4	STRIKE LLC TL L+800 11/02/22	..	06/29/2018.	Redemption 100.0000		65,754	65,754	65,536	61,704		122		122		65,754			0	3,189	11/02/2022.	4
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR 2.811%	..	06/25/2018.	Paydown		435,157	435,157	377,499	415,546		19,611		19,611		435,157			0	4,336	03/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86358E WX 0	STRUCTURED ASSET INVESTMENT LO 2.811%	..	06/25/2018.	Paydown		526,993	526,993	470,342	497,484		29,509		29,509		526,993			0	5,294	09/25/2035.	1FM
86359D FM 4	SASC_05-10 5.750% 06/01/35	..	06/01/2018.	Paydown		278,192	281,404	243,197	241,133		37,059		37,059		278,192			0	6,968	06/01/2035.	1FM
86359D QP 5	SASC_05-16 5.500% 09/01/35	..	06/01/2018.	Paydown		110,306	110,306	108,853	109,480		825		825		110,306			0	2,483	09/01/2035.	3FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 2.451% 11/25	..	06/25/2018.	Paydown		111,324	111,324	81,434	84,785		26,539		26,539		111,324			0	899	11/25/2035.	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 3.804%	..	06/01/2018.	Paydown		36,721	40,668	33,583	36,112		609		609		36,721			0	570	03/01/2046.	1FM
863613 AC 9	STRUCTURED ASSET SECURITIES CO 2.271%	..	06/25/2018.	Paydown		296,484	296,484	272,766	283,863		12,621		12,621		296,484			0	2,735	01/25/2037.	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 2.301%	..	06/25/2018.	Paydown		1,054,212	1,054,212	824,734	835,475		218,737		218,737		1,054,212			0	6,300	08/25/2036.	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 2.291%	..	06/25/2018.	Paydown		33,685	33,685	26,316	27,188		6,497		6,497		33,685			0	248	10/25/2036.	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 2.221%	..	06/25/2018.	Paydown		410,342	410,342	359,344	375,798		34,544		34,544		410,342			0	4,090	02/25/2037.	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 2.271%	..	06/26/2018.	Paydown		141,115	141,115	113,929	118,511		22,604		22,604		141,115			0	1,043	01/25/2037.	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 2.241%	..	06/25/2018.	Paydown		65,591	65,591	51,817	54,984		10,607		10,607		65,591			0	520	02/25/2037.	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE 2.281%	..	05/25/2018.	Various		14,877,982	15,707,684	12,598,533	13,030,771		161,022		161,022		13,191,793		1,686,189	1,686,189	127,240	09/25/2047.	1FM
86363W AG 4	STRUCTURED ASSET SECURITIES CO 2.271%	..	06/25/2018.	Paydown		304,622	304,622	234,559	258,879		45,743		45,743		304,622			0	2,403	05/25/2037.	1FM
86614H AJ 8	SUMMIT MIDSTREAM PARTNERS HOLD TL L+600	..	06/29/2018.	Redemption 100.0000		42,500	42,500	42,075	42,208		292		292		42,500			0	1,322	05/13/2022.	4FE
87222# AB 1	TD WILLIAMSON INC 0.000% 04/02/18	..	04/02/2018.	Maturity		4,250,000	4,250,000	4,088,458	4,249,219		781		781		4,250,000			0	54,963	04/02/2018.	4
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 2.271%	..	06/25/2018.	Paydown		158,965	158,965	80,221	77,300		81,665		81,665		158,965			0	926	07/25/2037.	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%	..	06/01/2018.	Paydown		235,497	235,497	123,442	117,638		117,859		117,859		235,497			0	3,597	03/01/2037.	1FM
87256F AA 2	TKC HOLDINGS 02/01/23	..	06/12/2018.	Tax Free Exchange		893,505	891,000	891,000	888,761		2,239		2,239		891,000		2,505	2,505	27,042	02/01/2023.	4FE
87264A AL 9	T-MOBILE USA INC 6.625% 04/01/23	..	04/01/2018.	Call 103.3130		2,066,260	2,000,000	2,000,000	2,000,000				0		2,000,000			0	132,510	04/01/2023.	3FE
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%	..	06/05/2018.	Redemption 100.0000		190,993	190,993	190,993	190,993				0		190,993			0	4,666	12/01/2022.	1
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23	..	06/05/2018.	Redemption 100.0000		397,183	397,183	398,447	398,447		(1,265)		(1,265)		397,183			0	8,859	04/05/2023.	1
87422L AD 2	TALEN ENERGY SUPPLY LLC TL L+500	..	06/29/2018.	Redemption 100.0000		23,691	23,691	23,335	23,393		298		298		23,691			0	683	07/15/2023.	3FE
878048 AE 7	TBW_06-2 6.000% 07/01/36	..	05/01/2018.	Paydown		120,108	120,108	80,816	77,338		42,770		42,770		120,108			0	3,003	07/01/2036.	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%	..	06/01/2018.	Paydown		192,944	182,285	106,017	103,395		89,549		89,549		192,944			0	5,545	07/01/2036.	1FM
87952N A@ 3	TELESAT CANADA 11/17/23	A	04/26/2018.	Tax Free Exchange		1,930,116	1,928,910	1,870,512	1,876,819		(2,205)		(2,205)		1,874,615		55,501	55,501	30,631	11/17/2023.	3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners	..	05/03/2018.	Call 106.8019		5,102,010	4,777,078	4,875,199	4,802,998		(2,939)		(2,939)		4,800,059		(22,981)	(22,981)	439,183	06/30/2021.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04- 3.366%		06/25/2018.	Paydown		731,601	731,601	681,646	718,828		12,773		12,773		731,601			0	8,676	12/25/2034.	1FM
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- 2.601%		06/25/2018.	Paydown		371,134	371,134	339,688	368,511		2,623		2,623		371,134			0	4,079	07/25/2035.	1FM
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06- 2.251%		06/25/2018.	Paydown		257,604	257,604	250,520	251,554		6,050		6,050		257,604			0	1,972	07/25/2037.	1FM
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- 2.291%		06/25/2018.	Paydown		667,771	667,771	594,316	620,110		47,661		47,661		667,771			0	5,273	10/25/2037.	1FM
88167A AH 4	TEVA PHARMACEUTICAL FINANCE NE 6.000%	D	05/22/2018.	Tax Free Exchange		1,975,033	2,000,000	1,974,460			573		573		1,975,033			0	22,667	04/15/2024.	3FE
88167A AJ 0	TEVA PHARMACEUTICAL FINANCE NE 6.750%	D	05/22/2018.	Tax Free Exchange		610,000	610,000	610,000					0		610,000			0	7,778	03/01/2028.	3FE
887317 AH 8	TIME WARNER INC 6.100% 07/15/40		06/27/2018.	MORGAN STANLEY & CO		5,371,700	5,000,000	4,996,550	4,996,947		31		31		4,996,978		374,722	374,722	291,444	07/15/2040.	2FE
89148B C# 6	TORTOISE MLP FUND INC 2.770% 04/17/18		04/17/2018.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	13,850	04/17/2018.	1FE
89169D AL 5	TOWD POINT MORTGAGE TRUST TPMT 2.836%		06/01/2018.	Paydown		290,003	290,003	285,653			4,350		4,350		290,003			0	1,400	07/01/2057.	1FM
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.250%		06/01/2018.	Paydown		113,856	113,856	113,486			370		370		113,856			0	308	03/01/2058.	1FE
89323# AF 6	ATLANTIC PATH 15 LLC 8.000% 12/15/28		06/15/2018.	Redemption 100.0000		289,960	289,960	290,687	290,386		(426)		(426)		289,960			0	11,598	12/15/2028.	1
89324# AA 6	ATLANTIC HOLDINGS PATH 15 LLC 8.960% 1		06/15/2018.	Redemption 100.0000		225,304	225,304	226,860	225,902		(598)		(598)		225,304			0	10,094	12/15/2023.	2
893570 BY 6	Transcontinental Gas Pipe Line 6.050%		06/15/2018.	Maturity		1,000,000	1,000,000	997,330	999,846		154		154		1,000,000			0	30,250	06/15/2018.	2FE
89364M BL 7	TRANSDIGM INC 06/09/23		05/30/2018.	Tax Free Exchange		1,971,719	1,977,487	1,978,104	1,978,439		2,102		2,102		1,980,540		(8,821)	(8,821)	37,931	06/09/2023.	3FE
89675* AN 7	TRITON CONTAINER INTERNATIONAL 6.070%	C	04/30/2018.	Redemption 100.0000		2,285,714	2,285,714	2,285,714	2,285,714				0		2,285,714			0	69,371	04/30/2020.	2FE
89675* AQ 0	TRITON CONTAINER INTERNATIONAL 6.120%	C	04/30/2018.	Redemption 100.0000		1,285,714	1,285,714	1,285,714	1,285,714				0		1,285,714			0	39,343	04/30/2020.	2
90014Q AA 5	TURKIYE GARANTI BANKASI AS 4.750% 10/1	D	04/10/2018.	Various		3,285,515	3,260,000	3,283,800	3,268,836		(1,300)		(1,300)		3,267,536		17,980	17,980	74,646	10/17/2019.	3FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		05/10/2018.	Various		8,247,662	7,507,651	7,598,923	7,542,284		(2,261)		(2,261)		7,540,023		(32,372)	(32,372)	927,406	05/10/2025.	2
90276U AS 0	UBS COMMERCIAL MORTGAGE TRUST 2.344% 1		06/01/2018.	Paydown		377,846	377,846	377,845	377,845		1		1		377,846			0	3,693	12/01/2050.	1FM
903436 AA 1	US AIRWAYS 2011-1 CLASS A PASS 7.125%		04/22/2018.	Redemption 100.0000		34,337	34,337	34,337	34,337				0		34,337			0	1,223	10/22/2023.	1FE
90345K AA 8	US AIRWAYS INC US AIRWAYS GROUP INC 6.25		04/22/2018.	Redemption 100.0000		154,943	154,943	165,643	164,305		(9,362)		(9,362)		154,943			0	4,842	10/22/2024.	1FE
90346W AB 9	US AIRWAYS 2013-1A PASS THROUG 5.375%		05/15/2018.	Redemption 100.0000		94,787	94,787	94,076	94,397		390		390		94,787			0	2,547	11/15/2021.	2FE
90366* AA 7	USGBF NOTE NIAID LLC 4.458% 04/15/29		06/15/2018.	Redemption 100.0000		313,972	313,972	313,972	313,972				0		313,972			0	5,835	04/15/2029.	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
908594 AB 0	UN TANK CAR CO 5.640% 06/01/19		06/01/2018.	Redemption 100.0000		1,218,182	1,218,182	1,218,182	1,218,182				0		1,218,182			0	34,353	06/01/2019.	1
909279 M# 5	UAL CORP 8.850% 05/07/07		05/30/2018.	ISSUING COMPANY			3,434,681	2		2			2		2		(2)	(2)		04/30/2027.	6*
90932E AA 1	UNITED AIRLINES INC210795 2.875% 04/07		04/07/2018.	Redemption 100.0000		528,620	528,620	528,620	528,620				0		528,620			0	7,599	04/07/2030.	1FE
90932P AB 4	UNITED AIRLINES INC210795 4.750% 10/11		04/11/2018.	Redemption 100.0000		316,744	316,744	319,572	318,823		(2,079)		(2,079)		316,744			0	7,523	10/11/2023.	2FE
90932R AA 2	UNITED AIRLINES INC210795 04/01		05/16/2018.	Tax Free Exchange		2,483,249	2,475,000	2,476,238	2,476,071		660		660		2,476,731		6,518	6,518	45,329	04/01/2024.	3FE
910858 AE 9	UNITED MERCHANTS 3.500% 07/01/09.		04/23/2018.	Redemption 0.0000			155,960	1		1	(1)		0					0		07/01/2009.	6*
913017 BV 0	UNITED TECHNOLOGIES CORPORATIO 3.1% 6/1/		06/20/2018.	RBS SECURITIES INC		4,923,750	5,000,000	5,370,018	5,286,447		(29,578)		(29,578)		5,256,869		(333,119)	(333,119)	86,111	06/01/2022.	1FE
91321* AK 7	UNIMIN CORP Unimin Corporation 5.480% 12		06/01/2018.	Call 104.0220		27,045,719	26,000,000	26,932,324	26,502,755		(104,574)		(104,574)		26,398,181		(398,181)	(398,181)	1,698,752	12/16/2019.	2
91336J AB 8	IESY HESSEN GMBH & CO KG/OLD 5.625% 04	B	06/05/2018.	Call 102.8130		2,099,519	2,042,075	2,289,887	2,101,400				0	188,487	2,042,075	(247,812)		(247,812)	134,069	04/15/2023.	3FE
914908 AX 6	UNIVISION COMMUNICATIONS INC 03		06/22/2018.	Redemption 100.0000		14,033	14,033	13,956	13,986		47		47		14,033			0	307	03/15/2024.	4FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 3.590%		06/01/2018.	Paydown		139,118	139,118	139,070			47		47		139,118			0	972	04/01/2048.	1FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%		06/01/2018.	Paydown		174,552	174,552	174,552	174,552				0		174,552			0	2,632	04/01/2046.	1FE
927804 FF 6	VIRGINIA ELECTRIC AND POWER CO 5.400%		04/30/2018.	Maturity		4,000,000	4,000,000	3,991,000	3,999,640		360		360		4,000,000			0	108,000	04/30/2018.	2FE
92857W AS 9	VODAFONE GROUP PLC 5.450% 06/10/19	D	06/15/2018.	Call 102.7240		9,573,877	9,320,000	9,538,107	9,358,794		(11,756)		(11,756)		9,347,039		(27,039)	(27,039)	514,902	06/10/2019.	2FE
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 4.200%		06/01/2018.	Paydown		21,917	21,917	22,034	22,067		(150)		(150)		21,917			0	312	06/01/2033.	1FM
92927K A# 9	WABCO HLDG 3.180% 06/25/27		04/30/2018.	Call 100.0000		7,200,000	7,200,000	7,200,000	7,200,000				0		7,200,000			0	75,684	06/25/2027.	2
92927K A@ 1	WABCO HLDG 3.080% 06/25/25		04/30/2018.	Call 100.0000		2,600,000	2,600,000	2,600,000	2,600,000				0		2,600,000			0	26,471	06/25/2025.	2
92977B A* 2	Home Depot Inc 6.000% 01/15/25		06/15/2018.	Redemption 100.0000		121,695	121,695	121,484	121,603		91		91		121,695			0	3,044	01/15/2025.	1
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 2.451%		06/25/2018.	Paydown		441,512	441,512	432,130	440,351		1,161		1,161		441,512			0	3,674	05/25/2035.	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 3.712%		06/01/2018.	Paydown		341,089	340,518	303,983	320,742		20,347		20,347		341,089			0	5,622	10/01/2035.	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 2.141%		06/25/2018.	Paydown		166,363	166,363	92,229	90,027		76,336		76,336		166,363			0	1,150	08/25/2036.	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1		06/15/2018.	Redemption 100.0000		10,319	10,319	10,319	10,319				0		10,319			0	229	02/15/2034.	2
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 2.634%		06/01/2018.	Paydown		850,579	926,451	764,067	774,810		75,768		75,768		850,579			0	9,338	07/01/2046.	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 2.381%		06/25/2018.	Paydown		199,783	199,783	120,978	124,533		75,251		75,251		199,783			0	1,731	05/25/2037.	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 2.341%		06/25/2018.	Paydown		379,015	379,015	231,581	235,453		143,562		143,562		379,015			0	3,218	05/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 4.759%		06/01/2018.	Paydown		302,002	302,002	135,254	128,207		173,795		173,795		302,002			0	3,441	10/01/2036.	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%		06/01/2018.	Paydown		172,892	228,909	187,909	183,074		(10,182)		(10,182)		172,892			0	4,794	06/01/2037.	1FM
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40		06/29/2018.	Redemption 100.0000		87,219	87,219	87,219	87,219				0		87,219			0	1,600	12/29/2040.	2
947075 AB 3	WEATHERFORD INTERNATIONAL LTD 6.500% 0		05/22/2018.	JEFFERIES & COMPANY INC		1,200,000	1,500,000	1,489,260	1,491,213		96		96		1,491,309		(291,309)	(291,309)	79,354	08/01/2036.	5FE
947075 AN 7	WEATHERFORD INTERNATIONAL LTD 9.875% 0		04/23/2018.	RBC DOMINION SECURITIES INC		1,880,000	2,000,000	1,987,295	1,987,796		573		573		1,988,369		(108,369)	(108,369)	137,153	02/15/2024.	5FE
94978# BV 8	Home Depot Inc 5.370% 01/15/20		06/15/2018.	Redemption 100.0000		217,276	217,276	217,774	217,345		(69)		(69)		217,276			0	4,864	01/15/2020.	1
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27		06/10/2018.	Redemption 100.0000		76,796	76,796	74,245	75,476		1,320		1,320		76,796			0	1,796	08/10/2027.	2
94980G BF 7	WFHN_04-2 3.091% 10/25/34		06/25/2018.	Paydown		143,187	143,187	138,533	140,614		2,574		2,574		143,187			0	1,730	10/25/2034.	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35		06/01/2018.	Paydown		2,779,069	2,779,069	2,497,689	2,713,179		65,890		65,890		2,779,069			0	60,808	12/01/2035.	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22		06/01/2018.	Paydown		78,209	78,209	77,268	77,326		883		883		78,209			0	1,547	10/01/2022.	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36		06/01/2018.	Paydown		215,425	226,231	204,279	222,706		(7,281)		(7,281)		215,425			0	5,041	03/01/2036.	3FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36		06/01/2018.	Paydown		43,044	48,219	44,525	47,756		(4,712)		(4,712)		43,044			0	1,135	10/01/2036.	3FM
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37		06/01/2018.	Paydown		143,392	157,094	133,429	134,641		8,752		8,752		143,392			0	3,767	04/01/2037.	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011		06/01/2018.	Paydown		560,603	560,603	584,757	589,380		(28,777)		(28,777)		560,603			0	11,332	09/01/2047.	1FE
94989A AW 5	WELLS FARGO COMMERCIAL MORTGAG 3.808%		06/20/2018.	BANK OF AMERICA N.A.		8,969,063	9,000,000	9,269,514	9,172,170		(11,430)		(11,430)		9,160,740		(191,678)	(191,678)	190,400	12/01/2047.	1FM
94989A AZ 8	WELLS FARGO COMMERCIAL MORTGAG 3.959%		06/20/2018.	WELLS FARGO & CO.		3,891,648	3,926,000	4,047,607	4,005,961		(5,248)		(5,248)		4,000,712		(109,065)	(109,065)	86,350	12/01/2047.	1FM
94989J AZ 9	WELLS FARGO COMMERCIAL MORTGAG 3.540%		06/20/2018.	Various		5,965,781	6,000,000	6,032,344			(1,835)		(1,835)		6,030,509		(64,728)	(64,728)	82,600	05/01/2048.	1FM
94989V AF 6	WELLS FARGO COMMERCIAL MORTGAG 3.972%		06/20/2018.	WELLS FARGO & CO.		21,142,185	21,037,000	21,666,637	21,452,480		(39,942)		(39,942)		21,412,538		(270,353)	(270,353)	464,216	09/01/2057.	1FM
95001A AZ 9	WELLS FARGO COMMERCIAL MORTGAG 2.279%		06/01/2018.	Paydown		534,078	534,078	534,068	534,058		20		20		534,078			0	5,074	11/01/2050.	1FM
95001G AA 1	WELLS FARGO COMMERCIAL MORTGAG 2.338%		06/01/2018.	Paydown		68,289	68,289	68,287	68,287		1		1		68,289			0	666	12/01/2050.	1FM
95081Q B* 4	WESCO INTERNATIONAL INC 12/12/1		05/31/2018.	Redemption 100.0000		1,144,492	1,144,492	1,148,813	1,155,774		(11,282)		(11,282)		1,144,492			0	22,941	12/12/2019.	3FE
95810D AA 9	WESTERN DIGITAL CORP 04/29/23		05/15/2018.	Tax Free Exchange		5,967,064	5,941,598	5,965,733	5,966,331		(46,143)		(46,143)		5,920,188		46,876	46,876	83,308	04/29/2023.	3FE
960413 AR 3	WESTLAKE CHEMICAL CORP 4.875% 05/15/23		05/15/2018.	Call 102.4380		2,560,950	2,500,000	2,479,257	2,481,398		1,095		1,095		2,482,494		17,506	17,506	121,888	05/15/2023.	2FE
96169E AC 8	WESTWAY GROUP LLC 02/27/20		05/31/2018.	RBC DOMINION SECURITIES INC		2,194,500	2,200,000	2,035,375	2,097,708		27,734		27,734		2,125,443		69,057	69,057	28,564	02/27/2020.	4FE
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24		06/30/2018.	Redemption 100.0000		31,111	31,111	31,111	31,111				0		31,111			0	670	12/18/2024.	1FE
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%		06/15/2018.	Redemption 100.0000		15,531	15,531	16,304	16,136		(605)		(605)		15,531			0	374	10/15/2032.	2
973147 AD 3	WIND TRE SPA 5.000% 01/20/26	C	06/04/2018.	GOLDMAN SACHS & COMPANY		1,230,000	1,500,000	1,500,000	1,500,000				0		1,500,000		(270,000)	(270,000)	44,375	01/20/2026.	3FE
980888 B* 1	WOOLWORTHS LIMITED 5.410% 04/26/20	D	05/29/2018.	Call 104.4785		104,479	100,000	94,533	98,718		212		212		98,930		1,070	1,070	7,679	04/26/2020.	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
98385X AP 1	XTO ENERGY INC 5.500% 06/15/18	..	06/15/2018.	Maturity		3,000,000	3,000,000	2,986,170	2,999,207		793		793		3,000,000			0	82,500	06/15/2018.	1FE
98411K AA 0	CONDUENT FIN / XEROX BUS Term B	..	06/28/2018.	Redemption 100.0000		3,950,000	3,950,000	3,961,111	3,962,420		(12,420)		(12,420)		3,950,000			0	79,177	12/07/2023.	3FE
999999 99 9	SUMMARY ADJUSTMENT	..	06/30/2018.	VARIOUS		1,029,160							0		30,187		998,973	998,973		07/01/2019.	2Z
B7894* AB 8	SCR-SIBELCO NV SCR-Sibelco Nv 5.480% 12/	D	06/01/2018.	Call 104.0220		22,884,839	22,000,000	23,243,098	22,670,340		(139,432)		(139,432)		22,530,908		(530,908)	(530,908)	1,437,406	12/16/2019.	2
C0102M AH 8	AIR CANADA 10/06/23	A	06/29/2018.	Redemption 100.0000		15,000	15,000	15,056			(56)		(56)		15,000			0	201	10/06/2023.	2FE
C2918P AA 6	DHX MEDIA LTD TL L+375 12/29/23	A	06/29/2018.	Redemption 100.0000		2,500	2,500	2,488	2,491		9		9		2,500			0	70	12/29/2023.	4FE
C3301D AA 6	APLP HOLDINGS LP TL L+350	..	06/30/2018.	Various									0					0		04/13/2023.	3FE
C3301D AA 6	APLP HOLDINGS LP TL L+350 04/13	..	04/19/2018.	Various		10,877,207	10,782,857	10,863,729	10,865,084		(13,515)		(13,515)		10,851,569		25,638	25,638	171,190	04/13/2023.	3FE
C3602D AP 9	GARDA WORLD SECURITY CORP	A	06/30/2018.	Various									0					0		05/03/2024.	4FE
C3933J AF 8	GIVE AND GO PREPARED FOODS COR TL L+425	..	06/29/2018.	Redemption 100.0000		2,550	2,550	2,560			(10)		(10)		2,550			0	50	07/29/2023.	4FE
C4111# AG 6	GRAYMONT WESTERN CANADA INC SE 4.7% 6/21	..	06/21/2018.	Redemption 100.0000		242,857	242,857	242,857	242,857				0		242,857			0	5,707	06/21/2027.	2
C7052B AD 6	GFL ENVIRONMENTAL INC	A	06/30/2018.	Various									0					0		09/29/2023.	3FE
C7052B AD 6	09/29/23	A	05/31/2018.	Various		6,895,000	6,895,000	6,860,525	6,902,106		(7,106)		(7,106)		6,895,000			0	134,634	09/29/2023.	3FE
C9413P AA 1	VALEANT PHARMACEUTICALS INTERN.	A	06/30/2018.	Various		4,454,046	4,447,100	4,474,894	4,474,323		2,823		2,823		4,477,146		(23,100)	(23,100)	105,960	04/01/2022.	3FE
C9579B AA 2	VERESEN MIDSTREAM LP	A	06/30/2018.	Various									0					0		03/21/2022.	3FE
C9579B AA 2	VERESEN MIDSTREAM LP 03/21/22	A	04/30/2018.	Various		4,378,830	4,378,830	4,406,197	4,406,354		(27,524)		(27,524)		4,378,830			0	72,932	03/21/2022.	3FE
D8545J AE 9	UNITYMEDIA FINANCE LLC TL L+225	..	06/30/2018.	Various									0					0		09/30/2025.	3FE
F85783 AG 7	SPCM SA 2.875% 06/15/23	B	06/14/2018.	NATIXIS - LONDON		2,114,784	2,089,708	1,845,715	2,056,134		5,187		5,187	(188,782)	2,021,495	148,955	93,289	242,244	29,642	06/15/2023.	3FE
G0086C AC 7	ADIENT GLOBAL HOLDINGS LTD 3.500% 08/1	B	05/22/2018.	BANK OF AMERICA SEC. LTD - LON		2,576,003	2,608,611	2,461,985	2,665,776				0	(203,791)	2,608,611	146,626	(32,608)	114,018	73,591	08/15/2024.	3FE
G1418# AJ 2	Caribbean Utils 5.650% 06/01/22	D	06/01/2018.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,250	06/01/2022.	1
G1846@ AD 9	CAPITA HOLDINGS LTD 6.510% 09/13/18	D	06/20/2018.	Call 100.9350		13,121,544	13,000,000	13,000,000	13,000,000				0		13,000,000			0	772,725	09/13/2018.	2
G1846@ AG 2	CAPITA HOLDINGS LTD 4.800% 06/30/20	D	06/20/2018.	Call 103.4169		678,841	656,412	656,412	656,412				0		656,412			0	37,307	06/30/2020.	2
G1846@ AP 2	CAPITA HOLDINGS LTD 4.750% 07/26/21	D	06/20/2018.	Call 104.6332		2,335,205	2,231,802	2,231,802	2,231,802				0		2,231,802			0	198,813	07/26/2021.	2
G2003* AA 4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15	D	05/15/2018.	Redemption 100.0000		56,550	56,550	56,550	56,550				0		56,550			0	1,515	11/15/2036.	2FE
G4989@ AA 6	JACINTA SOLAR FARM FINANCE LTD 5.563%	D	05/15/2018.	Redemption 100.0000		67,160	67,160	67,160					0		67,160			0	1,100	05/15/2042.	2FE
G8408# AA 8	ST JAMESS ONCOLOGY FINANCING P 2.804%	..	04/02/2018.	Redemption 100.0000		106,241	106,241	94,534	95,875				0	(1,341)	106,241	11,707		11,707	1,486	03/31/2037.	1FE
G8967# AH 6	TRITON CONTAINER INTERNATIONAL 4.440%	C	06/30/2018.	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143				0		1,857,143			0	41,229	06/30/2021.	2FE
G9284# AZ 0	VITOL FINANCE LTD 3.23% 06/27/2018 3.2	C	06/27/2018.	Maturity		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	113,050	06/27/2018.	2
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4.	C	06/30/2018.	Redemption 100.0000		41,341	41,341	41,341	41,341				0		41,341			0	850	08/01/2030.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN...	D	06/29/2018.	Various		12,048	12,048	12,040	12,049				0		12,048			0	292	09/24/2024.	3FE
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	D	06/15/2018.	Redemption 100.0000		45,000	45,000	45,000	45,000				0		45,000			0	1,238	09/15/2027.	3FE
L9632# AA 8	VENATOR MATERIALS PLC TL L+300	C	06/29/2018.	Redemption 100.0000		3,750	3,750	3,741	3,741		9		9		3,750			0	117	08/08/2024.	3FE
N0805E AA 9	AVAST SOFTWARE BV	D	06/30/2018.	Various									0					0		09/30/2023.	3FE
N0805E AA 9	AVAST SOFTWARE BV 09/30/23	D	05/16/2018.	Various		7,071,354	7,040,567	7,059,632	7,061,768		(9,382)		(9,382)		7,052,386		18,968	18,968	123,202	09/30/2023.	3FE
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD TL L+200	..	04/11/2018.	Various		978,722	977,500	976,278	978,057		3,904		3,904		981,961		(3,239)	(3,239)	10,544	06/30/2024.	3FE
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	D	06/30/2018.	Redemption 100.0000		285,000	285,000	285,000	285,000				0		285,000			0	9,975	11/30/2033.	3FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	D	06/30/2018.	Redemption 100.0000		63,750	63,750	63,750	63,750				0		63,750			0	2,021	03/30/2035.	3FE
P7077@ AK 0	Nassau Air Dev 6.440% 06/30/35	D	06/30/2018.	Redemption 100.0000		47,500	47,500	47,500	47,500				0		47,500			0	1,530	06/30/2035.	3FE
X0837* AB 9	CTL Logistics	B	06/30/2018.	Various									0					0		06/30/2021.	6*
X0837* AB 9	CTL Logistics 06/30/21	B	04/16/2018.	Various		4,961,605	4,796,540	4,961,605	4,540,886		(784,117)		(784,117)	1,204,835	4,961,605			0		06/30/2021.	6*
3899999.	Total - Bonds - Industrial and Miscellaneous					1,144,434,615	1,140,981,001	1,127,035,478	1,025,875,912	667,783	12,347,284	0	13,015,067	1,025,100	1,137,172,737	5,173	(112,586)	(107,413)	32,592,253	XXX	XXX
Bonds - SVO Identified Funds																					
464288 51 3	ISHARES IBOXX $ HIGH YIELD COR	..	05/17/2018.	ISSUING COMPANY		270,081		269,783	116,230	(2,275)			(2,275)		269,783		298	298	3,193		4
8199999.	Total - Bonds - SVO Identified Funds					270,081	0	269,783	116,230	(2,275)	0	0	(2,275)	0	269,783	0	298	298	3,193	XXX	XXX
8399997.	Total - Bonds - Part 4					2,812,245,956	2,858,753,191	2,815,465,547	2,318,657,290	665,508	11,747,848	0	12,413,356	838,194	2,842,719,294	279,078	(38,040,050)	(37,760,972)	54,475,972	XXX	XXX
8399999.	Total - Bonds					2,812,245,956	2,858,753,191	2,815,465,547	2,318,657,290	665,508	11,747,848	0	12,413,356	838,194	2,842,719,294	279,078	(38,040,050)	(37,760,972)	54,475,972	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
000000 00 0	VENINFOTEL LLC	D	06/29/2018.	Redemption 1.0000	26,843.660	26,844					26,844		26,844		26,844			0		XXX	P1V
151327 20 2	CENTAUR FUNDING CORPORATION	D	04/11/2000.	Amortization Only		144,251							0		144,251			0		XXX	RP2UFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					171,095	XXX	0	0	0	26,844	0	26,844	0	171,095	0	0	0	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					171,095	XXX	0	0	0	26,844	0	26,844	0	171,095	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks					171,095	XXX	0	0	0	26,844	0	26,844	0	171,095	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
18914U 10 0	CLOUDERA INC	..	05/14/2018.	MERRILL LYNCH PIERCE FENNER &	4,214.000	66,702	XXX	57,774					0		57,774		8,928	8,928		XXX	L
527288 10 4	LEUCADIA NTL CORP	..	05/24/2018.	Tax Free Exchange	3,153.000	1	XXX	1	83,523	(83,522)			(83,522)		1			0	315	XXX	L
69354V 10 8	PPDAI GROUP INC	D	06/25/2018.	MERRILL LYNCH PIERCE FENNER &	108,917.000	665,041	XXX	837,572					0		837,572		(172,531)	(172,531)		XXX	L
79466L 30 2	SALESFORCE COM	..	05/22/2018.	MERRILL LYNCH PIERCE FENNER &	2,786.000	352,816	XXX	358,698					0		358,698		(5,882)	(5,882)		XXX	L
92553H 60 5	VIASYSTEMS GROUP INC	..	04/23/2018.	US PHASE 1 GENERAL	37,616.000		XXX	54	31,673	(31,618)			(31,618)		54		(54)	(54)		XXX	V
999999 99 9	SUMMARY ADJUSTMENT	..	06/30/2018.	VARIOUS		(3)	XXX						0	(457)			(3)	(3)		XXX	V
G9380* 10 4	BRITISH VITA PLC MZ	..	05/10/2018.	ISSUING COMPANY	1,251.000	423,546	XXX	2		1			1		1		423,545	423,545		XXX	U
G9380* 11 2	BRITISH VITA PLC MZ	..	05/10/2018.	ISSUING COMPANY	8,696.000	2,944,168	XXX	1,455,047	2,591,287	(1,272,782)			(1,272,782)	136,542	1,304,395	(150,652)	1,639,773	1,489,121		XXX	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					4,452,271	XXX	2,709,148	2,706,483	(1,387,921)	0	0	(1,387,921)	136,085	2,558,495	(150,652)	1,893,776	1,743,124	315	XXX	XXX
Common Stocks - Mutual Funds																					
413838 10 3	OAKMARK FUND OAKMARK FUND-CLASS I	..	01/12/2018.	Tax Free Exchange	64,866.204	2,463,042	XXX	2,463,042	5,500,005	(3,036,964)			(3,036,964)		2,463,042			0		XXX	U
413838 20 2	OAKMARK INTERNATIONAL FUND	..	01/12/2018.	Tax Free Exchange	33,473.464	511,256	XXX	511,256	953,324	(442,069)			(442,069)		511,256			0		XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
413838 72 3	OAKMARK INTERNATIONAL FUND		03/27/2018.	ISSUING COMPANY	7,739.160	216,000	XXX	101,219					0		101,219		114,781	114,781		XXX	L
413838 78 0	OAKMARK FUND		03/27/2018.	ISSUING COMPANY	17,451.260	1,468,000	XXX	434,536					0		434,536		1,033,464	1,033,464		XXX	L
45826J 10 5	INTELLIA THERAPEUTICS INC		06/26/2018.	MERRILL LYNCH PIERCE FENNER &	12,540.000	331,067	XXX	340,081					0		340,081		(9,015)	(9,015)		XXX	L
464287 46 5	ISHARES MSCI EAFE INDEX FUND		05/17/2018.	ISSUING COMPANY	1,510.000	107,645	XXX	69,536	106,168	(36,633)			(36,633)		69,536		38,110	38,110		XXX	L
9299999.	Total - Common Stocks - Mutual Funds					5,097,010	XXX	3,919,670	6,559,497	(3,515,666)	0	0	(3,515,666)	0	3,919,670	0	1,177,340	1,177,340	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					9,549,281	XXX	6,628,818	9,265,980	(4,903,587)	0	0	(4,903,587)	136,085	6,478,165	(150,652)	3,071,116	2,920,464	315	XXX	XXX
9799999.	Total - Common Stocks					9,549,281	XXX	6,628,818	9,265,980	(4,903,587)	0	0	(4,903,587)	136,085	6,478,165	(150,652)	3,071,116	2,920,464	315	XXX	XXX
9899999.	Total - Preferred and Common Stocks					9,720,376	XXX	6,628,818	9,265,980	(4,903,587)	26,844	0	(4,876,743)	136,085	6,649,260	(150,652)	3,071,116	2,920,464	315	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,821,966,332	XXX	2,822,094,365	2,327,923,270	(4,238,079)	11,774,692	0	7,536,613	974,279	2,849,368,554	128,426	(34,968,934)	(34,840,508)	54,476,287	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	12,188,257		12,188,257	(1,770,910)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	4,874,405		4,874,405	(864,589)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	7,252,270		7,252,270	(1,531,360)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	8,016,242		8,016,242	1,948,304	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118817	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	11,466,000	-	-	55,434,193		55,434,193	2,012,518	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-120091	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	12,005,000	-	-	53,384,941		53,384,941	1,965,622	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-127023	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2011	03/16/2021	79,315	99,999,999	1,260.8000	26,700,000	-	-	113,707,668		113,707,668	3,858,552	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-176028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/14/2012	09/16/2022	51,030	75,001,343	1,469.7500	-	-	-	47,045,902		47,045,902	2,982,772	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189602	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,313	1,508.4600	8,562,643	-	-	32,453,594		32,453,594	1,407,320	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189603	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,934	1,508.4600	15,901,911	-	-	60,270,430		60,270,430	2,613,572	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190437	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1,520.2700	5,227,383	-	-	20,209,752		20,209,752	879,721	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,299,998	-	-	32,469,245		32,469,245	1,399,348	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	16,740,000	-	-	33,128,803		33,128,803	1,391,245	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	23,572,295		23,572,295	1,707,176	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	4,650,000	-	-	11,621,954		11,621,954	571,191	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	8,280,043		8,280,043	682,120	-	-		-		0001
Swaption - 7 year; Underlying Swap Terms - 7/09/2018 - 7/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-134289	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/05/2011	07/05/2018	-	250,000,000	0.0504	-	-	-	24,690,041		24,690,041	(11,526,062)	-	-		-		0002
Swaption - 7 year; Underlying Swap Terms - 7/25/2018 - 7/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-135840	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2011	07/23/2018	-	300,000,000	0.0321	-	-	-	13,098,606		13,098,606	(13,091,069)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/09/2018 - 8/09/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371349	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2017	08/07/2018	-	475,000,000	0.0206	9,167,500	-	-	1,757		1,757	(3,235,532)	-	-		-		0003
Swaption - 2 year; Underlying Swap Terms - 8/09/2019 - 8/09/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371353	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2017	08/07/2019	-	205,000,000	0.0209	8,384,500	-	-	1,624,641		1,624,641	(3,526,232)	-	-		-		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 5 year; Underlying Swap Terms - 8/10/2022 - 8/10/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371438	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2017	08/08/2022	-	445,000,000	0.0219	35,555,500	-	-	19,520,885		19,520,885	(10,680,832)	-	-		-		0003
Swaption - 3 year; Underlying Swap Terms - 8/12/2020 - 8/12/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371656	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2017	08/10/2020	-	400,000,000	0.0210	23,580,000	-	-	7,765,363		7,765,363	(8,463,392)	-	-		-		0003
Swaption - 4 year; Underlying Swap Terms - 8/12/2021 - 8/12/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371751	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2017	08/10/2021	-	200,000,000	0.0212	14,400,000	-	-	6,306,190		6,306,190	(4,459,170)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/17/2018 - 8/17/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372121	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2017	08/15/2018	-	150,000,000	0.0205	-	-	-	(3,072,149)		(3,072,149)	(1,076,339)	-	-		-		0003
Swaption - 4 year; Underlying Swap Terms - 8/18/2021 - 8/18/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372124	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2017	08/16/2021	-	150,000,000	0.0214	-	-	-	(5,653,610)		(5,653,610)	(3,314,384)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/20/2018 - 8/20/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372246	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/16/2017	08/16/2018	-	250,000,000	0.0205	-	-	-	(5,006,937)		(5,006,937)	(1,785,000)	-	-		-		0003
Swaption - 2 year; Underlying Swap Terms - 8/20/2019 - 8/20/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372269	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/16/2017	08/16/2019	-	150,000,000	0.0209	-	-	-	(5,014,833)		(5,014,833)	(2,590,915)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/14/2018 - 8/14/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372593	Asset Portfolio	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2017	08/10/2018	-	300,000,000	0.0197	-	-	-	(5,938,003)		(5,938,003)	(1,529,366)	-	-		-		0003
Swaption - 3 year; Underlying Swap Terms - 8/26/2020 - 8/26/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372697	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/22/2017	08/24/2020	-	200,000,000	0.0205	-	-	-	(8,071,941)		(8,071,941)	(3,924,519)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/16/2018 - 8/16/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372700	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/22/2017	08/14/2018	-	225,000,000	0.0198	-	-	-	(4,441,244)		(4,441,244)	(1,216,214)	-	-		-		0003
Swaption - 5 year; Underlying Swap Terms - 8/25/2022 - 8/25/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372813	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2022	-	155,000,000	0.0205	-	-	-	(6,558,919)		(6,558,919)	(3,043,798)	-	-		-		0003
Swaption - 4 year; Underlying Swap Terms - 8/25/2021 - 8/25/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372814	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2021	-	250,000,000	0.0204	-	-	-	(10,677,889)		(10,677,889)	(4,905,181)	-	-		-		0003
Swaption - 2 year; Underlying Swap Terms - 8/29/2019 - 8/29/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372943	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	08/24/2017	08/27/2019	-	245,000,000	0.0199	-	-	-	(8,865,405)		(8,865,405)	(3,558,717)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 9/04/2018 - 9/04/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-373774	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2017	08/31/2018	-	1,000,000,000	0.0154	-	-	-	(6,971,027)		(6,971,027)	(737,951)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/06/2018 - 9/06/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-373855	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2017	09/04/2018	-	500,000,000	0.0158	-	-	-	(3,434,860)		(3,434,860)	(438,240)	-	-		-		0002

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 1 year; Underlying Swap Terms - 9/07/2018 - 9/07/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374022	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/05/2017	09/05/2018	-	500,000,000	0.0153	-	-	-	(3,472,054)		(3,472,054)	(372,810)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/10/2018 - 9/10/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374215	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/06/2017	09/06/2018	-	250,000,000	0.0154	-	-	-	(1,754,268)		(1,754,268)	(193,773)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/10/2018 - 9/10/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374224	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	09/06/2017	09/06/2018	-	250,000,000	0.0154	-	-	-	(1,766,712)		(1,766,712)	(193,874)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/11/2018 - 9/11/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374296	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/07/2017	09/07/2018	-	250,000,000	0.0152	-	-	-	(1,754,149)		(1,754,149)	(178,975)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/11/2018 - 9/11/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374365	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/07/2017	09/07/2018	-	250,000,000	0.0149	-	-	-	(1,785,324)		(1,785,324)	(156,356)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/19/2018 - 10/19/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379082	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	10/17/2017	10/17/2018	-	500,000,000	0.0175	-	-	-	(2,669,623)		(2,669,623)	(1,015,751)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/19/2018 - 10/19/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379104	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/17/2017	10/17/2018	-	500,000,000	0.0175	-	-	-	(2,669,623)		(2,669,623)	(1,015,751)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379504	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/20/2017	10/22/2018	-	250,000,000	0.0175	-	-	-	(1,163,377)		(1,163,377)	(464,789)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379517	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/20/2017	10/22/2018	-	250,000,000	0.0175	-	-	-	(1,181,986)		(1,181,986)	(464,926)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379518	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/20/2017	10/22/2018	-	500,000,000	0.0175	-	-	-	(2,363,971)		(2,363,971)	(929,853)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/25/2018 - 10/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379634	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/23/2017	10/23/2018	-	250,000,000	0.0175	-	-	-	(1,242,477)		(1,242,477)	(520,805)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/25/2018 - 10/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379635	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/23/2017	10/23/2018	-	400,000,000	0.0175	-	-	-	(1,958,191)		(1,958,191)	(833,070)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 3/28/2019 - 3/28/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-397472	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/26/2018	03/26/2019	-	1,250,000,000	0.0251	-	17,708,054	-	10,438,133		10,438,133	(7,269,921)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 3/28/2019 - 3/28/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-397474	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/26/2018	03/26/2019	-	1,250,000,000	0.0251	-	18,056,116	-	10,438,133		10,438,133	(7,617,983)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2019 - 5/22/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-402813	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/18/2018	05/20/2019	-	1,000,000,000	0.0257	-	8,475,000	-	12,862,533		12,862,533	4,387,533	-	-		-		0002

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Swaption - 1 year; Underlying Swap Terms - 5/22/2019 - 5/22/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-402815	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	05/18/2018	05/20/2019	-	1,000,000,000	0.0257	-	8,350,000	-	12,862,533		12,862,533	4,512,533	-	-		-		0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										209,640,435	52,589,170	0	546,030,238	XX	546,030,238	(76,178,882)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	17,896,503	-	-	1,063,832		1,063,832	(973,955)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2009	12/20/2019	34,083	149,429,211	2,934.0000	35,928,000	-	-	2,018,543		2,018,543	(1,937,245)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0006	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	01/27/2020	35,619	141,561,335	2,807.5000	25,501,510	3,126,216	-	(674,606)		(674,606)	(1,786,079)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0039	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	12,465,430	1,528,846	-	336,066		336,066	(974,788)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0067	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	23,128,419	3,123,881	-	(545,452)		(545,452)	(990,644)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2013-EOPT-203455	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000	-	-	-	(41,620,152)		(41,620,152)	(2,641,400)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2014-EOPT-257306	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000	-	-	-	(21,024,031)		(21,024,031)	(3,471,133)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000	-	-	-	(5,977,071)		(5,977,071)	(497,121)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316502	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/12/2016	12/17/2021	40,000	110,164,892	2,421.1000	-	-	-	(14,430,778)		(14,430,778)	(1,634,726)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319582	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/13/2016	05/13/2021	21,999	73,440,248	2,954.6300	-	-	-	(11,565,555)		(11,565,555)	(1,102,473)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319840	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/17/2016	05/17/2021	10,215	34,009,649	2,937.0000	-	-	-	(5,373,393)		(5,373,393)	(510,987)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303388-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2018	203,566	29,421,361	144.5300	1,779,752	-	-	-		-	(12,407)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303391-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	03/29/2019	152,421	21,099,706	138.4300	1,000,000	-	-	5,678		5,678	(23,222)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303418-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683	-	-	-		-	(16,493)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303419-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796	-	-	4,807		4,807	(40,721)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303420-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458	-	-	37,617		37,617	(52,302)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303421-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961	-	-	41,694		41,694	(74,881)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0091	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	35,136,000	-	-	(1,940,654)		(1,940,654)	(964,604)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0098	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812	-	-	910,206		910,206	(448,089)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0099	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	16,394,680	-	-	(2,638,816)		(2,638,816)	(467,070)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-0086	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	37,664,640	-	-	(10,308,843)		(10,308,843)	(1,431,486)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-117421	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	28,674,783	-	-	(5,065,476)		(5,065,476)	(1,482,025)	-	-		-		0001
Equity Option - FTSE-UKX ; 2011-EHYB-134815	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853	-	-	6,670,984		6,670,984	(2,471,170)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-327268	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2018	30,506	50,000,000	1,639.0000	-	-	-	(6,129,294)		(6,129,294)	(421,159)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-330758	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2018	29,206	50,000,000	1,712.0000	-	-	-	(5,652,172)		(5,652,172)	(568,157)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-336880	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	29,833	50,000,000	1,676.0000	-	-	-	(5,777,978)		(5,777,978)	(513,296)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-339589	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/06/2020	30,321	50,000,000	1,649.0000	-	-	-	(5,995,991)		(5,995,991)	(478,425)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-341316	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2019	61,501	100,000,000	1,626.0000	-	-	-	(11,405,918)		(11,405,918)	(782,524)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-347104	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/18/2019	58,258	100,000,000	1,716.5000	-	-	-	(9,178,516)		(9,178,516)	(777,539)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	225,000,000	1,678.4600	12,874,999	-	-	2,325,596		2,325,596	(1,627,386)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	134,052	212,500,067	1,585.2100	8,437,500	-	-	378,727		378,727	(1,490,173)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	132,036	200,000,052	1,514.7400	6,000,000	-	-	228,119		228,119	(1,055,435)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	200,000,052	1,514.7400	7,250,000	-	-	915,145		915,145	(927,723)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-397487	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2018	06/21/2019	176,283	349,999,995	1,985.4400	-	25,585,006	-	21,657,838		21,657,838	(3,927,168)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2009-EOPT-0100	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	443,000	49,809,495	10,338.0000	13,341,942	-	-	99,411		99,411	(150,934)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2010-EOPT-0054	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	10,133,180	1,304,893	-	(2,362,188)		(2,362,188)	(303,373)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2012-EOPT-181071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000	-	-	-	(15,499,884)		(15,499,884)	(612,017)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268347	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	(12,390,579)		(12,390,579)	(919,726)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	(5,924,094)		(5,924,094)	(455,865)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	(9,965,372)		(9,965,372)	(847,410)	-	-		-		0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-192830	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,196	930.0700	30,824,622	-	-	4,972,734		4,972,734	(1,670,215)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-204579	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/03/2013	07/06/2020	126,074	124,999,850	991.4800	32,593,722	-	-	2,407,290		2,407,290	(1,744,053)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-219643	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,562	1,108.2200	-	-	-	(11,158,085)		(11,158,085)	(945,229)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-226279	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/10/2014	02/10/2021	44,788	50,000,427	1,116.3800	-	-	-	(10,706,486)		(10,706,486)	(977,569)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230106	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000	-	-	-	(4,954,295)		(4,954,295)	(576,455)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230138	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100	-	-	-	(3,309,381)		(3,309,381)	(384,442)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277858	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1,272.5000	10,415,003	-	-	1,759,906		1,759,906	(1,308,715)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277901	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1,278.0000	6,248,779	-	-	1,071,732		1,071,732	(792,842)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287621	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/16/2015	07/16/2020	117,776	149,999,514	1,273.6000	-	-	-	(24,718,283)		(24,718,283)	(4,066,585)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287624	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000	-	-	-	(8,229,832)		(8,229,832)	(1,359,681)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288462	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,770	49,999,997	1,226.4000	-	-	-	(8,682,813)		(8,682,813)	(1,252,054)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288483	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,682	50,000,212	1,229.0500	-	-	-	(8,670,349)		(8,670,349)	(1,257,991)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288625	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/31/2015	07/31/2020	40,185	50,000,186	1,244.2500	-	-	-	(8,554,179)		(8,554,179)	(1,290,444)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-290993	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/01/2015	09/01/2020	131,996	150,000,254	1,136.4000	-	-	-	(28,122,676)		(28,122,676)	(3,112,334)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-295775	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000	-	-	-	(4,335,790)		(4,335,790)	(455,007)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-299267	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,000	1,170.1200	18,687,998	-	-	5,623,484		5,623,484	(1,817,060)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-305120	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500	-	-	-	(8,416,150)		(8,416,150)	(428,597)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	(3,232,824)		(3,232,824)	(214,412)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316189	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700	-	-	-	(12,771,730)		(12,771,730)	(994,155)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316664	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/13/2016	04/13/2023	88,841	99,999,430	1,125.6000	-	-	-	(18,445,351)		(18,445,351)	(1,712,738)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-320559	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9600	7,915,000	-	-	474,767		474,767	(681,398)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-324104	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/20/2016	06/20/2019	134,580	157,000,002	1,166.5900	-	-	-	(24,169,387)		(24,169,387)	(2,789,217)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-336902	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	24,486	30,000,000	1,225.2000	-	-	-	(4,436,582)		(4,436,582)	(717,494)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355228	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/20/2017	03/21/2022	72,012	100,000,000	1,388.6500	-	-	-	(9,164,552)		(9,164,552)	(2,806,191)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355229	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/20/2017	03/20/2020	72,012	100,000,000	1,388.6500	-	-	-	(9,242,501)		(9,242,501)	(3,125,205)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356823	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	36,258	49,999,782	1,379.0000	-	-	-	(4,605,672)		(4,605,672)	(1,544,857)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356864	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/30/2017	03/30/2022	108,660	150,000,000	1,380.4500	-	-	-	(13,932,468)		(13,932,468)	(4,158,112)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356868	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/30/2017	03/30/2020	108,660	150,000,000	1,380.4500	-	-	-	(13,663,305)		(13,663,305)	(4,645,323)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357019	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/31/2017	03/31/2020	71,984	100,000,006	1,389.2000	-	-	-	(8,801,347)		(8,801,347)	(3,138,828)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357027	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	36,028	49,999,658	1,387.8000	-	-	-	(4,461,189)		(4,461,189)	(1,566,135)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357240	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/03/2017	04/03/2020	36,009	50,000,000	1,388.5500	-	-	-	(4,490,298)		(4,490,298)	(1,569,322)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357246	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/03/2017	04/01/2022	36,009	50,000,000	1,388.5500	-	-	-	(4,535,322)		(4,535,322)	(1,398,365)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357709	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/06/2017	04/06/2020	36,023	49,999,924	1,388.0000	-	-	-	(4,500,190)		(4,500,190)	(1,569,582)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	225,000,000	1,225.8000	13,075,000	-	-	438,706		438,706	(3,047,578)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	225,000,000	1,225.8000	15,025,000	-	-	1,408,925		1,408,925	(3,480,019)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	212,500,000	1,157.7000	9,875,000	-	-	289,079		289,079	(2,195,805)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	212,500,000	1,157.7000	11,625,000	-	-	948,208		948,208	(2,575,763)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	05/18/2017	09/21/2018	183,571	212,500,092	1,157.5900	10,125,000	-	-	288,911		288,911	(2,194,829)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	12/21/2018	183,571	212,500,092	1,157.5900	11,825,000	-	-	947,679		947,679	(2,574,717)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2017	12/21/2018	182,874	225,015,731	1,230.4400	15,065,177	-	-	1,441,303		1,441,303	(3,536,153)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	363,245	400,000,001	1,101.1800	14,899,999	-	-	421,079		421,079	(3,255,889)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	363,245	400,000,001	1,101.1800	18,040,001	-	-	1,443,180		1,443,180	(3,799,801)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-397479	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/26/2018	06/21/2019	493,272	750,000,000	1,520.4600	-	60,930,000	-	32,534,567		32,534,567	(28,395,433)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573	-	-	985,074		985,074	95,196	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-2	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	124,564	120,000,000	963.3600	8,205,000	-	-	320,997		320,997	92,786	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-3	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	41,521	40,000,002	963.3600	2,735,000	-	-	106,999		106,999	30,929	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2006-EOPT-4	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2006	01/27/2020	40,000	46,252,800	1,156.3200	5,447,552	-	-	230,563		230,563	10,353	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0052	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009	-	-	73,756		73,756	3,657	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/16/2009	10/16/2019	45,884	50,000,000	1,089.7000	10,948,500	-	-	(2,228,774)		(2,228,774)	(338)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	11,819,700	-	-	(1,149,451)		(1,149,451)	1,593	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	10,783,699	-	-	(2,189,874)		(2,189,874)	2,861	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	17,112,000	2,139,000	-	(3,695,740)		(3,695,740)	19,387	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0010	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	10,536,000	1,317,000	-	(2,299,486)		(2,299,486)	18,780	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0033	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	17,400,432	2,175,054	-	(3,723,250)		(3,723,250)	5,838	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0035	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	4,164,454	594,922	-	(1,022,518)		(1,022,518)	(2,361)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0036	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	8,376,527	1,196,647	-	(2,057,893)		(2,057,893)	(5,037)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0037	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	17,149,320	2,143,665	-	(3,627,318)		(3,627,318)	(9,801)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	8,592,000	1,074,000	-	(1,811,193)		(1,811,193)	(8,010)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0062	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	11,222,771	1,603,253	-	(2,826,630)		(2,826,630)	(26,205)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0063	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	11,419,947	1,427,493	-	(2,421,719)		(2,421,719)	(59,169)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2010	06/04/2020	...92,545	...99,999,500	...1,080.5500	...21,980,000	3,140,000	-	......(5,534,033)	...	......(5,534,033)	.......(51,632)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0068	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2010	06/15/2020	...67,751	...75,000,357	...1,107.0000	...16,200,772	2,314,396	-	......(4,037,950)	...	......(4,037,950)	.......(58,281)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0089	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	07/22/2010	07/22/2020	.228,519	.250,000,005	...1,094.0000	...57,750,000	-	-	....(22,626,746)	...	....(22,626,746)	.....(207,404)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/22/2010	07/22/2020	...27,495	...29,999,795	...1,091.1000	6,929,953	-	-	......(2,716,413)	...	......(2,716,413)	.......(24,329)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/26/2010	07/24/2020	...31,425	...34,999,594	...1,113.7500	7,908,508	-	-	......(3,082,735)	...	......(3,082,735)	.......(33,329)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0093	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	07/26/2010	07/27/2020	...45,053	...49,999,819	...1,109.8000	...11,375,000	-	-	......(4,436,123)	...	......(4,436,123)	.......(46,248)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2010	07/28/2020	...36,175	...39,999,998	...1,105.7500	8,839,600	-	-	......(3,441,534)	...	......(3,441,534)	.......(35,445)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	07/29/2010	07/29/2020	...90,326	...99,999,915	...1,107.1000	...21,700,000	-	-	......(8,434,563)	...	......(8,434,563)	.......(88,992)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0096	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	07/29/2010	07/29/2020	...45,368	...50,000,073	...1,102.1000	...10,857,000	-	-	......(4,223,548)	...	......(4,223,548)	.......(42,803)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	08/04/2010	08/04/2020	...44,326	...49,999,728	...1,128.0000	...10,815,000	-	-	......(4,180,338)	...	......(4,180,338)	.......(51,449)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0105	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	09/17/2020	...88,861	...99,999,996	...1,125.3500	3,156,551	-	-	703,082	...	703,082	.......(74,445)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-117865	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/18/2010	11/18/2020	...83,385	...99,999,461	...1,199.2500	...18,978,505	-	-	......(6,899,734)	...	......(6,899,734)	.....(149,208)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118816	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	12/02/2010	12/02/2020	...40,930	...50,000,088	...1,221.6000	9,467,500	-	-	......(3,402,146)	...	......(3,402,146)	.......(84,404)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129327	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/21/2011	04/21/2021	...37,439	...49,999,998	...1,335.5000	7,200,000	1,200,000	-	......(2,655,518)	...	......(2,655,518)	.....(182,673)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129340	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	04/21/2011	04/21/2021	...37,435	...50,000,005	...1,335.6600	...10,375,022	-	-	771,013	...	771,013	.....(179,620)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-131814	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	06/03/2021	...76,702	...99,999,998	...1,303.7500	5,853,853	-	-	1,527,986	...	1,527,986	.....(363,467)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132542	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/13/2011	06/14/2021	...39,334	...49,999,999	...1,271.1500	...11,535,000	-	-	725,627	...	725,627	.....(170,904)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132543	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	06/13/2011	06/14/2021	...39,270	...50,000,005	...1,273.2500	...11,550,003	-	-	728,690	...	728,690	.....(171,908)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132544	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	06/14/2021	...78,511	...99,999,996	...1,273.7000	5,679,527	-	-	1,458,693	...	1,458,693	.....(344,246)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132749	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76..	06/14/2011	06/14/2021	...77,537	.100,000,000	...1,289.7000	-	-	-	....(26,505,920)	...	....(26,505,920)	.....(127,773)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132945	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76..	06/15/2011	06/15/2021	...78,518	.100,000,003	...1,273.6000	-	-	-	....(26,565,900)	...	....(26,565,900)	.....(112,540)	-	-	...	-	...	0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-133982	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/27/2011	06/25/2021	...19,487	...25,000,001	...1,282.9000	5,825,000	-	-	375,736	...	375,736	.......(90,996)	-	-	...	-	...	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134091	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/28/2011	06/28/2021	38,627	50,000,720	1,294.4500	11,375,164	-	-	771,649	..	771,649	(188,985)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134231	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	839,889	..	839,889	(210,912)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134239	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	839,889	..	839,889	(210,912)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137154	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/12/2011	08/12/2021	42,213	50,000,004	1,184.4800	13,500,018	-	-	659,945	..	659,945	(143,736)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137157	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	08/12/2011	08/12/2021	42,141	50,000,297	1,186.5000	13,500,080	-	-	662,854	..	662,854	(144,580)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137162	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	08/12/2011	08/12/2021	42,310	49,999,843	1,181.7500	13,499,957	-	-	656,025	..	656,025	(142,599)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144121	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/12/2011	10/12/2021	82,548	100,000,006	1,211.4100	26,900,060	-	-	1,531,997	..	1,531,997	(322,062)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144949	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	800,056	..	800,056	(168,871)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144950	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	800,056	..	800,056	(168,871)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145052	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/24/2011	10/25/2021	39,922	49,999,999	1,252.4300	13,300,144	-	-	846,411	..	846,411	(180,738)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145354	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000	-	-	-	(28,981,352)	..	(28,981,352)	(65,297)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146981	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/17/2011	11/17/2021	81,553	100,000,289	1,226.2000	30,250,087	-	-	1,658,051	..	1,658,051	(342,808)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-148151	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/30/2011	11/30/2021	80,286	100,000,003	1,245.5500	30,450,003	-	-	1,751,399	..	1,751,399	(363,098)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153525	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/23/2012	01/23/2019	38,161	50,000,000	1,310.2500	-	-	-	(14,839,864)	..	(14,839,864)	(141,667)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153531	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/23/2012	01/24/2022	76,000	100,000,040	1,315.7900	30,000,240	-	-	2,128,840	..	2,128,840	(442,361)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153617	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/24/2022	38,100	50,000,535	1,312.3500	3,590,228	-	-	1,058,037	..	1,058,037	(219,505)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153618	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/24/2012	01/24/2022	38,100	50,000,535	1,312.3500	15,025,116	-	-	1,058,037	..	1,058,037	(219,505)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153937	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/27/2022	75,812	100,000,003	1,319.0500	7,251,061	-	-	2,147,324	..	2,147,324	(446,548)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159342	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/22/2012	03/22/2022	14,354	20,000,000	1,393.3000	5,730,000	-	-	514,548	..	514,548	(106,905)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159619	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/27/2012	03/28/2022	14,132	20,000,000	1,415.2500	5,606,000	-	-	535,681	..	535,681	(111,781)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-160745	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744	-	-	2,484,980	..	2,484,980	(505,004)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161458	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	04/13/2022	28,822	40,000,002	1,387.8500	3,312,952	-	-	1,042,569		1,042,569	(213,770)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161459	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2012	04/13/2022	43,232	60,000,003	1,387.8500	17,309,797	-	-	1,563,854		1,563,854	(320,656)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163175	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	2,586,680		2,586,680	(522,219)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163176	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	2,586,680		2,586,680	(522,219)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166925	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/08/2012	06/08/2020	19,008	24,998,751	1,315.1700	7,812,500	-	-	212,951		212,951	(58,046)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166926	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	24,999,999	1,316.3000	7,812,501	-	-	213,416		213,416	(58,397)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178756	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,005	1,431.8000	29,850,001	-	-	3,251,517		3,251,517	(623,367)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-181769	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,999	1,380.3500	43,087,496	-	-	4,667,614		4,667,614	(878,449)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183172	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	12/03/2012	12/03/2019	70,659	99,999,994	1,415.2500	-	-	-	(26,507,695)		(26,507,695)	(233,470)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183181	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000	-	-	-	(39,943,250)		(39,943,250)	(351,284)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183182	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000	-	-	-	(26,175,283)		(26,175,283)	(228,865)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183191	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000	-	-	-	(26,585,352)		(26,585,352)	(238,132)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183685	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500	-	-	-	(26,110,950)		(26,110,950)	(225,758)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185038	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000	-	-	-	(13,429,441)		(13,429,441)	(54,208)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000	-	-	-	(26,216,367)		(26,216,367)	(264,607)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185375	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/18/2012	12/19/2022	138,923	199,999,993	1,439.6500	56,599,866	-	-	6,921,592		6,921,592	(1,296,120)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185606	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	12/19/2022	69,604	99,999,995	1,436.7000	10,158,811	-	-	3,446,442		3,446,442	(645,315)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187041	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/10/2013	01/10/2020	34,166	49,999,999	1,463.4500	-	-	-	(13,188,008)		(13,188,008)	(144,677)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187042	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000	-	-	-	(26,086,858)		(26,086,858)	(290,744)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187061	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100	-	-	-	(26,132,263)		(26,132,263)	(293,353)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187986	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/22/2013	01/23/2023	67,216	99,999,994	1,487.7500	28,499,410	-	-	3,785,584		3,785,584	(737,747)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188003	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/01/2017	01/22/2020	67,213	99,999,501	1,487.8000	(22,204,997)	-	-	(25,911,042)		(25,911,042)	(332,934)	-	-		-		0001

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188091	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500	-	-	-	(25,705,513)		(25,705,513)	(338,942)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188221	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/01/2017	01/24/2020	66,589	100,000,001	1,501.7500	(21,704,719)	-	-	(25,494,864)		(25,494,864)	(355,659)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188824	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500	-	-	-	(12,701,384)		(12,701,384)	(183,239)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189108	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1,504.5000	11,018,337	-	-	3,888,282		3,888,282	(765,478)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189226	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2020	33,324	50,000,005	1,500.4000	-	-	-	(12,542,497)		(12,542,497)	(178,444)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189403	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500	-	-	-	(25,282,812)		(25,282,812)	(374,669)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190822	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	02/19/2013	02/19/2020	32,780	50,000,005	1,525.3000	-	-	-	(12,366,799)		(12,366,799)	(206,123)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-198030-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,280	1,595.0300	27,524,986	-	-	4,602,820		4,602,820	(1,010,571)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-202134	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,884	1,628.4500	38,361,723	-	-	7,284,765		7,284,765	(1,662,162)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-205581	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1,692.6000	11,549,981	-	-	2,697,366		2,697,366	(606,387)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-219633	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,130	1,774.4500	-	-	-	(18,605,860)		(18,605,860)	(713,569)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-229379	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700	-	-	-	(8,514,069)		(8,514,069)	(300,871)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244364	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	07/11/2014	07/11/2019	25,492	50,000,009	1,961.4000	7,869,890	-	-	697,756		697,756	(366,943)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244365	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500	-	-	-	(11,256,981)		(11,256,981)	(596,686)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,519,998	-	-	3,569,072		3,569,072	(1,165,357)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	17,030,000	-	-	3,583,682		3,583,682	(1,184,320)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285957	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,217	2,104.7000	-	-	-	(10,302,567)		(10,302,567)	(523,475)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285960	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500	-	-	-	(3,657,954)		(3,657,954)	(187,266)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-304724	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/14/2019	52,118	99,999,999	1,918.7400	5,703,341	-	-	459,472		459,472	(547,696)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-306218	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	65,000,000	1,898.6200	(5,975,376)	-	-	(11,518,319)		(11,518,319)	(394,689)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	(14,042,279)	...	(14,042,279)	(947,728)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-316515	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900	-	-	-	(8,660,731)	...	(8,660,731)	(501,749)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317147	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2016	04/19/2021	23,845	49,999,891	2,096.8500	-	-	-	(6,948,828)	...	(6,948,828)	(426,939)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317454	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000	-	-	-	(6,971,891)	...	(6,971,891)	(426,679)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	5,973,750	-	-	1,536,533	...	1,536,533	(302,734)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326375	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/08/2016	07/08/2021	23,541	49,999,907	2,123.9500	-	-	-	(7,261,970)	...	(7,261,970)	(411,945)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326919	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/14/2016	07/14/2021	46,205	99,999,994	2,164.2500	-	-	-	(13,679,378)	...	(13,679,378)	(840,041)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	(6,109,874)	...	(6,109,874)	(566,764)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330759	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2021	45,619	100,000,000	2,192.0500	-	-	-	(12,896,970)	...	(12,896,970)	(843,678)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-336568	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/07/2016	10/07/2021	23,284	49,999,997	2,147.4000	-	-	-	(6,187,628)	...	(6,187,628)	(414,628)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338090	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2016	10/21/2020	46,830	100,000,000	2,135.4000	-	-	-	(11,757,508)	...	(11,757,508)	(1,031,637)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338301	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2016	10/26/2020	46,620	100,000,001	2,145.0000	-	-	-	(11,571,334)	...	(11,571,334)	(1,031,035)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339269	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/03/2016	11/03/2021	14,340	29,999,997	2,092.0500	-	-	-	(3,862,961)	...	(3,862,961)	(240,097)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342689-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2021	27,159	60,003,737	2,209.3500	-	-	-	(6,370,984)	...	(6,370,984)	(513,637)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347496	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2021	21,814	49,998,779	2,292.0500	-	-	-	(4,362,595)	...	(4,362,595)	(506,357)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347500	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/25/2017	01/25/2021	21,816	49,999,000	2,291.8500	-	-	-	(4,363,336)	...	(4,363,336)	(506,313)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348013	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2017	12/05/2019	70,809	100,000,000	1,412.2500	-	-	-	(3,033,787)	...	(3,033,787)	(197,408)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348016	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	09/14/2020	89,270	99,999,996	1,120.2000	3,252,579	-	-	690,549	...	690,549	(70,570)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348019	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/01/2017	09/22/2021	27,593	59,998,219	2,174.4000	(2,600,000)	-	-	(7,582,213)	...	(7,582,213)	(501,744)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348131	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/02/2017	02/02/2022	27,196	61,999,995	2,279.7200	-	-	-	(5,676,805)	...	(5,676,805)	(551,344)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355269	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2017	03/21/2022	21,020	50,001,325	2,378.7500	7,692,204	-	-	4,260,565		4,260,565	(575,789)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355819	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/23/2017	03/23/2020	42,583	99,999,999	2,348.3500	-	-	-	(7,274,934)		(7,274,934)	(1,285,367)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356039	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/24/2017	03/24/2020	42,436	100,000,010	2,356.5000	-	-	-	(7,142,985)		(7,142,985)	(1,293,249)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356416	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2017	03/27/2020	42,486	100,000,004	2,353.7000	-	-	-	(6,876,746)		(6,876,746)	(1,290,993)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356429	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/30/2020	42,486	100,000,000	2,353.7000	-	-	-	(6,863,062)		(6,863,062)	(1,291,713)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356822	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2017	03/30/2020	42,214	100,000,000	2,368.9000	-	-	-	(6,693,102)		(6,693,102)	(1,305,741)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356837	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	42,246	100,070,213	2,368.7500	-	-	-	(6,694,063)		(6,694,063)	(1,306,524)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356841	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2017	03/30/2020	42,212	100,000,001	2,369.0000	-	-	-	(6,692,417)		(6,692,417)	(1,305,833)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356867	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/30/2017	03/30/2022	42,214	100,000,010	2,368.9000	-	-	-	(7,234,958)		(7,234,958)	(942,595)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356942	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2017	03/31/2020	42,214	100,000,001	2,368.9000	-	-	-	(6,639,363)		(6,639,363)	(1,305,892)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357015	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2017	03/31/2020	42,215	100,000,000	2,368.8000	-	-	-	(6,630,517)		(6,630,517)	(1,305,808)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357031	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	42,233	99,999,297	2,367.8000	-	-	-	(6,637,325)		(6,637,325)	(1,304,884)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357249	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2017	04/03/2020	42,210	99,999,711	2,369.1000	-	-	-	(6,620,084)		(6,620,084)	(1,306,203)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357250	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2017	04/01/2022	21,105	49,999,856	2,369.1000	-	-	-	(3,638,916)		(3,638,916)	(471,462)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357347	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2017	04/03/2020	42,215	99,998,892	2,368.8000	-	-	-	(6,617,509)		(6,617,509)	(1,305,925)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357358	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	21,106	50,000,114	2,369.0000	-	-	-	(3,296,415)		(3,296,415)	(653,374)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357359	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	42,212	100,000,228	2,369.0000	-	-	-	(6,592,829)		(6,592,829)	(1,306,748)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	450,000,005	2,131.5600	20,400,000	-	-	1,156,808		1,156,808	(3,905,942)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	425,000,005	2,013.1400	15,050,000	-	-	797,862		797,862	(2,619,208)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	211,113	425,000,005	2,013.1400	17,800,000	-	-	2,242,636		2,242,636	(2,768,398)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	207,012	399,999,999	1,932.2600	9,765,000	-	-	608,164		608,164	(1,930,972)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	207,012	399,999,999	1,932.2600	12,254,999	-	-	1,590,606		1,590,606	(2,166,281)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/01/2017	09/21/2018	103,287	200,000,002	1,936.3600	14,141,162	-	-	307,351		307,351	(977,740)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/01/2017	12/21/2018	103,287	200,000,002	1,936.3600	14,934,909	-	-	806,992		806,992	(1,093,671)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397477	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2018	06/21/2019	189,985	499,999,992	2,631.7900	-	36,800,000	-	24,306,353		24,306,353	(12,493,647)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397478	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/21/2019	190,416	499,997,894	2,625.8200	-	36,874,839	-	24,045,669		24,045,669	(12,829,170)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397495	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	06/21/2019	189,161	500,000,001	2,643.2500	-	36,750,000	-	24,815,721		24,815,721	(11,934,279)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397496	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	06/21/2019	94,645	250,000,000	2,641.4500	-	18,375,000	-	12,367,449		12,367,449	(6,007,551)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397497	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/26/2018	06/21/2019	75,484	200,009,955	2,649.7000	-	14,700,735	-	10,043,648		10,043,648	(4,657,087)	-	-		-		0001
Equity Option - USD S&P500 ; 2010-EHYB-0001	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	12,355,000	1,765,000	-	(2,672,920)		(2,672,920)	(399,468)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-129842	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2011	05/03/2021	73,835	100,000,000	1,354.3700	18,790,000	-	-	2,897,444		2,897,444	(512,912)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-130366	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2011	05/12/2021	74,586	100,000,000	1,340.7300	19,390,000	-	-	2,510,898		2,510,898	(874,332)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-131659	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	151,372	200,000,000	1,321.2500	20,250,000	-	-	2,497,170		2,497,170	(562,237)	-	-		-		0001
0099999. Total-Purchased Options-Hedging Other-Put Options										1,844,223,960	261,189,846	0	(1,086,307,226)	XX	(1,086,307,226)	(274,679,213)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
1y USD LIBOR 3M CAP ; 2010-CAP-0014	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2010	09/30/2018	-	19,200,000	0.0416	769,360	-	-	-		-	-	-	-		-		0004
1y USD LIBOR 3M CAP ; 2010-CAP-0031	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2010	09/30/2018	-	21,653,290	0.0350	842,301	-	-	-		-	-	-	-		-		0004
1y USD LIBOR 3M CAP ; 2010-CAP-0040	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/27/2010	09/30/2018	-	37,130,000	0.0325	1,600,000	-	-	-		-	(1)	-	-		-		0004
5y USD LIBOR 3M CAP ; 2015-CAP-290384	Liability Portfolio	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	3,654,773		3,654,773	2,648,737	-	-		-		0004
5y USD LIBOR 3M CAP ; 2015-CAP-293219	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/18/2015	11/15/2020	-	750,000,000	0.0260	10,650,000	-	-	5,873,089		5,873,089	4,009,634	-	-		-		0004
5y USD LIBOR 3M CAP ; 2016-CAP-306514	Liability Portfolio	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/26/2016	03/01/2021	-	800,000,000	0.0232	10,000,000	-	-	11,903,206		11,903,206	7,465,473	-	-		-		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0109999. Total-Purchased Options-Hedging Other-Caps										35,761,661	0	0	21,431,068	XX	21,431,068	14,123,842	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Collars																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361560-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/18/2017	09/21/2018	134,000	199,954,800	1305.675000000/1678.725000000	-	-	-	(7,694,956)		(7,694,956)	(1,851,851)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361569-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	134,048	187,500,000	1585.250000000/1212.250000000	-	-	-	(5,678,448)		(5,678,448)	(1,093,830)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361781-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/19/2017	09/21/2018	132,800	187,681,699	1224.830400000/1601.701200000	6,281,081	-	-	386,381		386,381	(1,377,601)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361797-1	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	09/21/2018	132,652	200,000,069	1696.170000000/1319.240000000	7,874,999	-	-	768,607		768,607	(1,854,514)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361823-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/19/2017	12/21/2018	132,908	187,500,000	1598.850000000/1222.650000000	-	-	-	(5,841,519)		(5,841,519)	(1,142,133)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361868-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	12/21/2018	132,042	199,998,736	1325.330000000/1703.990000000	-	-	-	(7,064,054)		(7,064,054)	(1,395,527)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363507-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	132,240	175,000,000	1512.400000000/1134.300000000	-	-	-	(4,268,359)		(4,268,359)	(970,411)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363512-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	132,240	175,000,000	1512.400000000/1134.300000000	-	-	-	(4,462,865)		(4,462,865)	(884,471)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373629-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	104,251	185,000,000	1918.450000000/1630.682500000	-	-	-	(3,053,864)		(3,053,864)	475,882	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373635-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	104,251	185,000,000	1918.450000000/1630.682500000	-	-	-	(3,035,466)		(3,035,466)	472,303	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373637-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	156,376	255,000,000	1918.450000000/1342.915000000	-	-	-	(8,305,438)		(8,305,438)	260,449	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373639-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	156,376	255,000,000	1918.450000000/1342.915000000	-	-	-	(8,236,345)		(8,236,345)	258,461	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-400168-1	Fixed Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2018	03/15/2019	1,615	3,562,111	2105.000000000/2305.000000000	-	111,467	-	43,916		43,916	(67,552)	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-402822-1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2018	12/20/2019	488,685	775,786,660	1740.000000000/1435.000000000	-	17,531,703	-	22,939,529		22,939,529	5,407,826	-	-		-		0001

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Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408662-1	Fixed Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2018	03/15/2019	7,078	12,987,212	1885.000000000/1785.000000000	-	154,969	-	161,023		161,023	6,054	-	-		-		0005
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408664-1	Fixed Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2018	03/15/2019	10,616	22,665,587	2085.000000000/2185.000000000	-	302,434	-	260,750		260,750	(41,685)	-	-		-		0005
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361586-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	09/21/2018	184,043	187,500,248	882.950000000/1154.620000000	-	-	-	(7,060,606)		(7,060,606)	(1,647,382)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361809-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	09/21/2018	182,854	200,000,000	1230.489000000/957.047000000	9,575,000	-	-	355,386		355,386	(2,248,181)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361811-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	12/21/2018	182,854	187,500,000	1162.128500000/888.686500000	8,350,000	-	-	705,830		705,830	(1,969,897)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361818-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	09/21/2018	182,655	199,999,919	958.090000000/1231.830000000	-	-	-	(9,138,794)		(9,138,794)	(2,335,218)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361863-1	Variable Annuities	Exh 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	05/19/2017	12/21/2018	182,838	200,000,000	1230.597000000/957.131000000	10,575,000	-	-	1,072,993		1,072,993	(2,585,150)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363581-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	181,742	175,000,000	1100.464000000/825.348000000	6,675,000	-	-	533,254		533,254	(1,468,054)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363583-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	181,742	175,000,000	1100.464000000/825.348000000	5,650,000	-	-	168,985		168,985	(1,229,389)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373605-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(4,605,319)		(4,605,319)	(1,993,140)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373612-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(2,488,457)		(2,488,457)	(1,058,470)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373615-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(4,393,866)		(4,393,866)	(1,951,425)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373618-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(2,348,468)		(2,348,468)	(1,028,319)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373620-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(4,163,423)		(4,163,423)	(1,901,791)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373621-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(2,616,910)		(2,616,910)	(1,083,812)	-	-		-		0001

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Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373630-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	08/30/2017	08/31/2020	..179,992	..231,250,225	1388.950000000/1180.610000000	-	-	-	.......(7,426,730)	...	.......(7,426,730)	...(3,169,112)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373633-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	08/30/2017	08/31/2020	..287,987	..340,000,720	1388.950000000/972.270000000	-	-	-	.....(20,782,576)	...	.....(20,782,576)	...(9,349,508)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373645-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41....	08/30/2017	08/31/2020	72,032	85,000,000	1388.280000000/971.796000000	-	-	-	.......(5,178,644)	...	.......(5,178,644)	...(2,335,645)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361556-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41....	05/18/2017	12/21/2018	..529,188	1,000,001,058	2125.900000000/1653.480000000	42,124,996	-	-	6,658,099	...	6,658,099	...(6,484,986)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361572-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804......	05/18/2017	12/21/2018	..105,851	..187,499,169	1535.170000000/2007.530000000	-	-	-	.......(5,557,311)	...	.......(5,557,311)	...(1,087,847)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361579-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804......	05/18/2017	09/25/2018	..105,851	..187,499,169	1535.170000000/2007.530000000	-	-	-	.......(5,286,425)	...	.......(5,286,425)	...(1,083,255)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361603-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2017	09/21/2018	..210,702	..375,000,000	2017.070000000/1542.460000000	-	-	-	.....(10,648,813)	...	.....(10,648,813)	...(2,212,490)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361604-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2017	12/21/2018	..210,702	..375,000,000	2017.070000000/1542.460000000	-	-	-	.....(11,099,346)	...	.....(11,099,346)	...(2,217,861)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361613-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2017	09/21/2018	..210,702	..399,999,789	2135.720000000/1661.110000000	-	-	-	.....(14,097,684)	...	.....(14,097,684)	...(3,238,703)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361815-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41....	05/19/2017	09/21/2018	..104,941	..199,890,862	2142.900000000/1666.700000000	7,196,071	-	-	443,801	...	443,801	...(1,590,147)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363515-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2017	12/21/2018	..103,438	..175,000,000	1933.520000000/1450.140000000	-	-	-	.......(4,005,953)	...	.......(4,005,953)	......(897,836)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363517-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2017	09/21/2018	..103,438	..175,000,000	1933.520000000/1450.140000000	-	-	-	.......(3,654,615)	...	.......(3,654,615)	......(833,017)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363576-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	..103,437	..175,000,000	1933.536000000/1450.152000000	4,600,000	-	-	626,610	...	626,610	......(866,548)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363579-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	..103,437	..175,000,000	1933.536000000/1450.152000000	3,837,500	-	-	223,722	...	223,722	......(802,945)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373435-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2017	08/29/2022	..102,082	..218,750,000	2449.000000000/1836.750000000	-	-	-	.......(6,573,140)	...	.......(6,573,140)	...(1,111,053)	-	-		-		0001

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Equity Option - S&P 500 USD OTC ; 2017-EOPT-373463-1	Variable Annuities...	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	08/29/2017	08/31/2020	...81,698	.185,000,628	2080.840000000/2448.050000000	-..................	-..................	-..................	......(4,147,382)	..	......(4,147,382)	.....(697,954)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373473-1	Variable Annuities...	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	08/29/2017	08/31/2020	...81,739	.169,999,137	1712.760000000/2446.800000000	-..................	-..................	-..................	......(6,487,007)	..	......(6,487,007)	..(1,372,712)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373489-1	Variable Annuities...	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	08/29/2017	08/31/2020	...81,754	.185,000,102	2446.350000000/2079.400000000	-..................	-..................	-..................	......(4,324,583)	..	......(4,324,583)	.....(761,199)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373495-1	Variable Annuities...	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	08/29/2017	08/31/2020	...81,754	.170,000,204	2446.350000000/1712.450000000	-..................	-..................	-..................	......(6,753,428)	..	......(6,753,428)	..(1,472,813)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373642-1	Variable Annuities...	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	...40,679	...85,000,102	2458.250000000/1720.780000000	-..................	-..................	-..................	......(3,272,597)	..	......(3,272,597)	.....(738,324)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373646-1	Variable Annuities...	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	...40,679	...92,499,949	2458.250000000/2089.510000000	-..................	-..................	-..................	......(2,109,351)	..	......(2,109,351)	.....(381,060)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373859-1	Variable Annuities...	Exh 5.....	Equity/Index	Citibank NA......... E57ODZWZ7FF32TWEFA76.	09/01/2017	09/01/2022	...20,192	...41,250,000	2352.390000000/1733.340000000	-..................	-..................	-..................	......(1,172,463)	..	......(1,172,463)	.....(260,439)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373862-1	Variable Annuities...	Exh 5.....	Equity/Index	Citibank NA......... E57ODZWZ7FF32TWEFA76.	09/01/2017	09/01/2022	...20,192	...46,250,000	2352.390000000/2228.580000000	-..................	-..................	-..................	.........(302,929)	..	.........(302,929)	.......(55,526)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374061-1	Variable Annuities...	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2017	09/06/2022	...61,212	.127,500,306	2327.980000000/1837.880000000	-..................	-..................	-..................	......(3,353,623)	..	......(3,353,623)	.....(642,396)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374069-1	Variable Annuities...	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	09/05/2017	09/06/2022	...61,181	.142,500,153	2451.750000000/2206.580000000	-..................	-..................	-..................	......(2,034,199)	..	......(2,034,199)	.....(352,509)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374074-1	Variable Annuities...	Exh 5.....	Equity/Index	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	...81,475	.185,000,000	2454.750000000/2086.537500000	-..................	-..................	-..................	......(4,292,098)	..	......(4,292,098)	.....(762,611)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374078-1	Variable Annuities...	Exh 5.....	Equity/Index	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	...81,475	.185,000,000	2454.750000000/2086.537500000	-..................	-..................	-..................	......(3,983,705)	..	......(3,983,705)	.....(696,219)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374080-1	Variable Annuities...	Exh 5.....	Equity/Index	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	...81,475	.185,000,000	2454.750000000/2086.537500000	-..................	-..................	-..................	......(4,577,026)	..	......(4,577,026)	.....(819,138)	-..................	-..................	....	-..................	....	0001............
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374180-1	Variable Annuities...	Exh 5.....	Equity/Index	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	...27,060	...56,666,667	2463.630000000/1724.541000000	-..................	-..................	-..................	......(2,378,578)	..	......(2,378,578)	.....(522,956)	-..................	-..................	....	-..................	....	0001............

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374183-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(2,227,562)		(2,227,562)	(493,002)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374185-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(2,064,158)		(2,064,158)	(457,826)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374198-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2017	09/08/2020	60,849	127,500,000	2465.100000000/1725.570000000	-	-	-	(5,009,378)		(5,009,378)	(1,100,168)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374201-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/06/2017	09/04/2020	121,827	254,999,998	2462.500000000/1723.750000000	-	-	-	(10,251,826)		(10,251,826)	(2,211,234)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374319-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2017	09/08/2020	142,070	297,500,071	2463.570000000/1724.500000000	-	-	-	(11,612,751)		(11,612,751)	(2,566,147)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374345-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/07/2017	09/04/2020	60,872	127,499,995	2464.200000000/1724.940000000	-	-	-	(5,092,647)		(5,092,647)	(1,105,826)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-400167-1	Fixed Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/23/2018	03/15/2019	1,403	4,079,222	2775.000000000/3040.000000000	-	121,851	-	127,669		127,669	5,819	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-402814-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2018	12/20/2019	368,556	773,968,125	2300.000000000/1900.000000000	-	18,129,282	-	19,154,013		19,154,013	1,024,731	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-408701-1	Fixed Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2018	03/15/2019	15,568	36,858,258	2435.000000000/2300.000000000	-	249,095	-	295,509		295,509	46,414	-	-		-		0005
Equity Option - S&P 500 USD OTC ; 2018-EOPT-408704-1	Fixed Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2018	03/15/2019	2,172	6,169,446	2705.000000000/2975.000000000	-	259,812	-	266,318		266,318	6,506	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-395350-1	Fixed Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2018	09/21/2018	351,549	85,250,533	231.000000000/254.000000000	-	611,624	-	297,125		297,125	(314,499)	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-400182-1	Fixed Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2018	03/15/2019	312,723	73,489,905	224.000000000/246.000000000	-	1,982,664	-	2,049,275		2,049,275	66,611	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-404080-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2018	03/15/2019	1,203,852	286,197,755	233.250000000/242.220000000	-	2,025,000	-	2,146,660		2,146,660	121,660	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408715-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	1,130,119	242,410,476	218.000000000/211.000000000	-	801,028	-	726,071		726,071	(74,957)	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408720-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	1,684,099	394,921,112	231.000000000/238.000000000	-	3,420,404	-	3,368,419		3,368,419	(51,985)	-	-		-		0005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0129999. Total-Purchased Options-Hedging Other-Collars										112,739,648	45,701,334	0	(210,435,740)	XX	(210,435,740)	(80,219,539)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Other																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/11/2016	12/18/2020	15,905	53,735,100	2955.000000000/2955.000000000	-	-	-	(6,628,134)		(6,628,134)	(2,843,215)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/20/2015	01/10/2020	200,000	29,574,549	17500.00000000/7500.000000000	-	-	-	(1,484,463)		(1,484,463)	(1,287,858)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2069.550000000/2069.550000000	-	-	-	1,857,463		1,857,463	283,166	-	-		-		0001
0139999. Total-Purchased Options-Hedging Other-Other										0	0	0	(6,255,134)	XX	(6,255,134)	(3,847,907)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										2,202,365,704	359,480,350	0	(735,536,794)	XX	(735,536,794)	(420,801,698)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										209,640,435	52,589,170	0	546,030,238	XX	546,030,238	(76,178,882)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										1,844,223,960	261,189,846	0	(1,086,307,226)	XX	(1,086,307,226)	(274,679,213)	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps										35,761,661	0	0	21,431,068	XX	21,431,068	14,123,842	0	0	0	0	XXX	XXX
0409999. Total-Purchased Options-Collars										112,739,648	45,701,334	0	(210,435,740)	XX	(210,435,740)	(80,219,539)	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other										0	0	0	(6,255,134)	XX	(6,255,134)	(3,847,907)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										2,202,365,704	359,480,350	0	(735,536,794)	XX	(735,536,794)	(420,801,698)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	175,000,000	1,305.4700	(4,000,000)	-	-	(207,410)		(207,410)	311,678	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	134,052	162,500,067	1,212.2200	(2,325,001)	-	-	(33,101)		(33,101)	194,618	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	132,036	149,999,973	1,136.0600	(1,550,000)	-	-	(18,407)		(18,407)	110,678	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	149,999,973	1,136.0600	(2,025,000)	-	-	(53,874)		(53,874)	74,515	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	175,000,000	953.4000	(3,600,000)	-	-	(92,703)		(92,703)	845,006	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	175,000,000	953.4000	(4,625,000)	-	-	(364,295)		(364,295)	938,431	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	162,500,000	885.3000	(2,475,000)	-	-	(61,432)		(61,432)	584,676	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	162,500,000	885.3000	(3,275,000)	-	-	(260,328)		(260,328)	637,077	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	09/21/2018	183,571	162,500,092	885.2200	(2,650,000)	-	-	(61,405)		(61,405)	584,428	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	12/21/2018	183,571	162,500,092	885.2200	(3,450,000)	-	-	(260,240)		(260,240)	636,801	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-2	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2017	12/21/2018	182,874	175,047,184	957.2000	(4,496,877)	-	-	(369,505)		(369,505)	953,162	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	363,245	300,000,000	825.8900	(3,629,998)	-	-	(82,012)		(82,012)	789,352	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-2	Variable Annuities..........	Exh 5.....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	06/01/2017	12/21/2018	.363,245	.300,000,000	......825.8900	....(4,865,000)	-..........	-..........	.........(373,834)	...	.........(373,834)	853,950	-..........	-..........	....	-..........	....	0001..........
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-2	Variable Annuities..........	Exh 5.....	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	05/18/2017	09/21/2018	.211,113	.350,000,004	...1,657.8800	....(5,435,000)	-..........	-..........	.........(299,126)	...	.........(299,126)	822,698	-..........	-..........	....	-..........	....	0001..........
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-2	Variable Annuities..........	Exh 5.....	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	05/18/2017	09/21/2018	.211,113	.325,000,004	...1,539.4600	....(3,775,000)	-..........	-..........	.........(216,277)	...	.........(216,277)	518,541	-..........	-..........	....	-..........	....	0001..........
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-2	Variable Annuities..........	Exh 5.....	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	05/18/2017	12/21/2018	.211,113	.325,000,004	...1,539.4600	....(4,780,000)	-..........	-..........	.........(471,968)	...	.........(471,968)	655,021	-..........	-..........	....	-..........	....	0001..........
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-2	Variable Annuities..........	Exh 5.....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	06/01/2017	09/21/2018	.207,012	.300,000,000	...1,449.1900	....(2,099,999)	-..........	-..........	.........(162,376)	...	.........(162,376)	331,340	-..........	-..........	....	-..........	....	0001..........
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-2	Variable Annuities..........	Exh 5.....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	06/01/2017	12/21/2018	.207,012	.300,000,000	...1,449.1900	....(3,095,000)	-..........	-..........	.........(343,743)	...	.........(343,743)	438,175	-..........	-..........	....	-..........	....	0001..........
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-2	Variable Annuities..........	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	06/01/2017	09/21/2018	.103,287	.150,000,002	...1,452.2700	..(10,328,658)	-..........	-..........	..........(81,790)	...	..........(81,790)	167,852	-..........	-..........	....	-..........	....	0001..........
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-2	Variable Annuities..........	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	06/01/2017	12/21/2018	.103,287	.150,000,002	...1,452.2700	..(10,328,658)	-..........	-..........	.........(173,319)	...	.........(173,319)	221,603	-..........	-..........	....	-..........	....	0001..........
Equity Option - USD S&P500 ; 2012-EHYB-181066	Variable Annuities..........	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/08/2012	05/03/2021	...73,835	.100,000,000	...1,354.3700	..(43,500,000)	-..........	-..........	......(2,897,444)	...	......(2,897,444)	512,912	-..........	-..........	....	-..........	....	0001..........
0519999. Total-Written Options-Hedging Other-Put Options..........				....		....					(126,309,191)	0	0	......(6,884,589)	XX	......(6,884,589)	.11,182,514	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Collars																							
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-395323-1	Fixed Annuities..........	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2018	09/21/2018	5,857	...11,962,922	1935.000000000/2150.000000000	-..........	.......(524,968)	-..........	.........(859,901)	...	.........(859,901)	.....(334,933)	-..........	-..........	....	-..........	....	0005..........
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-400170-1	Fixed Annuities..........	Exh 5.....	Equity/Index	BNP Paribas........	R0MUWSFPU8MPRO8K5P83	04/23/2018	03/15/2019	1,518	2,966,830	1905.000000000/2005.000000000	-..........	.........(40,974)	-..........	...........(58,180)	...	...........(58,180)	.......(17,206)	-..........	-..........	....	-..........	....	0005..........
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408660-1	Fixed Annuities..........	Exh 5.....	Equity/Index	UBS AG..............	BFM8T61CT2L1QCEMIK50...	06/22/2018	03/15/2019	9,605	...18,586,062	1885.000000000/1985.000000000	-..........	.......(316,395)	-..........	.........(336,050)	...	.........(336,050)	.......(19,654)	-..........	-..........	....	-..........	....	0005..........
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-408667-1	Fixed Annuities..........	Exh 5.....	Equity/Index	UBS AG..............	BFM8T61CT2L1QCEMIK50...	06/22/2018	03/15/2019	4,550	...10,168,803	2285.000000000/2185.000000000	-..........	.........(50,521)	-..........	...........(38,511)	...	...........(38,511)	12,010	-..........	-..........	....	-..........	....	0005..........
Equity Option - S&P 500 USD OTC ; 2018-EOPT-395361-1	Fixed Annuities..........	Exh 5.....	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	03/09/2018	09/21/2018	3,607	9,423,288	2400.000000000/2825.000000000	-..........	.......(338,192)	-..........	.........(445,282)	...	.........(445,282)	.....(107,090)	-..........	-..........	....	-..........	....	0005..........
Equity Option - S&P 500 USD OTC ; 2018-EOPT-400173-1	Fixed Annuities..........	Exh 5.....	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	04/23/2018	03/15/2019	1,122	2,813,415	2375.000000000/2640.000000000	-..........	.........(73,098)	-..........	...........(59,155)	...	...........(59,155)	13,944	-..........	-..........	....	-..........	....	0005..........
Equity Option - S&P 500 USD OTC ; 2018-EOPT-408697-1	Fixed Annuities..........	Exh 5.....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	06/22/2018	03/15/2019	...18,827	...47,114,417	2435.000000000/2570.000000000	-..........	.......(376,539)	-..........	.........(485,170)	...	.........(485,170)	.....(108,631)	-..........	-..........	....	-..........	....	0005..........
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-395333-1	Fixed Annuities..........	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	03/09/2018	09/21/2018	.471,698	.100,707,546	208.000000000/219.000000000	-..........	.......(372,113)	-..........	.........(127,321)	...	.........(127,321)	244,792	-..........	-..........	....	-..........	....	0005..........

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-404081-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2018	03/15/2019	445,871	111,998,336	242.220000000/260.160000000	-	(100,000)	-	(246,959)		(246,959)	(146,959)	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408710-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	1,085,800	240,504,786	218.000000000/225.000000000	-	(1,738,258)	-	(1,936,769)		(1,936,769)	(198,511)	-	-		-		0005
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-408722-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2018	03/15/2019	531,821	130,296,047	252.000000000/238.000000000	-	(250,115)	-	(578,483)		(578,483)	(328,368)	-	-		-		0005
0549999. Total-Written Options-Hedging Other-Collars										0	(4,181,174)	0	(5,171,782)	XX	(5,171,782)	(990,608)	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(126,309,191)	(4,181,174)	0	(12,056,371)	XX	(12,056,371)	10,191,906	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(126,309,191)	0	0	(6,884,589)	XX	(6,884,589)	11,182,514	0	0	0	0	XXX	XXX
0829999. Total-Written Options-Collars										0	(4,181,174)	0	(5,171,782)	XX	(5,171,782)	(990,608)	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(126,309,191)	(4,181,174)	0	(12,056,371)	XX	(12,056,371)	10,191,906	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8217	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	-	21,653,290	3.4975% [USD LIBOR 3M]	-	-	258,625	-		3,050,951	-	-	-		481,322		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8218	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038	-	19,200,000	4.1628% [USD LIBOR 3M]	-	-	343,317	-		7,138,838	-	-	-		432,168		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8221	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040	-	19,785,000	3.2827% [USD LIBOR 3M]	-	-	205,074	-		1,793,242	-	-	-		461,537		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8222	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040	-	17,345,000	3.2489% [USD LIBOR 3M]	-	-	175,184	-		1,436,112	-	-	-		409,251		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158381	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/14/2012	06/15/2044	-	27,000,000	3.6100% [USD LIBOR 3M]	-	-	-	-		2,960,469	-	-	-		688,077		100/100
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-187562	709599AL8 PENSKE TRUCK LEASING/PTL 2.875% 7/17/2018	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2013	07/17/2018	-	3,500,000	USD LIBOR 3M+1.8725%[2.8750%]	-	-	17,231	-		2,246	-	-	-		3,777		99/97
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288523	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	USD LIBOR 3M+0.8840%[2.7000%]	-	-	10,301	-		406,768	-	-	-		144,772		99/97
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288958	879360B#1 TELEDYNE TECHNOLOGIES INCORPORATED	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020	-	25,000,000	USD LIBOR 3M+1.0070%[2.8100%]	-	-	19,020	-		476,863	-	-	-		175,073		98/97
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-293520	85915#AK7 STERICYCLE INC	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021	-	19,000,000	USD LIBOR 1M+1.3235%[2.8900%]	-	-	21,348	-		703,338	-	-	-		171,462		93/98
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	1,050,100	0	XX	17,968,826	0	0	0	0	2,967,439	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127389	Q1629#AC1 BRISBANE AIRPORT CORP PTY LTD 8.250% 07/14/2026	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2011	07/14/2026	-	30,000,000	5.6200% [8.2500%]	-	-	(81,058)	8,086,505		5,460,482	-	1,284,231	-		425,425		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127926	Q9749#AK1 WesTrac PTY LTD 7/2041 6.32%	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2011	07/07/2041	-	5,000,000	6.3100% [7.9600%]	-	-	13,495	1,392,334		1,431,707	-	211,426	-		119,989		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-128166	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	-	3,097,500	6.4000% [8.2600%]	-	-	6,352	880,950		857,674	-	129,900	-		74,355		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2014-FXS-241197	Q7794#AF0 Port of Brisbane 8/13/2029	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	06/11/2014	08/14/2029	-	2,065,140	4.5550% [6.2800%]	-	-	(5,110)	439,670		263,230	-	95,260	-		34,451		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337888	Q9194*AJ8 TRANSURBAN QUEENSLAND FINANCE I	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	-	3,392,400	3.7470% [4.9950%]	-	-	(17,093)	141,460		(212,548)	-	190,520	-		62,281		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337889	Q9194*AK5 TRANSURBAN QUEENSLAND FINANCE	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	-	10,023,000	3.9130% [5.1730%]	-	-	(59,535)	417,950		(723,276)	-	562,900	-		203,982		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362839	Q9496#AA8 WSO FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2029	-	3,951,150	3.6500% [4.4700%]	-	-	(16,826)	35,245		(211,890)	-	229,490	-		65,986		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362845	Q9496#AB6 WSO FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2032	-	3,951,150	3.7875% [4.6500%]	-	-	(17,690)	35,245		(236,889)	-	229,490	-		74,338		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-369892	Q6518@AH5 NSW ELECTRICITY NETWORKS FINANCE P	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/20/2017	10/16/2034	-	9,945,000	4.0670% [5.2000%]	-	-	(44,431)	709,375		(176,764)	-	541,250	-		200,798		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-370991	Q0697#AF3 AUSGRID FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(18,826)	363,258		(39,623)	-	268,460	-		93,370		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371108	Q9326*AB6 UNIVERSITY OF NEW SOUTH WALES	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	08/03/2017	11/02/2047	-	8,418,520	4.0460% [5.1700%]	-	-	(31,010)	586,710		(451,886)	-	458,980	-		228,085		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-379133	Q1798#AC6 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2027	-	7,994,760	4.0880% [4.9700%]	-	-	(26,522)	458,490		(3,809)	-	441,660	-		122,967		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-379135	Q1798#AE2 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2029	-	2,037,880	4.2020% [5.1700%]	-	-	(7,544)	116,870		(19,753)	-	112,580	-		34,502		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-380396	Q8513*AA3 SKYCITY AUCKLAND HOLDINGS LIMI 5.0500 2028-03-15	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/31/2017	03/15/2028	-	1,452,550	4.2750% [5.0500%]	-	-	(2,566)	48,735		(27,815)	-	82,270	-		22,637		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-381394	Q3189*AM1 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2029	-	5,748,750	3.7070% [4.5200%]	-	-	(20,289)	207,375		(128,274)	-	324,750	-		97,167		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-381415	Q3189*AN9 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2032	-	11,650,800	3.8660% [4.7600%]	-	-	(45,507)	420,280		(366,782)	-	658,160	-		221,290		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-382167	Q6568@AD3 NETWORK FINANCE COMPANY PTY LT 4.3600 2030-02-14	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030	-	7,594,000	3.6324% [4.3600%]	-	-	(19,192)	205,500		(187,629)	-	433,000	-		129,520		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-382168	Q6568@AF8 NETWORK FINANCE COMPANY PTY LT 4.5400 2033-02-14	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2033	-	4,556,400	3.7385% [4.5400%]	-	-	(12,746)	123,300		(145,805)	-	259,800	-		87,164		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-383212	Q6291#AG8 MONASH UNIVERSITY	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	11/28/2017	12/13/2042	-	5,772,200	3.8900% [4.7100%]	-	-	(22,798)	156,940		(277,035)	-	329,080	-		142,771		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384569	Q8773@AR9 STOCKLAND TRUST MANAGEMENT LTD 4.4200 2030-01-16	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	-	13,620,250	3.8090% [4.4200%]	-	-	(32,936)	247,065		(316,643)	-	783,730	-		231,506		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384571	Q8773@AS7 STOCKLAND TRUST MANAGEMENT LTD 4.6600 2033-01-16	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	-	17,984,750	3.9685% [4.6600%]	-	-	(49,729)	326,235		(522,591)	-	1,034,870	-		343,114		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-386831	Q4976#AA8 INVOCARE LTD 4.8100 2028-02-16	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/20/2017	02/15/2028	-	8,349,400	4.2125% [4.8100%]	-	-	(14,510)	295,935		(24,049)	-	471,970	-		129,588		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397050	Q8806#AE7 TABCORP FINANCE PTY LTD	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2035	-	14,468,033	5.0910% [5.6200%]	-	-	(2,213)	574,472		346,957	-	574,472	-		297,929		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397057	Q8806#AF4 TABCORP FINANCE PTY LTD	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2036	-	14,468,033	5.1520% [5.7000%]	-	-	(2,327)	574,472		338,404	-	574,472	-		306,610		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-399723	Q3080#AD7 DEXUS WHOLESALE PROPERTY FUND	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/18/2018	05/22/2033	-	13,835,940	4.3630% [4.8700%]	-	-	(3,886)	684,410		436,093	-	684,410	-		267,074		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-409168	Pending Settlement - Port of Melbourne	N/A	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2033	-	11,058,000	4.4310% [4.7400%]	-	-	-	(24,750)		(21,725)	-	(24,750)	-		216,026		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0056	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	23,299,161	5.6900% [5.9100%]	-	-	95,004	4,294,258		4,245,078	-	948,008	-		137,164		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0057	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	9,319,664	5.6900% [5.9100%]	-	-	38,001	1,717,703		1,698,031	-	379,203	-		54,865		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-294592	880789A@1 TERANET HOLDINGS LP 5.1100 2045-12-10	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045	-	11,656,070	5.1400% [5.1100%]	-	-	(483)	(50,950)		(938,271)	-	583,973	-		305,434		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-296154	35952SAA0 FTG FRASER TRANSPORTATION GROUP	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033	-	19,516,955	3.5650% [3.5770%]	-	-	9,678	327,150		(203,101)	-	478,369	-		384,344		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317947-1	72908RAA0 Plenary Health North Bay Finco	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/27/2016	03/13/2040	-	7,726,126	5.1050% [5.1820%]	-	-	(229)	310,408		44,095	-	369,913	-		180,028		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-322567	811427AA1 SEA TO SKY HIGHWAY INVESTMENT 2.6290 2030-08-31	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030	-	54,296,879	2.6938% [2.6290%]	-	-	45,737	1,735,667		751,745	-	1,957,219	-		947,402		100/91
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-333551	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	-	9,043,531	3.8800% [3.9740%]	-	-	(3,365)	(5,844)		(699,091)	-	451,403	-		258,859		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-336443	496676AC1 KINGSTON SOLAR LP 3.5710 2035-07-31	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	-	7,296,622	3.6180% [3.5710%]	-	-	(1,976)	(34,668)		(208,073)	-	365,701	-		150,847		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-382194	32117PAD9 FIRST NATIONS ETF LP 4.1360 2041-12-31	D 1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/16/2017	12/31/2041	-	10,287,531	4.1375% [4.1360%]	-	-	6,410	324,161		50,612	-	496,996	-		249,462		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-389962	C5793#AJ2 MCCAIN FINANCE (CANADA LTD).	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/23/2018	04/23/2032	-	7,073,386	3.7275% [3.6800%]	-	-	3,253	383,660		222,097	-	383,660	-		131,500		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-393317	C0104*AB8 AIR CANADA	D 1	Currency	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	2,088,612	4.6000% [4.1900%]	-	-	1,923	71,052		74,278	-	71,052	-		29,161		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-393322	C0104*AB8 AIR CANADA	D 1	Currency	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	5,151,492	4.5950% [4.1900%]	-	-	2,635	175,247		182,010	-	175,247	-		71,924		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406047	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEM 4.1150 2042-06-30	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/05/2018	06/30/2042	-	6,608,776	4.4450% [4.1150%]	-	-	1,263	71,089		85,022	-	71,089	-		161,937		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406075	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEM 4.1140 2042-03-31	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/05/2018	03/31/2042	-	9,836,318	4.4430% [4.1140%]	-	-	1,875	105,807		126,293	-	105,807	-		239,768		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299804	24906PA*0 DENTSPLY INTERNATIONAL (SERIES I)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	4,412,197	4.2100% [1.0100%]	-	-	69,929	(119,753)		(122,459)	-	85,802	-		62,909		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299806	24906PB@7 DENTSPLY INTERNATIONAL (SERIES M)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2031	-	7,010,491	4.4970% [1.3300%]	-	-	109,821	(190,274)		(28,036)	-	136,331	-		127,034		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299809	24906PB*9 DENTSPLY INTERNATIONAL (SERIES L)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2028	-	12,550,250	4.3875% [1.1700%]	-	-	199,878	(340,631)		(199,140)	-	244,060	-		199,764		100/100

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)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2018-FXS-392059	G3659*AE1 FRANKE FINANCE INTERNATIONAL LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2018	04/25/2033	-	10,657,572	4.3825% [1.3000%]	-	-	60,693	586,572		1,005,226	-	586,572	-		205,211		100/100
Currency swap - Rec fixed USD [Pay fixed CLP] ; 2017-FXS-378463	05965XAP4 BANCO SANTANDER CHILE	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	10/10/2017	09/22/2020	-	768,400	5.1510% [6.5000%]	-	-	(5,382)	25,322		11,756	-	43,470	-		5,741		100/100
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2015-FXS-283731	K3752#AH1 COPENHAGEN AIRPORTS AS 2.3500 2025-08-27	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	-	6,856,540	3.9375% [2.3500%]	-	-	48,507	(273,445)		(885,580)	-	208,251	-		91,762		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0021	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	24,780	437,850		(27,846)	-	99,750	-		58,274		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0022	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	24,780	437,850		(27,846)	-	99,750	-		58,274		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0025	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2019	-	18,389,000	5.7000% [4.8170%]	-	-	112,691	2,043,300		1,832,801	-	465,500	-		79,226		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0029	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2010	01/31/2021	-	27,140,000	5.4700% [4.6600%]	-	-	174,672	3,789,000		2,559,593	-	665,000	-		218,464		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0124	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	12,981,000	5.3850% [5.0000%]	-	-	50,272	1,305,500		644,380	-	332,500	-		95,729		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0125	02343*AH5 AMCOR FINANCE (USA) INC	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	2,596,200	5.3850% [5.0000%]	-	-	10,055	261,100		128,876	-	66,500	-		19,146		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-128128	D8563#AC8 VTG Deutschland GmbH 5/6/2026	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2026	-	7,092,000	6.0700% [5.8340%]	-	-	43,569	1,254,250		341,179	-	166,250	-		99,382		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194745	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/19/2013	04/15/2023	-	4,531,800	4.5700% [3.7900%]	-	-	22,317	445,375		41,668	-	116,375	-		49,615		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214090	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2020	-	5,508,400	4.4520% [3.7100%]	-	-	33,791	838,200		597,202	-	133,000	-		42,129		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214091	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2023	-	5,508,400	5.1220% [4.2300%]	-	-	39,794	838,200		406,142	-	133,000	-		63,644		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227507	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG 4.0500 2024-04-02	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2014	04/02/2024	-	3,292,800	5.3160% [4.0500%]	-	-	28,499	490,680		279,020	-	79,800	-		39,519		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-242975	L8367#AC7 SHURGARD LUXEMBOURG SARL CB 3.26%	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	-	8,302,497	4.7400% [3.2600%]	-	-	80,677	1,192,118		663,422	-	202,493	-		117,937		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243582	N7334#AG8 WERELDHAVE NV	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2014	07/23/2024	-	17,790,500	4.4375% [2.9400%]	-	-	164,432	2,612,350		1,586,109	-	432,250	-		219,128		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245687	X2145*AA4 ELENIA FINANCE OYJ 3.6010 2034-07-30	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	8,064,600	5.1000% [3.6010%]	-	-	74,913	1,059,300		581,154	-	199,500	-		161,761		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245688	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	4,032,300	5.1000% [3.6010%]	-	-	37,457	529,650		290,577	-	99,750	-		80,880		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245690	X2145*AA4 ELENIA FINANCE OYJ 3.6010 2034-07-30	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	12,096,900	5.1000% [3.6010%]	-	-	112,370	1,588,950		871,732	-	299,250	-		242,641		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-252004	Q1297#AG3 CSL FINANCE PTY LTD 2.1000 2026-11-12	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026	-	12,960,000	3.8800% [2.1000%]	-	-	129,379	1,284,500		619,694	-	332,500	-		187,532		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-257755	G7770#AE2 SAGE GROUP PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2014	01/26/2022	-	19,107,594	3.6020% [1.8900%]	-	-	170,903	1,589,674		776,247	-	498,883	-		180,718		100/100

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263694	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTERNATIONAL	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2024	-	7,422,600	3.8150% [1.9660%]	-	-	69,541	417,300		42,493	-	199,500	-		87,825		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263695	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTERNATIONAL	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2027	-	22,638,930	4.0200% [2.2720%]	-	-	201,349	1,272,765		(97,194)	-	608,475	-		332,005		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274084	592688B#1 METTLER-TOLEDO INTL INC 1.4700 2030-06-17	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030	-	21,587,280	3.7180% [1.4700%]	-	-	226,306	(2,230,740)		(2,364,776)	-	678,300	-		373,476		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-276333	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC 3.3800 2025-05-11	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/30/2015	05/11/2025	-	11,987,934	5.6000% [3.3800%]	-	-	113,486	(925,169)		(1,664,856)	-	367,745	-		157,089		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-286350	B6398#AE1 Aliaxis Finance S.A. 12y	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/01/2015	07/23/2027	-	2,000,000	4.4375% [2.6400%]	-	-	15,688	(107,491)		(265,793)	-	60,018	-		30,114		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288024	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE 2.0400 2030-10-01	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/22/2015	10/01/2030	-	6,530,400	3.8350% [2.0400%]	-	-	50,822	(474,900)		(929,254)	-	199,500	-		114,343		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288452	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/29/2015	08/26/2035	-	9,358,500	4.4040% [2.6900%]	-	-	67,834	(565,675)		(1,232,270)	-	282,625	-		193,876		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-292767	G1696#BH8 BUNZL FINANCE PLC 1.8200 2022-11-19	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/16/2015	11/19/2022	-	1,695,000	3.7025% [1.8200%]	-	-	15,359	(56,325)		(143,379)	-	49,875	-		17,761		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-294892	81725TF@4 Sensient Technologies Corporation	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/06/2015	11/06/2022	-	10,000,000	3.5010% [1.8480%]	-	-	77,312	(407,827)		(1,019,636)	-	296,399	-		104,357		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299257	G8654#AA9 TR PROPERTY INVESTMENT TRUST P 1.9200 2026-02-10	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2026	-	9,129,850	3.8100% [1.9200%]	-	-	75,440	(794,325)		(1,397,102)	-	282,625	-		126,028		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299788	24906PA@8 DENTSPLY INTL INC. 2.2500 2026-08-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	3,401,600	4.2005% [2.2500%]	-	-	27,257	(334,560)		(566,897)	-	106,400	-		48,500		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305210	F1840#AA0 CHANEL SAS 1.8390 2026-03-30	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/15/2016	03/30/2026	-	9,849,600	3.4500% [1.8390%]	-	-	69,708	(658,350)		(1,462,784)	-	299,250	-		137,131		98/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306883	G9006@AF3 TRANSMISSION FINANCE DAC 2.9000 2038-02-08	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038	-	12,981,600	4.5430% [2.9000%]	-	-	85,840	(1,029,000)		(2,153,308)	-	399,000	-		287,541		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306887	G9006@AC0 TRANSMISSION FINANCE DAC 2.5630 2031-02-08	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/29/2016	02/08/2031	-	2,274,300	4.2225% [2.5630%]	-	-	15,672	(177,555)		(382,895)	-	69,825	-		40,396		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306890	G9006@AE6 TRANSMISSION FINANCE DAC 2.8230 2036-02-08	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/29/2016	02/08/2036	-	7,905,900	4.4510% [2.8230%]	-	-	52,151	(617,215)		(1,339,641)	-	242,725	-		165,939		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306906	G9006@AG1 TRANSMISSION FINANCE DAC 2.9700 2041-02-08	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	-	12,981,600	4.6477% [2.9700%]	-	-	87,592	(1,029,000)		(2,093,669)	-	399,000	-		308,756		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-311041	98419MAG5 XYLEM INC/NY 2.2500 2023-03-11	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/04/2016	03/11/2023	-	6,597,000	4.4350% [2.2500%]	-	-	62,261	(408,300)		(715,044)	-	199,500	-		71,499		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313190	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,743,872	3.9730% [1.7500%]	-	-	27,634	(151,652)		(263,844)	-	82,460	-		29,825		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313194	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,766,000	3.9730% [1.7500%]	-	-	27,857	(152,875)		(265,971)	-	83,125	-		30,066		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316385	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/11/2016	03/21/2023	-	1,396,500	3.6400% [1.7500%]	-	-	12,151	(33,749)		(107,531)	-	40,731	-		15,180		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316655	G9006@AL0 TRANSMISSION FINANCE DAC.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2036	-	13,073,200	4.1350% [2.4200%]	-	-	103,719	(470,380)	..	(1,166,811)	-	385,700	-		276,225		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316661	G9006@AK2 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2029	-	3,268,300	3.6580% [1.9300%]	-	-	26,534	(117,595)	..	(338,826)	-	96,425	-		53,833		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-317602	G98523VP8 YORKSHIRE BUILDING SOCIETY 1.2500 2022-03-17	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	04/22/2016	03/17/2022	-	3,928,750	3.2250% [1.2500%]	-	-	35,957	(157,675)	..	(323,495)	-	116,375	-		37,862		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319560	G8124#AN3 SIG Plc 10y	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	-	9,057,600	4.7710% [2.8300%]	-	-	79,545	(282,800)	..	(877,776)	-	266,000	-		129,077		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321620	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	1,785,600	3.0420% [1.0800%]	-	-	17,052	(82,480)	..	(166,940)	-	53,200	-		19,953		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321624	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2026	-	1,339,200	3.2710% [1.4300%]	-	-	11,894	(61,860)	..	(139,920)	-	39,900	-		18,936		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321801	877409A@1 TAYLOR WIMPEY PLC 2.0200 2023-06-28	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	-	5,882,760	3.9660% [2.0200%]	-	-	55,569	(188,500)	..	(497,276)	-	172,900	-		65,753		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-328284	Q8562*AC9 SONIC HEALTHCARE LTD 1.7500 2026-11-17	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	07/28/2016	11/17/2026	-	20,941,200	3.6970% [1.7500%]	-	-	192,354	(1,125,495)	..	(2,278,262)	-	628,425	-		303,269		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-333704	N9651*AB4 Woodward International BV	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	09/14/2016	09/23/2031	-	3,829,760	3.3500% [1.5700%]	-	-	31,460	(139,910)	..	(307,498)	-	113,050	-		69,679		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335104	92927KB#8 WABCO HOLDINGS INC SERIES F	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	09/27/2016	11/15/2028	-	3,357,300	3.2330% [1.3600%]	-	-	30,208	(145,350)	..	(303,782)	-	99,750	-		54,099		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336059	DENTSPLY SIRONA INC (Multiple Cusips)	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	10/05/2016	10/27/2031	-	3,467,970	3.4440% [1.6500%]	-	-	28,905	(151,435)	..	(304,811)	-	103,075	-		63,318		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-337096	G4273*AN5 HAMMERSON PLC 2.0500 2031-01-11	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	10/13/2016	01/11/2031	-	4,745,050	3.8400% [2.0500%]	-	-	39,176	(275,415)	..	(560,453)	-	142,975	-		84,024		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339164	G5265*AB8 KINGSPAN SECURITIES 2016	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/02/2016	11/16/2024	-	19,974,600	3.3250% [1.3500%]	-	-	188,825	(1,041,300)	..	(2,062,028)	-	598,500	-		252,390		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339193	K7784*AA3 P/F EYSTUR-OG SANDOYARTUNLAR 2.7300 2040-01-31	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/02/2016	01/31/2040	-	9,887,900	4.6140% [2.7300%]	-	-	79,982	(503,295)	..	(1,047,575)	-	295,925	-		229,789		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-341136	X2145*AG1 ELENIA FINANCE OYJ	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	11/22/2016	12/14/2033	-	7,301,580	4.5463% [2.5000%]	-	-	65,401	(754,515)	..	(1,026,717)	-	229,425	-		143,586		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-342640	G8472#AF8 S STERIS PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/06/2016	02/27/2032	-	5,149,440	4.3340% [2.3000%]	-	-	45,032	(454,800)	..	(659,898)	-	159,600	-		95,199		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357554	B9550@AB7 UMICORE SA	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	04/05/2017	12/07/2029	-	7,561,500	4.1075% [2.0500%]	-	-	69,170	(728,105)	..	(1,063,748)	-	236,075	-		127,913		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364166	48021PA*9 JONES LANG LASALLE FINANCE BV	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	06/07/2017	06/27/2027	-	8,445,000	3.9650% [1.9600%]	-	-	80,408	(311,625)	..	(736,432)	-	249,375	-		126,656		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-367848	K8553*AA0 SCANDLINES APS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	07/05/2017	09/30/2028	-	20,131,800	4.6930% [2.5500%]	-	-	208,508	(650,590)	..	(1,607,586)	-	591,850	-		322,428		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-374878	G4691#AE5 IMI GROUP LIMITED 1.5300 2028-02-21	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/12/2017	02/21/2028	-	4,242,250	3.4075% [1.5300%]	-	-	29,075	97,448		(102,174)	-	118,038	-		65,899		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-377915	Q8562*AD7 SONIC HEALTHCARE LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/04/2017	11/19/2024	-	9,997,700	3.7600% [1.5700%]	-	-	109,458	73,525		(281,238)	-	282,625	-		126,408		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379014	G4940*AA6 IRISH FERRIES FINANCE DAC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/16/2017	11/30/2024	-	5,897,500	3.6150% [1.4000%]	-	-	66,148	59,750		(134,245)	-	166,250	-		74,742		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379266	372460D@1 GENUINE PARTS COMPANY	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2027	-	3,472,740	3.9000% [1.8100%]	-	-	35,758	28,468		(93,272)	-	98,088	-		53,065		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379280	372460E*2 GENUINE PARTS COMPANY	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2032	-	3,590,460	4.1675% [2.3200%]	-	-	32,462	29,433		(114,937)	-	101,413	-		67,994		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379289	372460D#9 GENUINE PARTS CO	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2029	-	3,590,460	4.0000% [2.0200%]	-	-	34,932	29,433		(103,956)	-	101,413	-		60,461		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-380751	N9061@AK6 VTTI BV	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027	-	8,941,372	4.1860% [2.0300%]	-	-	96,356	(18,033)		(310,690)	-	255,150	-		137,547		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-382705	25434*AG8 DIMENSIONAL FUND ADVISORS LP 1.6500 2030-02-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/21/2017	02/15/2030	-	8,097,150	3.6690% [1.6500%]	-	-	61,560	41,055		(173,371)	-	229,425	-		138,117		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-383031	F0197#AA1 ALBEA SAS	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/27/2017	11/29/2052	-	14,762,200	5.4470% [3.4770%]	-	-	151,550	284,580		-	-	412,300	-		433,171		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-385635	K3444@AA2 ESVAGT A/S	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2025	-	3,762,240	6.4425% [3.8300%]	-	-	50,412	26,080		(51,793)	-	106,400	-		51,455		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-385637	K3444@AB0 ESVAGT A/S	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2027	-	3,762,240	6.8700% [4.3100%]	-	-	49,464	26,080		(59,063)	-	106,400	-		57,926		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-394675	N7591#AA9 ROTTERDAM WORLD GATEWAY BV	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/06/2018	03/31/2036	-	9,295,500	4.6938% [2.4700%]	-	-	51,338	538,875		489,765	-	538,875	-		195,893		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-396581	B9789*AA4 WAREHOUSES DE PAUW COMM VA 2.6200 2029-03-29	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/19/2018	03/29/2029	-	19,699,200	5.0763% [2.6200%]	-	-	128,067	1,018,400		1,046,913	-	1,018,400	-		322,992		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-401022	BME2M6S04 STATE GRID OVERSEAS INVESTMENT 2.1250 2030-05-02	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/27/2018	05/02/2030	-	9,686,400	4.5900% [2.1250%]	-	-	39,547	346,000		481,707	-	346,000	-		166,697		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-405901	Pending Settlement - Applus Services SA	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/04/2018	07/11/2025	-	21,659,800	4.6710% [1.8600%]	-	-	-	60,125		66,966	-	60,125	-		287,260		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-406681	Pending Settlement - Grafton	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/08/2018	09/05/2028	-	11,162,500	4.9260% [2.3800%]	-	-	-	70,775		25,148	-	70,775	-		178,179		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-406682	Pending Settlement - Grafton	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/08/2018	09/05/2030	-	11,162,500	5.0310% [2.5900%]	-	-	-	70,775		67,522	-	70,775	-		194,879		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-289	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	7,851,200	6.0850% [5.5000%]	-	-	86,667	2,570,200		2,745,831	-	130,000	-		115,066		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-290	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	41,218,800	6.0850% [5.5000%]	-	-	455,000	13,493,550		14,415,613	-	682,500	-		604,097		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0023	G0372VAB0 ANGLIAN Water Services Financing	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022	-	2,049,710	5.9600% [5.8370%]	-	-	12,443	333,385		260,901	-	42,250	-		20,714		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0118	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	16,973,000	4.5400% [4.6800%]	-	-	28,723	2,450,250		1,915,105	-	357,500	-		126,423		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0119	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	12,344,000	4.5400% [4.6800%]	-	-	20,889	1,782,000		1,392,804	-	260,000	-		91,944		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-122178	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2011	03/29/2041	-	1,598,000	6.2400% [6.0100%]	-	-	8,146	277,750		63,850	-	32,500	-		38,120		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130350	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	50,415,300	6.4750% [6.5000%]	-	-	230,616	9,487,550		5,150,030	-	1,007,500	-		1,066,536		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130351	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	47,162,700	6.4750% [6.5000%]	-	-	215,737	8,875,450		4,817,770	-	942,500	-		997,727		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-176643	G4445*AF5 HIGH SPEED RAIL FINANCE PLC 4.7200 2036-03-30	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/20/2012	03/30/2036	-	15,371,000	4.7450% [4.7200%]	-	-	56,427	2,828,625		994,990	-	308,750	-		323,902		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-197627	F1148AAH5 BOUYGUES SA 5.5% 10/06/2026 5.5000 2026-10-06	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	-	3,857,750	5.8800% [5.5000%]	-	-	23,820	557,125		356,936	-	81,250	-		55,483		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-200614	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2013	06/30/2025	-	4,550,700	4.6000% [4.1010%]	-	-	22,828	589,950		436,125	-	97,500	-		60,224		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201625	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	3,877,500	5.9850% [5.5300%]	-	-	24,275	576,875		456,608	-	81,250	-		43,376		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201626	G9766#AB0 WORKSPACE GROUP PLC 5.5300 2023-07-01	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	8,142,750	5.9850% [5.5300%]	-	-	50,977	1,211,438		958,876	-	170,625	-		91,089		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234093	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK 4.6100 2029-06-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	16,335	529,125		401,216	-	48,750	-		41,553		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234095	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK 4.6100 2029-06-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	16,335	529,125		401,216	-	48,750	-		41,553		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-242264	G0176@AA7 ALLIANCE TRUST PLC THE 4.2800 2029-07-31	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029	-	3,558,030	4.5300% [4.2800%]	-	-	17,900	785,505		561,702	-	68,250	-		59,253		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244905	G1744#AX6 CADOGAN ESTATES LIMITED	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	-	3,428,000	4.6500% [4.3800%]	-	-	19,445	787,500		346,624	-	65,000	-		87,788		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253231	G6679#AA4 Nuffield Health G10+270 10/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	813,000	5.5990% [5.2600%]	-	-	5,270	152,875		124,376	-	16,250	-		10,184		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253232	G6679#AA4 Nuffield Health G10+270 10/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	42,158	1,223,000		995,010	-	130,000	-		81,474		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253234	G6679#AA4 Nuffield Health G10+270 10/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	42,158	1,223,000		995,010	-	130,000	-		81,474		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253240	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	2,439,000	5.9580% [5.5500%]	-	-	17,301	458,625		376,095	-	48,750	-		35,084		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253241	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	23,068	611,500		501,461	-	65,000	-		46,779		99/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253244	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	23,068	611,500		501,461	-	65,000	-		46,779		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-277851	G4378*AC3 Heathrow Airport Limited	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	04/15/2015	10/15/2035	-	6,197,940	3.7255% [2.9700%]	-	-	26,748	652,890		215,959	-	136,500	-		128,912		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278713	G294A@AC3 Dyson James 2.8300 2027-05-27	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575% [2.8300%]	-	-	11,175	337,663		178,331	-	56,875	-		39,528		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278718	G8278*AA9 SOUTH WEST AIRPORTS LIMITED 3.6800 2030-05-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	04/24/2015	05/15/2030	-	7,996,439	4.2675% [3.6800%]	-	-	41,583	1,033,440		536,724	-	171,405	-		137,821		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-292761	G1696#BK1 BUNZL FINANCE PLC 3.5600 2025-03-22	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	09/16/2015	03/22/2025	-	11,631,000	4.0920% [3.5600%]	-	-	51,845	1,729,125		1,206,901	-	243,750	-		150,884		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-293176	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P 3.7780 2030-11-02	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	09/18/2015	11/02/2030	-	27,752,125	4.4145% [3.7780%]	-	-	160,455	4,317,688		2,855,975	-	576,875	-		487,654		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-298698	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C 3.3700 2060-12-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/13/2015	12/15/2060	-	6,388,200	4.1700% [3.3700%]	-	-	39,145	843,150		60,967	-	136,500	-		208,206		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-299259	G8654#AB7 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/19/2015	02/10/2031	-	2,296,500	4.2050% [3.5900%]	-	-	11,719	316,125		175,906	-	48,750	-		40,799		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300684	G8407*AA3 UNIVERSITY OF OXFORD ST HILDA 3.3700 2045-12-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2045	-	1,804,800	4.2475% [3.3700%]	-	-	11,457	220,500		80,990	-	39,000	-		47,305		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300686	G8407*AB1 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2055	-	1,804,200	4.1680% [3.2400%]	-	-	11,759	219,900		66,455	-	39,000	-		55,231		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301761	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	12/10/2015	03/05/2033	-	8,482,880	4.1350% [3.4900%]	-	-	41,870	1,089,480		509,277	-	182,000	-		162,566		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301764	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/10/2015	03/05/2028	-	2,120,720	3.9275% [3.3700%]	-	-	9,419	272,370		149,268	-	45,500	-		33,004		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308091	W9125AQQ9 SVENSKA HANDELSBANKEN AB 2.3750 2022-01-18	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50...	02/10/2016	01/18/2022	-	4,345,500	2.7600% [2.3750%]	-	-	10,326	384,750		200,757	-	97,500	-		40,973		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308092	W6S318SX6 NORDEA BANK AB 2.375% 6/20/2022	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50...	02/10/2016	06/02/2022	-	1,991,688	2.7650% [2.3750%]	-	-	6,194	176,344		85,764	-	44,688	-		19,732		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308145	G2624@AK9 DAIRY CREST GROUP PLC 3.3400 2026-03-23	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	02/10/2016	03/23/2026	-	1,735,800	3.8150% [3.3400%]	-	-	5,071	151,500		43,361	-	39,000	-		24,137		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-313875	G8781@AA7 THAMES Water Utilities LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	03/21/2016	03/30/2026	-	19,112,100	4.4110% [3.8670%]	-	-	67,524	1,552,775		448,487	-	432,250	-		266,088		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316216	G3618#AB3 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	-	9,872,100	3.7560% [3.1600%]	-	-	38,360	630,350		(158,692)	-	227,500	-		177,484		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316318	G3618#AA5 FOREIGN & COLONIAL INVESTMENT TRUST	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	-	3,525,750	3.3330% [2.8000%]	-	-	12,225	225,125		(26,316)	-	81,250	-		55,548		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320981	G9303#AB0 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2051	-	8,510,340	3.8500% [3.0100%]	-	-	44,178	852,890		1,775	-	188,500	-		244,725		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320990	G9303#AA2 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2046	-	3,228,060	3.7510% [2.9700%]	-	-	15,767	323,510		(786)	-	71,500	-		85,519		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321628	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	3,032,400	3.0630% [2.5400%]	-	-	11,334	259,875		118,425	-	68,250	-		33,885		100/100

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Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321786	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/03/2016	09/01/2031	-	5,802,000	3.3425% [2.7800%]	-	-	21,745	521,000		55,396	-	130,000	-		105,322		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322133	G1144#AE4 BEDFORD ESTATES BLOOMSBURY LIM	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/07/2016	06/16/2036	-	8,736,600	4.4360% [3.6800%]	-	-	47,578	815,100		143,609	-	195,000	-		185,204		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322303	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046	-	17,896,500	3.7470% [2.8800%]	-	-	87,367	1,657,425		132,861	-	399,750	-		474,399		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327632	G4622#AL3 HOWARD DE WALDEN ESTATES 2.5400 2031-09-14	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2031	-	2,966,850	3.4625% [2.5400%]	-	-	11,344	(3,713)		(154,623)	-	73,125	-		53,929		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327646	G4622#AM1 HOWARD DE WALDEN ESTATES 2.7400 2036-09-14	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2036	-	5,604,050	3.7950% [2.7400%]	-	-	24,784	(7,013)		(281,989)	-	138,125	-		119,610		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329656	G2479@AD1 COVENT GARDEN GROUP HOLDINGS SERIES B	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/12/2016	11/14/2028	-	10,886,400	3.5155% [2.3700%]	-	-	56,543	(203,700)		(473,247)	-	273,000	-		175,399		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329669	G2479@AC3 COVENT GARDEN GROUP HOLDINGS SERIES A	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/12/2016	11/14/2026	-	8,164,800	3.3925% [2.2800%]	-	-	41,223	(152,775)		(370,570)	-	204,750	-		118,184		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334252	G6469#AB6 NEWCASTLE INTL AIRPORT LTD 3.6700 2031-09-29	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031	-	5,615,800	4.7410% [3.6700%]	-	-	23,912	(61,275)		(339,050)	-	139,750	-		102,238		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334263	G6469#AC4 NEWCASTLE INTL AIRPORT LTD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036	-	3,395,600	5.1140% [3.9000%]	-	-	16,645	(37,050)		(210,540)	-	84,500	-		72,556		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336580	G3663#AB7 FORTH PORTS LTD 2.6200 2027-01-06	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2016	01/06/2027	-	5,220,600	3.5360% [2.6200%]	-	-	19,215	(324,450)		(572,155)	-	136,500	-		76,219		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337374	G4445*AG3 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	10/14/2016	03/31/2039	-	7,314,000	3.0900% [2.3000%]	-	-	17,329	(607,500)		(1,071,074)	-	195,000	-		166,642		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337389	G4445*AH1 HIGH SPEED RAIL FINANCE PLC 2.8100 2039-12-31	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	10/14/2016	12/31/2039	-	8,780,400	3.7550% [2.8100%]	-	-	24,589	(725,400)		(1,532,896)	-	234,000	-		203,649		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337397	031100H*4 AMETEK INC	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/14/2016	11/23/2031	-	5,846,400	3.4725% [2.7000%]	-	-	15,411	(490,800)		(958,643)	-	156,000	-		107,040		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337901	G1745*AS0 BROOKFIELD UTILITIES UK SERIES B	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	10/19/2016	11/10/2031	-	15,500,520	3.7275% [2.9100%]	-	-	43,392	(1,134,630)		(2,338,421)	-	409,500	-		283,416		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338094	G3225*AG1 EVERSHOLT FUNDING PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	10/21/2016	04/21/2037	-	16,084,200	4.1625% [3.1900%]	-	-	43,416	(1,343,100)		(2,798,176)	-	429,000	-		348,900		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338962	G6177#AF0 INCHCAPE Plc	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	11/01/2016	05/18/2029	-	5,622,120	3.8425% [3.1000%]	-	-	12,418	(451,030)		(892,505)	-	149,500	-		92,767		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-341956	G5676#AA9 ELENIA FINANCE OYJ	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/01/2016	01/05/2037	-	7,053,200	4.3550% [3.1500%]	-	-	36,554	(340,200)		(670,089)	-	182,000	-		151,814		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351149	G8256#AC7 SOHO ESTATES HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/26/2037	-	6,490,640	5.6800% [3.9700%]	-	-	41,853	(374,660)		(377,124)	-	169,000	-		140,847		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351201	G8256#AB9 SOHO ESTATES HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/26/2035	-	5,750,000	5.5450% [3.9000%]	-	-	35,604	(323,150)		(348,319)	-	149,500	-		117,955		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356441	G8408#AA8 ST JAMESS ONCOLOGY FINANCING P 2.8040 2037-03-31	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	03/28/2017	03/31/2037	-	9,129,071	4.1650% [2.8040%]	-	-	48,180	(513,054)		(645,979)	-	(385,484)	-		197,726		100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356787	G3056@AC2 EDINBURGH AIRPORT LTD 2.9800 2028-04-10	D 1........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	03/30/2017	04/10/2028	-..............	6,500,000	4.4350% [2.9800%]	-....................	-....................	41,712	.........(365,300)	..	.........(418,155)	-..................	169,000	-..................	....	101,670	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-359336	G1313@AA9 BLACKROCK SMALLER COMPANIES TR	D 1........	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2017	05/24/2037	-..............	4,350,640	4.1460% [2.7400%]	-....................	-....................	28,044	.........(138,210)	..	.........(160,716)	-..................	110,500	-..................	....	94,601	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362094	G0827#BK5 BARRATT DEVELOPMENTS PLC	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	05/23/2017	08/22/2027	-..............	...14,391,150	4.0750% [2.7700%]	-....................	-....................	82,000	.........(263,625)	..	.........(474,372)	-..................	360,750	-..................	....	217,667	....	100/99.........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366109	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	06/19/2017	06/18/2047	-..............	1,550,805	5.4750% [3.9380%]	-....................	-....................	9,820	..........(57,561)	..	.........(338,696)	-..................	39,592	-..................	....	41,747	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367076	G9305@AB0 UNIVERSITY OF SUSSEX..........	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	06/27/2017	09/18/2049	-..............	3,829,800	4.1840% [2.7800%]	-....................	-....................	22,248	.........(130,950)	..	.........(180,432)	-..................	97,500	-..................	....	107,031	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367147	G9305@AA2 UNIVERSITY OF SUSSEX..........	D 1........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	06/27/2017	09/18/2044	-..............	3,831,000	4.1200% [2.7600%]	-....................	-....................	21,467	.........(129,750)	..	.........(203,882)	-..................	97,500	-..................	....	98,118	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367524	G0892#AA8 BAZALGETTE TUNNEL LTD........	D 1........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	06/29/2017	09/28/2032	-..............	...14,278,000	3.9615% [2.8600%]	-....................	-....................	63,227	.........(244,750)	..	.........(799,910)	-..................	357,500	-..................	....	269,563	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368937	G9766#AD6 WORKSPACE GROUP PLC.........	D 1........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	07/13/2017	08/16/2025	-..............	3,230,500	4.2775% [3.0700%]	-....................	-....................	16,043	..........(70,125)	..	.........(150,882)	-..................	81,250	-..................	....	43,143	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-378148	G9307#AB6 THE UNIVERSITY OF BATH 2.7700 2048-01-12	D 1........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	10/05/2017	01/12/2048	-..............	...18,644,600	4.0330% [2.7700%]	-....................	-....................	108,560	.........(102,950)	..	.........(708,946)	-..................	461,500	-..................	....	506,812	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381215	G1819@AA8 CANAL AND RIVER TRUST 2.8500 2043-01-19	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	11/08/2017	01/19/2043	-..............	3,663,800	4.2800% [2.8500%]	-....................	-....................	23,012	..........(32,900)	..	..........(46,279)	-..................	91,000	-..................	....	90,809	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381216	G7246*AA0 HERTFORD COLLEGE 2.5200 2048-01-31	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	11/08/2017	01/31/2048	-..............	...11,244,500	3.9390% [2.5200%]	-....................	-....................	65,332	.........(109,650)	..	..........(33,799)	-..................	279,500	-..................	....	305,926	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381227	G1819@AB6 CANAL AND RIVER TRUST 2.8300 2048-01-19	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	11/08/2017	01/19/2048	-..............	9,286,800	4.2920% [2.8300%]	-....................	-....................	59,620	..........(86,975)	..	..........(56,444)	-..................	230,750	-..................	....	252,523	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381414	00183FAA3 ANNO 2017 JOINT HOLDING UK LIM 3.2630 2033-05-31	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	11/09/2017	05/31/2033	-..............	6,290,781	4.5120% [3.2630%]	-....................	-....................	36,290	..........(54,065)	..	.........(209,939)	-..................	119,401	-..................	....	121,531	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381574	G4990#AA1 JPMORGAN GLOBAL GROWTH & INCOM 2.9300 2048-01-09	D 1........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	11/10/2017	01/09/2048	-..............	...12,538,100	4.3413% [2.9300%]	-....................	-....................	83,989	............(4,275)	..	.........(104,227)	-..................	308,750	-..................	....	340,773	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-383904-1	G0446*AA3 ANGEL TRAINS ROLLING STOCK	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	12/04/2017	11/30/2027	-..............	8,667,989	0.0000% [0.0000%]	-....................	-....................	-....................	159,504	..	..........(75,252)	-..................	205,743	-..................	....	133,052	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-384732	G4160@AA7 GREENSQUARE GROUP LIMITED 3.6630 2048-01-31	D 1........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	12/08/2017	01/31/2048	-..............	...13,623,273	5.1050% [3.6630%]	-....................	-....................	57,158	180,727	..	50,090	-..................	246,432	-..................	....	370,645	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390256	G7737#AC8 SGN MIDCO LTD 2.9000 2030-03-14	D 1........	Currency	UBS AG.............. BFM8T61CT2L1QCEMIK50...	01/25/2018	03/14/2030	-..............	857,400	4.3125% [2.9000%]	-....................	-....................	4,123	65,250	..	72,555	-..................	65,250	-..................	....	14,672	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390257	G7737#AD6 SGN MIDCO LTD 3.0200 2033-03-14	D 1........	Currency	UBS AG.............. BFM8T61CT2L1QCEMIK50...	01/25/2018	03/14/2033	-..............	4,144,100	4.4610% [3.0200%]	-....................	-....................	20,388	315,375	..	376,673	-..................	315,375	-..................	....	79,484	....	100/100.......
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390289	G1737@AA7 BROOKFIELD UTILITIES ISSUER UK 2.6200 2027-03-14	D 1........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	01/25/2018	03/14/2027	-..............	2,783,235	4.0150% [2.6200%]	-....................	-....................	13,043	208,748	..	211,883	-..................	208,748	-..................	....	41,069	....	100/100.......

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390316	G1737@AC3 BROOKFIELD UTILITIES ISSUER UK 2.9700 2038-03-14	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2038	-	4,852,820	4.4600% [2.9700%]	-	-	24,473	363,970		480,821	-	363,970	-		107,744		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392722	G2685@AJ8 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2033	-	5,331,780	4.3675% [2.9300%]	-	-	5,963	314,830		378,801	-	314,830	-		103,051		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392750	G2685@AH2 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2030	-	1,824,030	4.1975% [2.7900%]	-	-	1,992	107,705		119,289	-	107,705	-		31,514		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-393235	G1591#BF8 BRITVIC PLC	D 1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/22/2018	06/17/2033	-	3,062,400	4.3975% [2.8800%]	-	-	3,543	157,850		221,384	-	157,850	-		59,254		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-395200	G3618#AC1 FOREIGN COLONIAL INVESTMENT	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	03/08/2018	05/24/2048	-	16,728,250	4.4750% [2.9200%]	-	-	28,212	753,225		1,317,480	-	753,225	-		457,515		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-399138	Pending Settlement - Rich Products	N/A	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	04/11/2018	07/11/2033	-	8,799,040	4.0705% [2.6400%]	-	-	-	613,490		57,767	-	613,490	-		170,626		100/97
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-400984	G7895*AG1 SCOTTISH MORTGAGE INVESTMENT TRUST	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/27/2018	06/04/2048	-	23,810,855	4.6200% [2.9600%]	-	-	30,621	970,530		2,214,077	-	970,530	-		651,551		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-401508	G1750#AA7 CARIN HOUSING ASSOCIATION LTD	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/02/2018	06/28/2053	-	11,272,392	5.2260% [3.4900%]	-	-	1,182	340,722		1,538,722	-	340,722	-		333,533		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-403115	G7827#AC9 SAVILLS HOLDING COMPANY LIMITED	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030	-	6,031,417	4.8240% [3.2600%]	-	-	2,714	103,495		185,270	-	103,495	-		104,384		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-405399	G1744*AA0 THE BRUNNER INVESTMENT TRUST PLC	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2018	06/28/2048	-	8,633,300	4.4800% [2.8400%]	-	-	795	51,675		417,881	-	51,675	-		236,497		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-407582	G5258@AA7 KINGDOM HOUSING ASSOCIATION	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/13/2018	06/29/2048	-	6,947,720	5.1380% [3.4000%]	-	-	704	82,420		384,953	-	82,420	-		190,332		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-407595	Pending Settlement - Kingdom Housing Association	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/13/2018	06/28/2049	-	12,292,120	5.2360% [3.4800%]	-	-	-	145,820		545,014	-	145,820	-		342,289		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-408557	Pending Settlement - SSP	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2018	10/15/2028	-	9,264,500	4.6050% [3.0600%]	-	-	-	22,750		73,115	-	22,750	-		148,676		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-409403	Pending Settlement - University of Durham	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/28/2018	08/28/2048	-	6,281,760	4.1560% [2.6600%]	-	-	-	(55,440)		108,346	-	(55,440)	-		172,559		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2018-FXS-408656	Pending Settlement - JPM Japanese Investment Trust	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2043	-	4,545,455	4.6010% [1.2100%]	-	-	-	31,394		200,870	-	31,394	-		113,879		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2018-FXS-408657	Pending Settlement - JPM Japanese Investment Trust	N/A	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2048	-	10,000,000	4.7750% [1.3300%]	-	-	-	69,065		590,756	-	69,065	-		274,374		100/100
Currency swap - Rec fixed USD [Pay fixed NZD] ; 2018-FXS-407268	Q7702#AA2 PORTS OF AUCKLAND LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2028	-	6,819,100	4.1900% [4.8100%]	-	-	(754)	251,715		200,392	-	251,715	-		107,731		100/100
Currency swap - Rec fixed USD [Pay fixed NZD] ; 2018-FXS-407272	Q7702#AB0 PORTS OF AUCKLAND LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2030	-	6,537,900	4.2940% [5.0600%]	-	-	(947)	241,335		187,164	-	241,335	-		113,162		100/100
Currency swap - Rec fixed USD [Pay fixed NZD] ; 2018-FXS-407273	Q7702#AC8 PORTS OF AUCKLAND LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2033	-	6,537,900	4.3640% [5.3200%]	-	-	(1,242)	241,335		169,500	-	241,335	-		126,548		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158752	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	10,302,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	158,061	1,720,875		2,172,252	-	211,250	-		198,374		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158756	G2956@AA9 ABP ACQUISITIONS UK LTD.....	D 1........	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-..............	...20,605,000	6.3010% [GBP LIBOR 6M+3.2810%]	-....................	-....................	316,122	3,441,750	..	4,344,504	-..................	422,500	-..................	....	396,748	....	100/100.......
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158757	G2956@AA9 ABP ACQUISITIONS UK LTD.....	D 1........	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-..............	...40,417,500	6.3010% [GBP LIBOR 6M+3.2810%]	-....................	-....................	620,086	6,751,125	..	8,521,911	-..................	828,750	-..................	....	778,237	....	100/100.......
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243340	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1........	Currency	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-..............	2,807,145	5.0760% [GBP LIBOR 6M+2.1000%]	-....................	-....................	42,333	628,733	..	717,678	-..................	53,625	-..................	....	46,563	....	100/100.......
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243344	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1........	Currency	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-..............	5,614,290	5.0760% [GBP LIBOR 6M+2.1000%]	-....................	-....................	84,666	1,257,465	..	1,435,357	-..................	107,250	-..................	....	93,126	....	100/100.......
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	...10,022,557	...116,471,135	XX	44,824,628	0	.58,660,895	0	0	...36,489,954	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	...11,072,657	...116,471,135	XX	62,793,454	0	.58,660,895	0	0	...39,457,393	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest rate swaps - Rec fixed [Pay fixed] ; 2015-INF-290561	912810RL4 TIPS swap TII .75% 02/15/2045.....	D 1........	Interest Rate	Citibank NA......... E57ODZWZ7FF32TWEFA76.	08/27/2015	02/15/2045	-..............	...53,198,659	3.3100% [0.7500%]	-....................	-....................	552,078	......(8,606,508)	..	......(8,606,508)	.....(943,978)	-..................	-..................	....	1,373,137	....	0006............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0181	Variable Annuities..	Exh 5.....	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	10/10/2008	10/14/2018	-..............	...50,000,000	4.4000% [USD LIBOR 3M]	-....................	-....................	603,944	284,915	..	284,915	.....(717,797)	-..................	-..................	....	134,724	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0185	Variable Annuities..	Exh 5.....	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.....	10/24/2008	10/28/2018	-..............	.100,000,000	3.9250% [USD LIBOR 3M]	-....................	-....................	1,006,848	480,703	..	480,703	..(1,244,506)	-..................	-..................	....	286,691	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0200	Variable Annuities..	Exh 5.....	Interest Rate	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018	-..............	.100,000,000	5.2125% [USD LIBOR 3M]	-....................	-....................	1,656,411	1,044,284	..	1,044,284	..(1,900,669)	-..................	-..................	....	309,662	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0205	Variable Annuities..	Exh 5.....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	11/24/2008	11/26/2018	-..............	.100,000,000	3.5275% [USD LIBOR 3M]	-....................	-....................	819,586	422,279	..	422,279	..(1,079,318)	-..................	-..................	....	319,460	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0206	Variable Annuities..	Exh 5.....	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.....	11/24/2008	11/26/2018	-..............	.100,000,000	3.5300% [USD LIBOR 3M]	-....................	-....................	820,829	423,281	..	423,281	..(1,080,543)	-..................	-..................	....	319,460	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0209	Variable Annuities..	Exh 5.....	Interest Rate	Citibank NA......... E57ODZWZ7FF32TWEFA76.	11/28/2008	12/02/2018	-..............	.100,000,000	3.1800% [USD LIBOR 3M]	-....................	-....................	634,782	296,744	..	296,744	.....(915,296)	-..................	-..................	....	325,829	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0210	Variable Annuities..	Exh 5.....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	12/02/2008	01/12/2023	-..............	.150,000,000	4.5775% [USD LIBOR 3M]	-....................	-....................	1,935,372	10,704,917	..	10,704,917	..(5,895,602)	-..................	-..................	....	1,597,997	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0212	Variable Annuities..	Exh 5.....	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	12/02/2008	12/04/2018	-..............	.100,000,000	2.9100% [USD LIBOR 3M]	-....................	-....................	503,081	184,468	..	184,468	.....(786,411)	-..................	-..................	....	327,924	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0213	Variable Annuities..	Exh 5.....	Interest Rate	Citibank NA......... E57ODZWZ7FF32TWEFA76.	12/02/2008	12/04/2018	-..............	.100,000,000	2.9100% [USD LIBOR 3M]	-....................	-....................	503,081	184,468	..	184,468	.....(786,411)	-..................	-..................	....	327,924	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0214	Variable Annuities..	Exh 5.....	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	12/03/2008	12/05/2018	-..............	.100,000,000	2.9400% [USD LIBOR 3M]	-....................	-....................	517,772	199,836	..	199,836	.....(799,441)	-..................	-..................	....	328,967	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0217	Variable Annuities..	Exh 5.....	Interest Rate	Citibank NA......... E57ODZWZ7FF32TWEFA76.	12/04/2008	12/08/2018	-..............	.100,000,000	2.9375% [USD LIBOR 3M]	-....................	-....................	512,187	208,735	..	208,735	.....(796,882)	-..................	-..................	....	332,075	....	0002............
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0220	Variable Annuities..	Exh 5.....	Interest Rate	Citibank NA......... E57ODZWZ7FF32TWEFA76.	12/08/2008	12/10/2018	-..............	...50,000,000	3.0050% [USD LIBOR 3M]	-....................	-....................	272,391	118,655	..	118,655	.....(415,699)	-..................	-..................	....	167,066	....	0002............

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0232	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	72,116	(33,211)		(33,211)	(234,475)	-	-		173,106		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0233	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54...	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	72,116	(33,211)		(33,211)	(234,475)	-	-		173,106		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0240	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/22/2008	12/24/2018	-	100,000,000	2.5050% [USD LIBOR 3M]	-	-	239,968	30,841		30,841	(568,166)	-	-		348,185		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0241	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/23/2008	12/29/2018	-	100,000,000	2.5400% [USD LIBOR 3M]	-	-	254,231	53,108		53,108	(586,028)	-	-		353,069		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0243	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/29/2008	12/31/2018	-	100,000,000	2.4838% [USD LIBOR 3M]	-	-	226,263	25,170		25,170	(558,489)	-	-		355,003		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0244	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018	-	50,000,000	2.4825% [USD LIBOR 3M]	-	-	112,821	12,275		12,275	(278,939)	-	-		177,502		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0245	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	12/31/2008	01/05/2019	-	50,000,000	2.4550% [USD LIBOR 3M]	-	-	111,815	3,045		3,045	(277,374)	-	-		179,897		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0003	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	01/21/2009	01/23/2019	-	100,000,000	2.5925% [USD LIBOR 3M]	-	-	319,810	62,934		62,934	(663,856)	-	-		376,538		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	03/06/2009	03/10/2019	-	100,000,000	3.1100% [USD LIBOR 3M]	-	-	596,991	403,914		403,914	(1,000,567)	-	-		416,278		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54...	03/10/2009	03/12/2019	-	100,000,000	3.2060% [USD LIBOR 3M]	-	-	642,967	472,793		472,793	(1,044,939)	-	-		417,920		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0123	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	08/17/2009	08/19/2019	-	50,000,000	3.6750% [USD LIBOR 3M]	-	-	446,821	571,660		571,660	(763,926)	-	-		266,574		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0124	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	08/17/2009	08/19/2019	-	50,000,000	3.6720% [USD LIBOR 3M]	-	-	446,075	569,992		569,992	(763,194)	-	-		266,574		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0127	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019	-	100,000,000	3.7935% [USD LIBOR 3M]	-	-	946,610	1,292,953		1,292,953	(1,600,422)	-	-		536,988		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0131	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	09/16/2009	09/18/2019	-	50,000,000	3.6950% [USD LIBOR 3M]	-	-	431,017	612,630		612,630	(785,190)	-	-		276,041		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	10/26/2009	10/28/2019	-	25,000,000	3.7500% [USD LIBOR 3M]	-	-	229,837	345,494		345,494	(419,043)	-	-		144,090		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0144	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019	-	25,000,000	3.7400% [USD LIBOR 3M]	-	-	228,587	342,253		342,253	(417,818)	-	-		144,090		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0148	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	10/26/2009	10/28/2019	-	25,000,000	4.5820% [USD LIBOR 3M]	-	-	333,837	615,118		615,118	(520,985)	-	-		144,090		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0156	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	11/04/2009	11/06/2024	-	50,000,000	5.0000% [USD LIBOR 3M]	-	-	771,489	6,045,257		6,045,257	(2,477,524)	-	-		630,422		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0157	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	11/04/2009	11/06/2024	-	25,000,000	5.0000% [USD LIBOR 3M]	-	-	385,744	3,022,629		3,022,629	(1,238,762)	-	-		315,211		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0166	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	12/10/2009	12/14/2024	-	150,000,000	5.0700% [USD LIBOR 3M]	-	-	2,339,417	19,047,889		19,047,889	(7,540,767)	-	-		1,906,684		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0168	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/10/2009	12/15/2024	-	100,000,000	5.0900% [USD LIBOR 3M]	-	-	1,563,884	12,816,730		12,816,730	(5,034,522)	-	-		1,271,392		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0169	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024	-	100,000,000	5.0925% [USD LIBOR 3M]	-	-	1,565,127	12,831,381		12,831,381	(5,035,904)	-	-		1,271,392		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0170	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/10/2009	12/14/2024	-	50,000,000	5.1000% [USD LIBOR 3M]	-	-	787,264	6,437,205		6,437,205	(2,521,886)	-	-		635,561		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0176	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	-	50,000,000	5.1300% [USD LIBOR 3M]	-	-	791,887	6,525,577		6,525,577	(2,528,323)	-	-		635,696		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0177	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	-	50,000,000	5.2300% [USD LIBOR 3M]	-	-	-	9,254,777		9,254,777	(2,191,353)	-	-		846,730		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0028	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025	-	50,000,000	5.3500% [USD LIBOR 3M]	-	-	858,211	7,297,427		7,297,427	(2,620,554)	-	-		642,661		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0029	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	02/05/2025	-	25,000,000	5.3500% [USD LIBOR 3M]	-	-	429,105	3,648,714		3,648,714	(1,310,277)	-	-		321,331		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	50,000,000	5.4600% [USD LIBOR 3M]	-	-	641,861	10,551,292		10,551,292	(2,957,660)	-	-		776,143		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	25,000,000	5.5190% [USD LIBOR 3M]	-	-	326,421	5,398,815		5,398,815	(1,486,382)	-	-		388,071		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0044	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/11/2010	02/17/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	424,980	7,629,044		7,629,044	(2,119,285)	-	-		510,003		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0045	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/11/2010	02/16/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	425,352	7,624,787		7,624,787	(2,118,147)	-	-		509,961		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0048	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/17/2010	02/20/2028	-	25,000,000	5.5200% [USD LIBOR 3M]	-	-	315,768	5,408,577		5,408,577	(1,477,676)	-	-		388,292		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0053	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	436,275	7,958,556		7,958,556	(2,141,435)	-	-		510,254		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0054	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	436,275	7,958,556		7,958,556	(2,141,435)	-	-		510,254		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0056	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2010	02/22/2028	-	25,000,000	5.5800% [USD LIBOR 3M]	-	-	315,239	5,533,709		5,533,709	(1,480,026)	-	-		388,402		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0058	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028	-	25,000,000	5.6000% [USD LIBOR 3M]	-	-	317,016	5,575,524		5,575,524	(1,482,506)	-	-		388,402		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0114	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2010	04/29/2027	-	50,000,000	5.2425% [USD LIBOR 3M]	-	-	832,799	8,992,647		8,992,647	(3,000,709)	-	-		743,119		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0119	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027	-	50,000,000	5.0350% [USD LIBOR 3M]	-	-	784,820	8,206,557		8,206,557	(2,942,976)	-	-		744,615		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0121	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027	-	200,000,000	5.0100% [USD LIBOR 3M]	-	-	3,111,877	32,446,933		32,446,933	(11,744,324)	-	-		2,978,921		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0122	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.0700% [USD LIBOR 3M]	-	-	792,779	8,355,379		8,355,379	(2,957,033)	-	-		745,190		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0125	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027	-	100,000,000	4.6160% [USD LIBOR 3M]	-	-	1,364,462	13,215,202		13,215,202	(5,655,675)	-	-		1,493,364		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0126	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027	-	50,000,000	4.6125% [USD LIBOR 3M]	-	-	681,356	6,593,937		6,593,937	(2,826,756)	-	-		746,682		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0129	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	99,071	7,818,475		7,818,475	(2,393,325)	-	-		787,749		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0130	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	99,071	7,818,475		7,818,475	(2,393,325)	-	-		787,749		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0132	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	150,000,000	4.7938% [USD LIBOR 3M]	-	-	267,863	23,907,928		23,907,928	(7,165,228)	-	-		2,364,224		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0133	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028	-	150,000,000	4.7913% [USD LIBOR 3M]	-	-	267,589	23,875,379		23,875,379	(7,164,379)	-	-		2,364,224		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0140	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8150% [USD LIBOR 3M]	-	-	55,097	8,079,545		8,079,545	(2,350,538)	-	-		789,160		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0142	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028	-	25,000,000	4.8200% [USD LIBOR 3M]	-	-	27,604	4,050,517		4,050,517	(1,175,515)	-	-		394,580		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2028	-	100,000,000	4.7700% [USD LIBOR 3M]	-	-	108,194	15,772,289		15,772,289	(4,692,222)	-	-		1,578,321		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0144	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028	-	25,000,000	4.8300% [USD LIBOR 3M]	-	-	27,715	4,072,006		4,072,006	(1,176,007)	-	-		394,580		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0145	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8500% [USD LIBOR 3M]	-	-	55,875	8,229,968		8,229,968	(2,353,981)	-	-		789,160		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0146	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2027	-	50,000,000	4.8350% [USD LIBOR 3M]	-	-	721,382	7,492,228		7,492,228	(2,890,721)	-	-		748,400		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0252	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.0450% [USD LIBOR 3M]	-	-	-	15,952,068		15,952,068	(6,814,541)	-	-		2,252,244		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0253	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030	-	100,000,000	4.1525% [USD LIBOR 3M]	-	-	-	9,347,625		9,347,625	(3,922,254)	-	-		1,751,907		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0258	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	-	50,000,000	4.2100% [USD LIBOR 3M]	-	-	-	4,903,892		4,903,892	(1,965,096)	-	-		876,637		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0259	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	7,841,140		7,841,140	(3,071,897)	-	-		1,180,681		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0261	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	7,841,140		7,841,140	(3,071,897)	-	-		1,180,681		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0263	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	8,051,885		8,051,885	(3,081,025)	-	-		1,180,681		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0264	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	8,051,885		8,051,885	(3,081,025)	-	-		1,180,681		0002

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0265	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/08/2010	10/12/2030	-	50,000,000	4.2400% [USD LIBOR 3M]	-	-	-	5,024,890		5,024,890	(1,968,469)	-	-		876,540		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0269	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	-	50,000,000	4.3000% [USD LIBOR 3M]	-	-	-	9,243,418		9,243,418	(3,130,242)	-	-		1,180,826		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125854	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	-	50,000,000	5.2275% [USD LIBOR 3M]	-	-	824,546	7,940,734		7,940,734	(2,789,382)	-	-		693,537		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125855	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026	-	50,000,000	5.2375% [USD LIBOR 3M]	-	-	827,033	7,975,015		7,975,015	(2,792,295)	-	-		693,537		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125857	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026	-	50,000,000	5.2250% [USD LIBOR 3M]	-	-	823,925	7,932,164		7,932,164	(2,788,653)	-	-		693,537		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125901	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026	-	50,000,000	5.2450% [USD LIBOR 3M]	-	-	829,280	8,003,387		8,003,387	(2,795,972)	-	-		693,660		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-138441	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.4310% [USD LIBOR 3M]	-	-	821,404	(3,822,992)		(3,822,992)	(6,398,616)	-	-		2,671,770		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-139503	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026	-	100,000,000	2.6750% [USD LIBOR 3M]	-	-	363,092	(1,757,760)		(1,757,760)	(4,236,562)	-	-		1,433,217		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143332	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021	-	100,000,000	2.1200% [USD LIBOR 3M]	-	-	62,554	(2,279,692)		(2,279,692)	(1,991,704)	-	-		904,706		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143336	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1200% [USD LIBOR 3M]	-	-	31,277	(1,139,846)		(1,139,846)	(995,852)	-	-		452,353		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143337	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1300% [USD LIBOR 3M]	-	-	33,763	(1,124,326)		(1,124,326)	(998,340)	-	-		452,353		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143512	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031	-	100,000,000	2.6300% [USD LIBOR 3M]	-	-	320,707	(3,598,514)		(3,598,514)	(5,465,455)	-	-		1,822,801		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143513	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	594,179	2,422,953		2,422,953	(5,880,473)	-	-		1,822,801		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143535	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	-	100,000,000	2.2000% [USD LIBOR 3M]	-	-	106,901	(2,041,191)		(2,041,191)	(2,041,103)	-	-		906,219		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143541	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2013% [USD LIBOR 3M]	-	-	53,761	(1,018,648)		(1,018,648)	(1,020,862)	-	-		453,110		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143542	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2000% [USD LIBOR 3M]	-	-	53,451	(1,020,595)		(1,020,595)	(1,020,551)	-	-		453,110		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144001	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	-	50,000,000	2.3300% [USD LIBOR 3M]	-	-	87,379	(819,653)		(819,653)	(1,055,662)	-	-		453,487		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144089	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031	-	100,000,000	3.4700% [USD LIBOR 3M]	-	-	745,471	5,594,466		5,594,466	(6,105,137)	-	-		1,823,364		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146436	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2011	06/20/2026	-	150,000,000	3.3700% [USD LIBOR 3M]	-	-	1,037,486	4,858,874		4,858,874	(6,849,502)	-	-		2,118,412		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146983	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2011	07/02/2029	-	215,000,000	2.9275% [USD LIBOR 3M]	-	-	979,656	(310,758)		(310,758)	(11,004,298)	-	-		3,567,591		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147213	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	-	330,000,000	3.1270% [USD LIBOR 3M]	-	-	1,860,185	5,010,995		5,010,995	(14,584,879)	-	-		4,661,308		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2011	07/25/2026	-	195,000,000	3.1200% [USD LIBOR 3M]	-	-	1,145,608	2,884,047		2,884,047	(8,686,212)	-	-		2,770,437		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147377	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2011	07/01/2025	-	100,000,000	3.0100% [USD LIBOR 3M]	-	-	496,675	679,853		679,853	(4,030,183)	-	-		1,323,652		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148074	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2026	-	100,000,000	3.3025% [USD LIBOR 3M]	-	-	695,692	2,843,698		2,843,698	(4,691,226)	-	-		1,451,735		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148082	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/30/2011	12/02/2026	-	100,000,000	3.3000% [USD LIBOR 3M]	-	-	694,449	2,825,121		2,825,121	(4,689,721)	-	-		1,451,735		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148097	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	-	100,000,000	3.3100% [USD LIBOR 3M]	-	-	699,421	2,899,426		2,899,426	(4,695,740)	-	-		1,451,735		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148152	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026	-	100,000,000	3.3150% [USD LIBOR 3M]	-	-	701,907	2,936,579		2,936,579	(4,698,749)	-	-		1,451,735		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-150238	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2011	07/25/2028	-	115,000,000	3.2100% [USD LIBOR 3M]	-	-	-	2,679,036		2,679,036	(4,964,632)	-	-		1,825,271		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185276	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2012	12/20/2027	-	50,000,000	2.3575% [USD LIBOR 3M]	-	-	94,110	(2,351,989)		(2,351,989)	(2,183,269)	-	-		769,718		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185278	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2012	12/20/2027	-	50,000,000	2.3570% [USD LIBOR 3M]	-	-	93,986	(2,354,048)		(2,354,048)	(2,183,111)	-	-		769,718		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-187572	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/16/2013	07/07/2026	-	118,000,000	2.9300% [USD LIBOR 3M]	-	-	549,059	155,485		155,485	(5,080,328)	-	-		1,671,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197327	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/18/2013	04/22/2033	-	10,000,000	2.6207% [USD LIBOR 3M]	-	-	33,271	(412,151)		(412,151)	(577,515)	-	-		192,496		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197374	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/19/2013	04/23/2033	-	25,000,000	2.6217% [USD LIBOR 3M]	-	-	83,582	(1,027,879)		(1,027,879)	(1,444,801)	-	-		481,285		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199767	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2013	05/24/2028	-	50,000,000	2.7120% [USD LIBOR 3M]	-	-	203,874	(952,712)		(952,712)	(2,369,125)	-	-		786,879		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201329	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2013	06/06/2028	-	50,000,000	2.8600% [USD LIBOR 3M]	-	-	238,943	(322,486)		(322,486)	(2,418,648)	-	-		788,292		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201330	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2013	06/06/2028	-	50,000,000	2.8620% [USD LIBOR 3M]	-	-	239,441	(313,907)		(313,907)	(2,419,293)	-	-		788,292		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201836	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028	-	50,000,000	2.8675% [USD LIBOR 3M]	-	-	238,207	(290,446)		(290,446)	(2,422,416)	-	-		788,835		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201837	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2013	06/11/2028	-	50,000,000	2.8670% [USD LIBOR 3M]	-	-	238,083	(292,594)		(292,594)	(2,422,254)	-	-		788,835		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323869	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	-	500,000,000	3.6150% [USD LIBOR 3M]	-	-	4,031,684	24,874,885		24,874,885	(23,537,914)	-	-		7,062,587		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-325872	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	250,000,000	2.9300% [USD LIBOR 3M]	18,650,000	-	1,163,260	329,418		329,418	(10,763,407)	-	-		3,540,978		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327731	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	250,000,000	4.8150% [USD LIBOR 3M]	19,200,000	-	3,576,517	34,031,889		34,031,889	(13,651,390)	-	-		3,552,445		0007

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329025	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8088% [USD LIBOR 3M]	-	-	(109,155)	(58,777,446)		(58,777,446)	(21,564,887)	-	-		6,629,570		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329026	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8335% [USD LIBOR 3M]	-	-	(78,389)	(57,538,044)		(57,538,044)	(21,588,887)	-	-		6,629,570		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329054	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	150,000,000	1.8420% [USD LIBOR 3M]	-	-	(40,694)	(34,267,950)		(34,267,950)	(12,958,261)	-	-		3,977,742		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329167	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/08/2016	08/10/2046	-	100,000,000	1.8400% [USD LIBOR 3M]	-	-	(24,313)	(22,885,384)		(22,885,384)	(8,638,867)	-	-		2,651,957		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329261	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/09/2016	08/11/2046	-	200,000,000	1.8050% [USD LIBOR 3M]	-	-	(82,060)	(47,176,506)		(47,176,506)	(17,274,258)	-	-		5,304,173		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329358	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/10/2016	08/12/2046	-	200,000,000	1.7788% [USD LIBOR 3M]	-	-	(98,881)	(48,227,533)		(48,227,533)	(17,253,970)	-	-		5,304,431		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329561	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	150,000,000	1.7838% [USD LIBOR 3M]	-	-	(71,842)	(36,018,985)		(36,018,985)	(12,945,945)	-	-		3,978,904		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329564	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	150,000,000	1.7973% [USD LIBOR 3M]	-	-	(61,773)	(35,614,011)		(35,614,011)	(12,953,789)	-	-		3,978,904		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329583	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	200,000,000	1.7773% [USD LIBOR 3M]	-	-	(102,253)	(48,285,296)		(48,285,296)	(17,256,209)	-	-		5,305,206		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330004	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/16/2016	08/18/2046	-	250,000,000	1.7850% [USD LIBOR 3M]	-	-	(122,889)	(59,974,980)		(59,974,980)	(21,576,261)	-	-		6,632,475		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333987	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	125,000,000	1.9540% [USD LIBOR 3M]	-	-	(7,235)	(25,871,727)		(25,871,727)	(9,260,798)	-	-		3,321,397		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333988	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9620% [USD LIBOR 3M]	-	-	(3,621)	(41,074,056)		(41,074,056)	(14,838,293)	-	-		5,314,235		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333989	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	150,000,000	1.9510% [USD LIBOR 3M]	-	-	(10,920)	(31,136,271)		(31,136,271)	(11,107,048)	-	-		3,985,676		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333991	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9360% [USD LIBOR 3M]	-	-	(29,477)	(42,116,354)		(42,116,354)	(14,769,993)	-	-		5,314,235		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334082	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2016	09/20/2046	-	200,000,000	1.8961% [USD LIBOR 3M]	-	-	(82,437)	(43,588,395)		(43,588,395)	(17,315,233)	-	-		5,314,493		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334083	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9230% [USD LIBOR 3M]	-	-	(13,912)	(10,658,545)		(10,658,545)	(3,681,507)	-	-		1,328,623		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334103	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9290% [USD LIBOR 3M]	-	-	(12,420)	(10,598,408)		(10,598,408)	(3,685,448)	-	-		1,328,623		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334141	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2016	09/20/2046	-	150,000,000	1.9025% [USD LIBOR 3M]	-	-	(57,024)	(32,494,700)		(32,494,700)	(12,992,423)	-	-		3,985,870		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334275	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	50,000,000	1.9235% [USD LIBOR 3M]	-	-	(17,357)	(10,653,925)		(10,653,925)	(3,680,263)	-	-		1,328,688		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334290	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	25,000,000	1.9275% [USD LIBOR 3M]	-	-	(8,181)	(5,306,915)		(5,306,915)	(1,841,445)	-	-		664,344		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334291	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9340% [USD LIBOR 3M]	-	-	(8,848)	(6,329,207)		(6,329,207)	(2,212,296)	-	-		797,213		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334305	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/19/2016	09/21/2046	-	100,000,000	1.9100% [USD LIBOR 3M]	-	-	(41,427)	(21,514,270)		(21,514,270)	(8,657,432)	-	-		2,657,375		0003

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Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334574	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	25,000,000	1.9090% [USD LIBOR 3M]	-	-	(14,421)	(5,400,073)		(5,400,073)	(1,833,501)	-	-		664,408		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334586	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2016	09/23/2046	-	100,000,000	1.8843% [USD LIBOR 3M]	-	-	(69,990)	(22,034,129)		(22,034,129)	(8,638,164)	-	-		2,657,633		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-335923	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2016	10/06/2046	-	150,000,000	1.8640% [USD LIBOR 3M]	-	-	(102,685)	(33,688,284)		(33,688,284)	(13,181,247)	-	-		3,988,962		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2018-IRS-389423	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	905,000,000	2.3837% [USD LIBOR 3M]	-	-	2,232,474	(78,724,340)		(78,724,340)	(58,033,410)	-	-		19,675,608		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133171	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/16/2011	06/20/2026	-	300,000,000	USD LIBOR 3M[4.7175%]	-	-	(4,084,993)	(38,350,528)		(38,350,528)	16,084,123	-	-		4,236,825		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133514	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026	-	260,000,000	USD LIBOR 3M[4.7600%]	-	-	(3,555,238)	(34,028,129)		(34,028,129)	13,981,565	-	-		3,673,176		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133895	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/24/2011	06/27/2028	-	103,000,000	USD LIBOR 3M[4.8300%]	-	-	(21,398)	(16,841,986)		(16,841,986)	4,732,056	-	-		1,628,573		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134125	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/29/2011	07/02/2029	-	300,000,000	USD LIBOR 3M[4.5850%]	-	-	(3,839,399)	(46,122,006)		(46,122,006)	18,726,031	-	-		4,978,034		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134288	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	150,000,000	USD LIBOR 3M[4.9200%]	-	-	(2,182,164)	(21,437,953)		(21,437,953)	8,222,511	-	-		2,124,587		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135843	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028	-	160,000,000	USD LIBOR 3M[4.9700%]	-	-	-	(27,976,837)		(27,976,837)	7,348,227	-	-		2,539,507		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135847	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2026	-	300,000,000	USD LIBOR 3M[4.8500%]	-	-	(4,343,057)	(41,593,779)		(41,593,779)	16,438,930	-	-		4,262,211		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135902	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	90,000,000	USD LIBOR 3M[4.8150%]	-	-	(1,287,546)	(12,251,480)		(12,251,480)	4,914,500	-	-		1,278,880		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-162966	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/02/2012	05/06/2024	-	50,000,000	USD LIBOR 3M[2.6560%]	-	-	(188,744)	652,941		652,941	1,747,993	-	-		604,917		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-163174	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2012	05/09/2024	-	50,000,000	USD LIBOR 3M[2.6275%]	-	-	(181,719)	731,035		731,035	1,743,013	-	-		605,342		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180085	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3563%]	-	-	(111,237)	2,319,734		2,319,734	2,175,089	-	-		763,912		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180101	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3488%]	-	-	(109,362)	2,350,220		2,350,220	2,172,726	-	-		763,912		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180557	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/02/2012	11/06/2027	-	100,000,000	USD LIBOR 3M[2.2650%]	-	-	(183,075)	5,413,626		5,413,626	4,303,135	-	-		1,529,616		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-195241	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2013	03/27/2033	-	100,000,000	USD LIBOR 3M[2.8340%]	-	-	(403,982)	1,556,032		1,556,032	5,916,003	-	-		1,920,331		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-207771	05574LPT9 BNP Paribas 2.7% 8/2018	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	08/16/2013	08/20/2018	-	16,500,000	USD LIBOR 3M+0.9080%[2.7000%]	-	-	7,353	14,060		14,060	16,598	-	-		30,838		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2015-INF-292976	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045	-	53,198,659	USD LIBOR 3M+0.6850%[0.7500%]	-	-	363,502	(7,754,820)		(7,754,820)	2,608,431	-	-		1,373,137		0006

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0919999. Total-Swaps-Hedging Other-Interest Rate											37,850,000	0	44,992,142	(576,603,379)	XX	(576,603,379)	(598,328,157)	0	0	0	259,370,732	XXX	XXX
Swaps - Hedging Other - Credit Default																							
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2017-CDS-357559	Macro Credit Hedge	D 1	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27.	04/05/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	254,014	-	(50,278)	89,744		89,744	57,336	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2018-CDS-405240	Macro Credit Hedge	D 1	Credit	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/29/2018	06/20/2023	-	17,500,000	0.0000 [1.0000]	-	834,675	(15,070)	1,314,234		1,314,234	479,559	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000]; 2018-CDS-405243	Macro Credit Hedge	D 1	Credit	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	05/29/2018	06/20/2023	-	10,000,000	0.0000 [1.0000]	-	137,125	(8,611)	160,625		160,625	23,499	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T; 2017-CDS-382704	AT&T INC (Multiple Cusips)	D 1	Credit	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/21/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	(243,969)	-	(50,278)	(198,552)		(198,552)	61,426	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T; 2017-CDS-383584	AT&T INC (Multiple Cusips)	D 1	Credit	Citibank NA	E57ODZWZ7FF32TWEFA76..	11/30/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	(237,939)	-	(50,278)	(198,552)		(198,552)	61,426	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION;COF; 2016-CDS-308335	14042E3Y4 CAPITAL ONE NA 2.9500 2021-07-23	D 1	Credit	Citibank NA	E57ODZWZ7FF32TWEFA76..	02/11/2016	09/20/2021	-	5,000,000	0.0000 [1.0000]	(72,149)	-	(25,139)	(127,016)		(127,016)	29,483	-	-		-	1FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CHARTER COMMUNICATIONS INC;CHTR; 2013-CDS-204268	Charter Communications (Multiple Cusips)	D 1	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/28/2013	09/20/2018	-	5,000,000	0.0000 [1.0000]	202,240	-	(25,278)	(10,608)		(10,608)	23,080	-	-		-	2FE	0008
0929999. Total-Swaps-Hedging Other-Credit Default											(97,803)	971,800	(224,931)	1,029,874	XX	1,029,874	735,808	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																							
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371111	Q0697#AF3 AUSGRID FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(18,826)	(39,623)		(39,623)	(240,674)	268,460	-		93,370		0009
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0041	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	07/22/2008	07/07/2038	-	27,940,000	5.6800% [5.1876%]	-	-	225,881	8,752,199		8,752,199	605,450	3,834,401	-		625,271		0009
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0050	667869AA9 NORTHWEST CONNECT GROUP 5.9500 2041-04-30	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	08/14/2008	04/30/2041	-	12,683,079	6.3000% [5.9500%]	-	-	91,911	3,277,031		3,277,031	(426,606)	511,919	-		303,132		0009
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0059	82028KAP6 SHAW COMMUNICATIONS INC 5.65% 10/1/2019	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	10/02/2009	10/01/2019	-	921,234	5.4500% [5.6500%]	-	-	3,784	158,558		158,558	(2,480)	37,920	-		5,160		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-134788	N1632QAA9 BRENNTAG FINANCE BV	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27.	07/11/2011	07/19/2018	-	1,962,800	5.4100% [5.5000%]	-	-	9,375	326,415		326,415	(1,815)	46,550	-		2,239		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-143771	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/07/2011	11/30/2019	-	12,000,000	4.5300% [4.4950%]	-	-	39,366	1,125,318		1,125,318	62,272	297,539	-		71,478		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194884	67777LAB9 OI EUROPEAN GROUP BV	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021	-	1,294,700	5.5825% [4.8750%]	-	-	6,805	54,341		54,341	(5,396)	33,250	-		10,742		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-239861	G8249JAF2 SMURFIT KAPPA ACQUISITIONS 3.2500 2021-06-01	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2014	06/01/2021	-	1,361,000	4.4380% [3.2500%]	-	-	11,276	133,870		133,870	(12,446)	33,250	-		11,635		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243910	U6415RAD5 NEWELL BRANDS INC	D 1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11....	07/07/2014	10/01/2021	-	2,719,400	5.3570% [3.7500%]	-	-	27,274	292,483		292,483	(91,817)	66,500	-		24,541		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-251703	15089QAE4 CELANESE US HOLDINGS LLC 3.2500 2019-10-15	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	09/16/2014	10/15/2019	-	1,165,500	5.1050% [3.2500%]	-	-	11,798	100,571		100,571	(14,134)	29,925	-		6,627		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-270917	G38343AE2 INTL GAME TECHNOLOGY PLC 4.7500 2023-02-15	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	02/11/2015	08/15/2022	-	7,919,100	6.9002% [4.7500%]	-	-	69,482	(659,038)		(659,038)	(103,781)	232,750	-		80,456		0009

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274569	59010QAA4 MERLIN ENTERTAINMENTS PLC 2.7500 2022-03-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2015	03/15/2022	-	3,673,250	4.9860% [2.7500%]	-	-	33,027	(580,972)		(580,972)	(48,653)	116,375	-		35,374		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287582	G97745AB2 Schaeffler Finance 3.25 5/2025	D 1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020	-	2,180,600	5.0330% [3.2500%]	-	-	15,039	(224,354)		(224,354)	(2,984)	66,500	-		14,936		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287690	F2R907AA4 CCK 3.375% 5/15/2025	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/17/2015	05/15/2025	-	2,169,600	5.3113% [3.3750%]	-	-	17,768	(336,903)		(336,903)	(40,086)	66,500	-		28,453		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305126	G97745AB2 WORLDPAY Finance PLC 3.75% 11/15/2022	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/14/2016	11/15/2022	-	634,901	5.6575% [3.7500%]	-	-	5,013	(90,060)		(90,060)	(8,272)	19,451	-		6,644		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305129	U05796AF1 BALL Corporation 4.375% 12/15/2023	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/14/2016	12/15/2023	-	949,813	6.2975% [4.3750%]	-	-	7,447	(148,279)		(148,279)	(13,787)	29,094	-		11,100		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305138	G8762ZAD8 TESCO CORPORATE TREASURY SERVI	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/14/2016	07/01/2024	-	602,619	4.2835% [2.5000%]	-	-	5,033	(91,149)		(91,149)	(11,368)	18,454	-		7,386		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305622	G97745AB2 WORLDPAY Finance PLC 3.75% 11/15/2022	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/20/2016	11/15/2022	-	1,014,165	5.6275% [3.7500%]	-	-	7,954	(139,032)		(139,032)	(13,208)	30,923	-		10,613		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318423	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019	-	669,882	8.6250% [6.7500%]	-	-	5,723	(17,500)		(17,500)	2,664	19,352	-		3,131		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318855	F85783AF9 SPCM SA	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/06/2016	06/15/2023	-	2,280,000	4.9050% [2.8750%]	-	-	22,479	(173,750)		(173,750)	(41,540)	66,500	-		25,393		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319480	WEPA HYGIENEPRODUKTE GMBH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	387,600	5.4988% [3.7500%]	-	-	3,131	(14,121)		(14,121)	1,165	11,305	-		1,812		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319495	WEPA HYGIENEPRODUKTE GMBH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	1,026,000	5.4988% [3.7500%]	-	-	8,288	(37,380)		(37,380)	3,084	29,925	-		4,796		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320428	L4678SAB4 HANESBRANDS INC 3.5 % 06/15/2024	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	448,840	5.5975% [3.5000%]	-	-	4,426	(45,114)		(45,114)	(8,640)	13,300	-		5,481		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320436	L4678SAB4 HANESBRANDS INC 3.5 % 06/15/2024	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	2,889,408	5.5975% [3.5000%]	-	-	28,494	(290,419)		(290,419)	(55,620)	85,619	-		35,283		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329420	G03762HU1 ANGLO AMERICAN CAPITAL PLC 3.2500 2023-04-03	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	-	1,117,000	5.4875% [3.2500%]	-	-	10,521	(104,989)		(104,989)	(54,439)	33,250	-		12,187		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335662	P8055KTM7 ARGENTINA REPUBLIC OF GOVT 7.8200 2033-12-31	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	695,662	10.5100% [7.8200%]	-	-	28,703	(85,416)		(85,416)	(56,416)	20,590	-		13,701		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-352339	P78625DP5 PETROLEOS MEXICANOS	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/03/2017	04/21/2027	-	7,381,500	5.2150% [2.7500%]	-	-	73,913	(1,102,177)		(1,102,177)	(310,827)	232,750	-		109,571		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357550	B9550@AA9 UMICORE SA	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2027	-	2,556,000	4.0000% [1.8400%]	-	-	24,968	(352,123)		(352,123)	(70,762)	79,800	-		39,274		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357719	CTL Logistics 8.0000 2021-06-30	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	04/06/2017	06/30/2021	-	1,452,940	0.0000% [0.0000%]	-	-	-	(126,068)		(126,068)	(59,461)	33,097	-		12,589		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368563	X0827*AA3 BUDAPEST AIRPORT ZRT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2027	-	2,928,660	4.8830% [2.8200%]	-	-	29,329	(231,338)		(231,338)	(126,123)	85,419	-		44,070		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368569	X0827*AB1 BUDAPEST AIRPORT ZRT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2032	-	2,928,660	5.1860% [3.3100%]	-	-	26,305	(269,685)		(269,685)	(130,956)	85,419	-		54,913		0009

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368570	X0032*AA4 AIRPORT HUNGARY KFT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	07/11/2017	07/19/2027	-	4,481,340	4.8830% [2.8200%]	-	-	44,878	(353,987)	...	(353,987)	(192,990)	130,706	-		67,435		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368571	X0032*AB2 AIRPORT HUNGARY KFT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	07/11/2017	07/19/2032	-	4,481,340	5.1860% [3.3100%]	-	-	40,251	(412,662)	...	(412,662)	(200,384)	130,706	-		84,027		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-399276	BME2LF3X0 EGYPT ARAB REPUBLIC OF 4.7500 2026-04-16	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	04/12/2018	04/16/2026	-	3,076,750	7.7975% [4.7500%]	-	-	20,826	203,842	...	203,842	45,967	157,875	-		42,964		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-408698	Pending Settlement - ENERGIZER GAMMA ACQUISITION BV	N/A	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.	06/22/2018	07/15/2021	-	4,660,800	8.0700% [4.6250%]	-	-	-	11,001	...	11,001	20,401	(9,400)	-		40,658		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2007-FXS-0132	U94974BW8 Wells Fargo Company 4.625% 11/2/2035	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	07/09/2007	11/02/2035	-	10,075,000	5.2910% [4.6250%]	-	-	109,851	3,707,175	...	3,707,175	(198,758)	162,500	-		209,849		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181694	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2012	01/15/2020	-	5,547,500	4.5000% [4.4100%]	-	-	20,704	862,605	...	862,605	5,077	113,750	-		34,479		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181871	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/20/2012	12/10/2037	-	8,753,800	6.4750% [6.5500%]	-	-	38,053	493,972	...	493,972	27,685	178,750	-		193,082		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181872	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/102037	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	27,675	359,253	...	359,253	20,134	130,000	-		140,423		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181873	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	27,675	359,253	...	359,253	20,134	130,000	-		140,423		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217690	Mortgage Loan LN_0000510064	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/02/2013	12/05/2033	-	73,203,200	7.0120% [6.4600%]	-	-	601,602	12,013,467	...	12,013,467	(262,353)	1,456,000	-		1,438,393		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217692	Mortgage Loan LN_0000510064	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/02/2013	12/05/2033	-	10,457,600	7.0120% [6.4600%]	-	-	85,943	1,716,210	...	1,716,210	(37,479)	208,000	-		205,485		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217695	Mortgage Loan LN_0000510064	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/02/2013	12/05/2033	-	31,372,800	7.0120% [6.4600%]	-	-	257,830	5,148,629	...	5,148,629	(112,437)	624,000	-		616,454		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-272001	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P 3.8750 2023-03-01	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	02/20/2015	03/01/2023	-	2,612,220	4.4575% [3.8750%]	-	-	13,655	281,359	...	281,359	(23,063)	55,250	-		28,229		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319723	X3204#AE8 GIBRALTAR CAPITAL ASSETS SERIES E	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/16/2016	04/05/2031	-	4,740,450	3.8135% [3.3100%]	-	-	14,878	(24,622)	...	(24,622)	(9,876)	107,250	-		84,709		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319733	X3204#AC2 GIBRALTAR CAPITAL ASSETS SERIES C	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/16/2016	04/05/2041	-	4,600,000	4.5680% [3.8130%]	-	-	20,692	(97,198)	...	(97,198)	64,310	104,000	-		109,777		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319754	X3204#AD0 GIBRALTAR CAPITAL ASSETS...	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/16/2016	04/05/2036	-	3,881,250	4.3095% [3.6690%]	-	-	15,140	(54,509)	...	(54,509)	19,629	87,750	-		81,825		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-324756	G9645PAD1 WILLIAM HILL PLC 4.8750 2023-09-07	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023	-	1,637,400	5.4300% [4.8750%]	-	-	4,571	(30,783)	...	(30,783)	(6,274)	39,000	-		18,654		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-335065	G2387#AA6 ASSURA FINANCING LTD 2.6500 2026-10-13	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	09/27/2016	10/13/2026	-	2,727,900	3.6850% [2.6500%]	-	-	11,040	(139,258)	...	(139,258)	(16,169)	68,250	-		39,279		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336585	G3663#AA9 FORTH PORTS LTD 2.6200 2026-12-15	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	10/07/2016	12/15/2026	-	3,729,000	3.5350% [2.6200%]	-	-	13,728	(408,541)	...	(408,541)	(11,686)	97,500	-		54,249		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367136	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86.	06/27/2017	12/31/2020	-	18,496,118	1.0650% [1.0500%]	-	-	(5,345)	(11,905)	...	(11,905)	(456,956)	470,658	-		146,425		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368944	G9766#AE4 WORKSPACE GROUP PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	07/13/2017	08/16/2027	-	2,584,400	4.3925% [3.1900%]	-	-	12,665	(124,286)	...	(124,286)	(12,033)	65,000	-		39,054		0009

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-373723	G5879#AA4 CHURCHILL COLLEGE	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2017	11/01/2057	-	14,789,000	3.8825% [2.4200%]	-	-	98,857	(74,335)	..	(74,335)	666,435	373,750	-		463,955		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184390	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	15,304,500	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	212,070	3,010,207	..	3,010,207	(534,039)	308,750	-		329,002		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184393	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	13,693,500	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	189,747	2,693,343	..	2,693,343	(477,824)	276,250	-		294,370		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184394	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	35,442,000	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	491,109	6,971,005	..	6,971,005	(1,236,721)	715,000	-		761,899		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2013-FXS-201144	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033	-	11,969,100	5.5810% [GBP LIBOR 6M+2.2000%]	-	-	189,784	2,518,875	..	2,518,875	(454,612)	253,500	-		235,622		0009
Currency swap - Rec fixed USD [Pay floating NZD] ; 2005-FXS-44-2	68618RC*0 Origin Energy Ltd FRN 06/28/2020	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2005	06/28/2020	-	5,776,000	5.2300% [NZD BKBM 3M+0.8540%]	-	-	72,208	487,719	..	487,719	(129,919)	277,349	-		40,815		0009
Currency swap - Rec floating EUR [Pay floating USD] ; 2007-FXS-0113	FA Hedge	Exh 7	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2007	06/28/2022	-	126,426,000	EUR CMS 10Y/1Y + 0.4000%[USD LIBOR 3M+0.1800%]	-	-	717,395	1,886,215	..	1,886,215	(3,228,378)	(3,158,750)	-		1,263,827		0010
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270680	Mortgage Loan LN_0000510093	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	11,879,208	USD LIBOR 3M+2.3200%[2.5700%]	-	-	89,353	(590,910)	..	(590,910)	165,271	348,926	-		155,073		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270693	Mortgage Loan LN_0000510098	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	17,557,320	USD LIBOR 3M+2.3200%[2.5700%]	-	-	132,063	(873,357)	..	(873,357)	244,268	515,708	-		229,196		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270702	Mortgage Loan LN_0000510095	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	7,097,640	USD LIBOR 3M+2.3200%[2.5700%]	-	-	53,387	(353,059)	..	(353,059)	98,747	208,478	-		92,654		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-285598	Mortgage Loan LN_0000510104	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2015	06/26/2025	-	25,793,600	USD LIBOR 3M+3.2525%[3.8750%]	-	-	128,382	(2,534,886)	..	(2,534,886)	509,805	765,748	-		341,084		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2018-FXS-401004	Mortgage Loan LN_0000510151	B	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/27/2018	04/22/2025	-	5,429,481	USD LIBOR 3M+2.4860%[2.5420%]	-	-	20,002	206,853	..	206,853	22,875	183,978	-		70,877		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2018-FXS-401015	Mortgage Loan LN_0000510155	B	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/27/2018	04/22/2025	-	2,393,961	USD LIBOR 3M+2.4860%[2.5420%]	-	-	8,837	91,302	..	91,302	10,182	81,119	-		31,251		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2018-FXS-401017	Mortgage Loan LN_0000510153	B	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/27/2018	04/22/2025	-	8,580,696	USD LIBOR 3M+2.4860%[2.5420%]	-	-	31,611	326,908	..	326,908	36,152	290,757	-		112,014		0009

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec floating USD [Pay fixed GBP] ; 2015-FXS-269626	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208..	01/28/2015	01/27/2020	-	25,268,998	USD LIBOR 3M+1.9250%[3.0210%]	-	-	144,135	3,350,682	...	3,350,682	145,819	540,540	-		158,717		0009
Currency swap - Rec floating USD [Pay floating AUD] ; 2015-FXS-277853	Q0458*AE9 AQUASURE FINANCE PTY LTD...	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/15/2015	07/12/2027	-	24,320,000	USD LIBOR 3M+1.1775%[AUD BBSW 3M+1.5200%]	-	-	(36,566)	597,587	...	597,587	184,511	1,385,600	-		365,577		0009
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-306458	Mortgage Loan LN_0000510113	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	01/26/2016	11/26/2018	-	2,190,244	USD LIBOR 3M+3.1970%[GBP LIBOR 1M+3.2500%]	-	-	21,629	164,148	...	164,148	54,327	49,946	-		6,997		0009
0939999. Total-Swaps-Hedging Other-Foreign Exchange											0	0	4,776,001	50,438,610	XX	50,438,610	(6,517,882)	14,460,277	0	0	10,480,156	XXX	XXX
Swaps - Hedging Other - Total Return																							
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367140	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	1,017,914	1,423,138	...	1,423,138	5,016,498	-	-		36,276		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367141	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	1,017,914	1,423,138	...	1,423,138	5,016,498	-	-		36,276		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367151	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	1,030,055	1,423,336	...	1,423,336	5,004,310	-	-		36,276		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367849	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/05/2017	07/13/2018	-	75,637,538	USD LIBOR 3M 0.2900%[USD LIBOR 3M]	-	-	957,870	(2,265,702)	...	(2,265,702)	1,819,294	-	-		79,264		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367857	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/05/2017	07/13/2018	-	63,826,922	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	833,717	(4,946,414)	...	(4,946,414)	(1,142,547)	-	-		70,540		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367892	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	07/05/2017	07/11/2018	-	44,612,605	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	589,478	(4,672,673)	...	(4,672,673)	(1,928,803)	-	-		45,133		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	07/05/2017	07/11/2018	-	63,732,329	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	842,112	(6,675,251)	...	(6,675,251)	(2,755,434)	-	-		64,476		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377239	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804....	09/28/2017	10/02/2018	-	130,875,213	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	1,731,332	1,351,600	...	1,351,600	6,667,558	-	-		340,792		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377673	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2017	10/04/2018	-	68,696,852	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	2,463,930	(2,411,789)	...	(2,411,789)	1,674,569	-	-		181,568		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377677	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50....	10/02/2017	10/04/2018	-	68,745,921	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	2,480,790	(2,333,166)	...	(2,333,166)	1,756,111	-	-		185,847		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-378632	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/11/2017	10/16/2018	-	49,528,520	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	469,540	(1,303,856)	...	(1,303,856)	1,152,797	-	-		141,639		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-378753	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	10/12/2017	10/18/2018	-	49,660,500	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	193,425	(1,300,872)		(1,300,872)	1,023,253	-	-		142,945		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380647	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76.	11/01/2017	11/06/2018	-	50,114,760	USD LIBOR 3M 0.3750%[USD LIBOR 3M]	-	-	597,049	(1,661,736)		(1,661,736)	202,275	-	-		153,641		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380656	Variable Annuities	Exh 5	Equity/Index	Natixis SA KX1WK48MPD4Y2NCUIZ63..	11/02/2017	11/06/2018	-	75,172,140	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	893,596	(2,494,019)		(2,494,019)	291,903	-	-		230,461		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380657	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50...	11/01/2017	11/06/2018	-	75,172,140	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	897,551	(2,491,189)		(2,491,189)	301,492	-	-		230,461		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-389412	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76.	01/19/2018	01/24/2019	-	112,285,641	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	1,233,014	3,896,668		3,896,668	3,896,668	-	-		405,492		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-389415	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76.	01/19/2018	01/24/2019	-	149,142,760	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	1,637,743	5,175,727		5,175,727	5,175,727	-	-		538,593		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-391400	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76.	02/02/2018	02/07/2019	-	82,855,370	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	347,090	2,501,861		2,501,861	2,501,861	-	-		317,809		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392193	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	02/12/2018	02/15/2019	-	97,541,569	USD LIBOR 3M 0.4200%[USD LIBOR 3M]	-	-	896,252	695,768		695,768	695,768	-	-		398,865		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392194	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	02/12/2018	02/15/2019	-	159,921,900	USD LIBOR 3M 0.5450%[USD LIBOR 3M]	-	-	1,552,127	8,707,781		8,707,781	8,707,781	-	-		661,658		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392227	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	02/12/2018	02/15/2019	-	79,960,950	USD LIBOR 3M 0.5400%[USD LIBOR 3M]	-	-	774,543	4,351,346		4,351,346	4,351,346	-	-		330,829		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-400315	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	04/24/2018	04/29/2019	-	60,311,177	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	298,549	1,859,761		1,859,761	1,859,761	-	-		274,753		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-402466	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	05/14/2018	05/17/2019	-	67,768,449	USD LIBOR 3M 0.4400%[USD LIBOR 3M]	-	-	228,658	3,054,156		3,054,156	3,054,156	-	-		317,763		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-402471	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	05/14/2018	05/17/2019	-	67,768,449	USD LIBOR 3M 0.4500%[USD LIBOR 3M]	-	-	229,486	3,059,956		3,059,956	3,059,956	-	-		317,763		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-406278	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	06/06/2018	09/06/2018	-	49,997,379	USD LIBOR 3M 0.0000%[USD LIBOR 3M]	-	-	70,912	959,570		959,570	959,570	-	-		107,901		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-406301	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2018	12/21/2018	-	100,000,209	USD LIBOR 3M 0.0004%[USD LIBOR 3M]	-	-	142,406	2,051,329		2,051,329	2,051,329	-	-		345,223		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-407175	Variable Annuities	Exh 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2018	12/14/2018	-	40,000,842	USD LIBOR 3M 0.0000%[USD LIBOR 3M]	-	-	41,523	1,028,215		1,028,215	1,028,215	-	-		135,285		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-407526	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2018	09/25/2018	-	89,999,995	USD LIBOR 3M 0.0400%[USD LIBOR 3M]	-	-	89,799	1,896,777		1,896,777	1,896,777	-	-		219,698		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-409055	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/26/2018	07/02/2019	-	157,242,700	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	-	(624,813)		(624,813)	(624,813)	-	-		788,365		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-409058	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2018	07/02/2019	-	78,621,350	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	-	(312,407)		(312,407)	(312,407)	-	-		394,182		0001
0949999. Total-Swaps-Hedging Other-Total Return										0	0	23,558,378	11,366,240	XX	11,366,240	62,401,469	0	0	0	7,529,775	XXX	XXX
0969999. Total-Swaps-Hedging Other										37,752,197	971,800	73,101,590	(513,768,654)	XX	(513,768,654)	(541,708,761)	14,460,277	0	0	277,380,664	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B; 2015-RCDS-298847	12521@AA1 CDT30-100_MET_2015_B	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2015	09/20/2019	-	90,000,000	0.4800 [0.0000]	-	-	217,200	-		470,430	-	-	-		90,000,000	1	N/A
Credit Default Swap - Rec 0.5000 [PAY 0.0000];CDT30-100_MET_2017A; 2017-RCDS-361991	12521*AA3 CDT30-100_MET_2017A	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2017	12/20/2020	-	100,000,000	0.5000 [0.0000]	-	-	251,389	-		597,974	-	-	-		100,000,000	1	N/A
Credit Default Swap - Rec 0.5050 [PAY 0.0000];CDT30-100_MET_2015_A; 2015-RCDS-288387	12518*DQ0 CDT30-100_MET_2015_A	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2015	09/20/2019	-	70,000,000	0.5050 [0.0000]	-	-	177,732	-		376,408	-	-	-		70,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA; 2015-RCDS-287384	05946KA*2 BANCO BILBAO VIZCAYA ARGENTINARIA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	(2,709)	-	29,921	(1,156)		44,153	-	-	260		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L; 2015-RCDS-287383	111021B@9 BRITISH TELECOM PLC	DB C	Credit	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	96,311	-	29,921	41,089		79,113	-	-	(9,246)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CARNIVAL CORPORATION;CCL; 2014-RCDS-246662	143658A@1 CARNIVAL CORPORATION	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2014	09/20/2019	-	3,000,000	1.0000 [0.0000]	42,401	-	15,083	10,125		32,149	-	-	(4,100)		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y; 2016-RCDS-306169	46573*BW9 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2016	12/20/2020	-	37,885,750	1.0000 [0.0000]	1,025,699	-	209,448	518,192		946,314	-	-	(103,328)		37,885,750	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y; 2016-RCDS-306267	46573*BY5 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2016	12/20/2020	-	61,203,625	1.0000 [0.0000]	1,629,339	-	338,109	827,912		1,527,621	-	-	(163,723)		61,203,625	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S26_5Y; 2016-RCDS-344707	46573*CY4 CDT12-100_ITRAXX_S26_5Y	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2016	12/20/2021	-	114,565,000	1.0000 [0.0000]	3,663,303	-	658,266	2,544,462		3,810,247	-	-	(353,831)		114,565,000	2	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT6-12_ITRAXX_S28_5Y; 2018-RCDS-397740	990397740 CDT6-12_ITRAXX_S28_5Y	DB C	Credit	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2018	12/20/2022	-	49,580,000	1.0000 [0.0000]	-	815,184	120,420	770,751	...	100,571	-	-	(44,433)		49,580,000	1Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT6-12_ITRAXX_S28_5Y; 2018-RCDS-404517	990404517 CDT6-12_ITRAXX_S28_5Y	DB C	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2018	12/20/2022	-	46,618,000	1.0000 [0.0000]	-	611,667	44,432	598,960	...	100,571	-	-	(12,707)		46,618,000	1Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT6-12_ITRAXX_S28_5Y; 2018-RCDS-406697	990406697 CDT6-12_ITRAXX_S28_5Y	DB C	Credit	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/08/2018	12/20/2022	-	23,532,000	1.0000 [0.0000]	-	79,250	12,687	78,243	...	50,286	-	-	(1,007)		23,532,000	1Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23; 2015-RCDS-283131	12518*DP2 CDX.NA.IG.23	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2015	12/20/2019	-	50,000,000	1.0000 [0.0000]	300,000	-	251,389	97,170	...	641,250	-	-	(32,691)		50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30; 2018-RCDS-396711	12518*WU0 CDX.NA.IG.30	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	03/20/2018	06/20/2023	-	240,000,000	1.0000 [0.0000]	-	4,253,659	673,333	4,029,547	...	3,574,129	-	-	(224,110)		240,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30; 2018-RCDS-396721	12518*WW6 CDX.NA.IG.30	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	03/20/2018	06/20/2023	-	206,000,000	1.0000 [0.0000]	-	3,672,227	577,944	3,478,750	...	3,067,794	-	-	(193,477)		206,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30; 2018-RCDS-396723	12518*WX4 CDX.NA.IG.30	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	03/20/2018	06/20/2023	-	245,000,000	1.0000 [0.0000]	-	4,349,110	687,361	4,119,971	...	3,648,590	-	-	(229,139)		245,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30; 2018-RCDS-396748	12518*XA3 CDX.NA.IG.30	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	03/20/2018	06/20/2023	-	50,000,000	1.0000 [0.0000]	-	905,085	140,278	857,399	...	744,610	-	-	(47,686)		50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30; 2018-RCDS-396835	12518*XB1 CDX.NA.IG.30	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	03/21/2018	06/20/2023	-	270,000,000	1.0000 [0.0000]	-	4,856,043	750,000	4,602,596	...	3,705,688	-	-	(253,447)		270,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30.10Y; 2018-RCDS-397117	12518*XL9 CDX.NA.IG.30.10Y	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	03/22/2018	06/20/2028	-	50,000,000	1.0000 [0.0000]	-	(231,140)	137,500	(225,025)	...	(522,549)	-	-	6,115		50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA; 2015-RCDS-287382	225313A@4 CREDIT AGRICOLE SA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	62,963	-	29,921	26,862	...	90,707	-	-	(6,045)		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO; 2015-RCDS-287289	236363B@5 DANSKE BANK A/S	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2015	09/20/2020	-	5,505,274	1.0000 [0.0000]	49,410	-	29,921	21,061	...	104,860	-	-	(4,742)		5,505,274	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY; 2015-RCDS-289754	T3627#AA0 ENEL S P A	DB C	Credit	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2015	09/20/2020	-	2,763,866	1.0000 [0.0000]	15,007	-	14,961	6,757	...	35,688	-	-	(1,429)		2,763,866	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.29; 2018-RCDS-397022	46573*DK3 ITRAXX.EUROPE.29	DB C	Credit	Ice Clear US Inc. 549300HWWR1D8OTS2G29	03/22/2018	06/20/2023	-	109,545,650	1.0000 [0.0000]	-	2,272,130	283,044	2,153,888	...	1,352,938	-	-	(118,242)		109,545,650	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y; 2014-RCDS-240984	58039#AD1 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	3,000,000	1.0000 [0.0000]	(37,601)	-	15,083	(22,405)	...	78,830	-	-	1,858		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y; 2014-RCDS-240988	58039#AG4 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	6,000,000	1.0000 [0.0000]	(75,201)	-	30,167	(44,821)	...	157,660	-	-	3,718		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD; 2014-RCDS-243951	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C	Credit	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019	-	10,000,000	1.0000 [0.0000]	213,807	-	50,278	50,301	...	105,641	-	-	(20,368)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI; 2014-RCDS-243339	775109B#7 Rogers Communication Inc.	DB C	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2014	09/20/2019	-	5,000,000	1.0000 [0.0000]	102,569	-	25,139	24,030	...	52,584	-	-	(9,730)		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];RUSSIAN FEDERATION; 2017-RCDS-356905	78307AS@3 RUSSIAN FEDERATION	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	03/31/2017	06/20/2022	-	25,000,000	1.0000 [0.0000]	(772,776)	-	125,694	(588,299)	...	(194,565)	-	-	73,385		25,000,000	2	N/A

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY; 2015-RCDS-289643	83084VA*7 SKY PLC	DB C	Credit	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/18/2015	09/20/2020	-	5,517,241	1.0000 [0.0000]	61,799	-	29,921	27,382	..	95,311	-	-	(5,956)		5,517,241	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV; 2015-RCDS-288498	87938WB#9 TELEFONICA, S.A.	DB C	Credit	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020	-	5,462,272	1.0000 [0.0000]	52,116	-	29,921	22,529	..	74,058	-	-	(5,028)		5,462,272	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut; 2014-RCDS-246219	20772@AC6 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	6,000,000	1.0000 [0.0000]	55,713	-	30,167	13,275	..	53,314	-	-	(5,375)		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut; 2014-RCDS-246221	20772@AB8 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	14,000,000	1.0000 [0.0000]	129,997	-	70,389	30,975	..	124,399	-	-	(12,542)		14,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO;UL.AS; 2015-RCDS-287669	904587A*3 UNIBAIL-RODAMCO	DB C	Credit	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/17/2015	09/20/2020	-	5,426,760	1.0000 [0.0000]	96,581	-	29,921	41,311	..	88,895	-	-	(9,280)		5,426,760	1	N/A
0989999. Total-Swaps-Replications-Credit Default											6,708,728	21,583,215	6,116,942	24,111,831	XX	25,215,666	0	0	(1,786,326)	0	1,927,105,456	XXX	XXX
1029999. Total-Swaps-Replications											6,708,728	21,583,215	6,116,942	24,111,831	XX	25,215,666	0	0	(1,786,326)	0	1,927,105,456	XXX	XXX
1159999. Total-Swaps-Interest Rate											37,850,000	0	46,042,242	(576,603,379)	XX	(558,634,553)	##########	0	0	0	262,338,172	XXX	XXX
1169999. Total-Swaps-Credit Default											6,610,925	22,555,015	5,892,011	25,141,705	XX	26,245,540	735,808	0	(1,786,326)	0	1,927,105,456	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	0	14,798,558	166,909,745	XX	95,263,238	(6,517,882)	73,121,172	0	0	46,970,110	XXX	XXX
1189999. Total-Swaps-Total Return											0	0	23,558,378	11,366,240	XX	11,366,240	62,401,469	0	0	0	7,529,775	XXX	XXX
1209999. Total-Swaps											44,460,925	22,555,015	90,291,189	(373,185,689)	XX	(425,759,535)	##########	73,121,172	(1,786,326)	0	2,243,943,513	XXX	XXX
Forwards - Hedging Other																							
Currency Forward - BUY EUR SELL USD ; 2018-FOR-408325	Bond - Full Offset	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/20/2018	07/18/2018	-	2,027,893	0.8630	-	-	-	17,424	..	17,424	2,104	15,320	-		2,252		0011
Currency Forward - BUY USD SELL EUR ; 2018-FOR-389549	F5837PAE6 LOXAM SAS 4.8750 2021-07-23	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/22/2018	07/24/2018	-	8,597,798	0.8066	-	-	-	488,393	..	488,393	(12,445)	500,839	-		11,023		0009
Currency Forward - BUY USD SELL EUR ; 2018-FOR-399629	913364AD7 UNITYMEDIA NRW GMBH	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/17/2018	07/18/2018	-	2,180,360	0.8026	-	-	-	134,871	..	134,871	(2,276)	137,148	-		2,421		0009
Currency Forward - BUY USD SELL EUR ; 2018-FOR-400589	F65585AC9 NOVALIS SAS	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/26/2018	10/30/2018	-	2,456,074	0.8143	-	-	-	98,966	..	98,966	(22,008)	120,974	-		7,100		0009
Currency Forward - BUY USD SELL EUR ; 2018-FOR-408491	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2018	07/25/2018	-	102,550,635	0.8606	-	-	-	(645,879)	..	(645,879)	(155,185)	(490,694)	-		134,194		0009
Currency Forward - BUY USD SELL GBP ; 2018-FOR-408494	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2018	07/25/2018	-	9,496,679	0.7538	-	-	-	36,423	..	36,423	(9,156)	45,579	-		12,427		0009
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0021	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500	-	-	-	(12,101,487)	..	(12,101,487)	(388,098)	-	-		1,070,464		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0005	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/04/2009	12/21/2018	6,557	65,573,770	38.1300	-	-	-	(6,721,886)	..	(6,721,886)	(115,319)	-	-		226,375		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	6,527	65,274,151	38.3000	-	-	-	(6,832,160)	..	(6,832,160)	(116,531)	-	-		225,341		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/09/2009	12/21/2018	12,642	126,422,250	39.5500	-	-	-	(14,528,763)		(14,528,763)	(238,129)	-	-		436,437		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0036	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300	-	-	-	(14,392,639)		(14,392,639)	(238,038)	-	-		438,880		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000	-	-	-	(7,186,941)		(7,186,941)	(119,008)	-	-		219,607		0001
Equity Forward - S&P 500 VS STD OTC ; 2012-VAR-177385	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2012	12/16/2022	4,098	40,983,606	30.5000	-	-	-	(2,239,763)		(2,239,763)	196,841	-	-		433,040		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/17/2008	12/21/2018	4,664	46,641,800	26.8000	-	-	-	(1,445,752)		(1,445,752)	5,284	-	-		161,018		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0014	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/17/2008	12/21/2018	9,311	93,109,869	26.8500	-	-	-	(2,910,811)		(2,910,811)	10,380	-	-		321,436		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0018	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	12/21/2018	9,346	93,457,900	26.7500	-	-	-	(2,869,216)		(2,869,216)	10,834	-	-		322,637		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2008	12/21/2018	27,923	279,225,600	26.8600	-	-	-	(8,809,648)		(8,809,648)	32,644	-	-		963,948		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2008	12/21/2018	7,862	78,616,400	31.8000	-	-	-	(5,194,185)		(5,194,185)	(9,023)	-	-		271,401		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0029	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2008	12/21/2018	29,630	296,296,300	33.7500	-	-	-	(24,991,643)		(24,991,643)	(69,823)	-	-		1,022,879		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0002	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	12/21/2018	23,734	237,341,800	31.6000	-	-	-	(17,890,549)		(17,890,549)	(38,088)	-	-		819,356		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0017	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000	-	-	-	(10,283,976)		(10,283,976)	73,308	-	-		1,288,537		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0019	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000	-	-	-	(11,391,427)		(11,391,427)	(19,234)	-	-		564,088		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0020	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2009	12/21/2018	8,197	81,967,200	30.5000	-	-	-	(5,664,199)		(5,664,199)	(9,294)	-	-		282,969		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	8,264	82,644,628	30.2500	-	-	-	(5,586,455)		(5,586,455)	(8,508)	-	-		285,307		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(11,124,757)		(11,124,757)	(57,482)	-	-		980,673		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000	-	-	-	(9,118,769)		(9,118,769)	634,115	-	-		1,704,220		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0030	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(11,135,216)		(11,135,216)	(57,632)	-	-		980,673		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0031	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000	-	-	-	(5,716,563)		(5,716,563)	(29,487)	-	-		501,289		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2009	12/21/2018	15,848	158,478,600	31.5500	-	-	-	(12,031,527)		(12,031,527)	(23,812)	-	-		547,103		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0038	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000	-	-	-	(5,254,288)		(5,254,288)	(30,065)	-	-		507,555		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0001	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	9,259	92,592,590	27.0000	-	-	-	4,595,053		4,595,053	(4,047)	-	-		319,650		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0005	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000	-	-	-	4,141,400		4,141,400	(3,688)	-	-		287,685		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0008	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9000	-	-	-	3,453,537		3,453,537	25,644	-	-		451,328		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0009	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	02/18/2010	12/21/2018	7,407	74,074,100	27.0000	-	-	-	3,689,221		3,689,221	(3,427)	-	-		255,720		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0012	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000	-	-	-	(2,158,663)		(2,158,663)	(16,161)	-	-		282,080		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/10/2010	12/20/2019	9,294	92,936,803	26.9000	-	-	-	(4,317,326)		(4,317,326)	(32,322)	-	-		564,160		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000	-	-	-	(7,399,213)		(7,399,213)	(47,166)	-	-		787,677		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0026	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000	-	-	-	(13,922,794)		(13,922,794)	(89,494)	-	-		1,496,513		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0027	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000	-	-	-	(7,096,799)		(7,096,799)	(44,144)	-	-		739,165		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0030	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000	-	-	-	(7,139,397)		(7,139,397)	(44,448)	-	-		738,006		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000	-	-	-	(5,277,684)		(5,277,684)	(30,908)	-	-		505,863		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2010	12/20/2019	11,794	117,940,000	30.1000	-	-	-	(7,537,536)		(7,537,536)	(43,818)	-	-		715,939		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0038	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	11,639	116,393,400	30.5000	-	-	-	(7,709,278)		(7,709,278)	(43,553)	-	-		706,550		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0040	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/07/2010	12/20/2019	4,122	41,221,400	32.7500	-	-	-	(3,298,812)		(3,298,812)	(16,057)	-	-		250,229		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/20/2010	12/20/2019	2,075	20,746,900	36.1500	-	-	-	(2,134,778)		(2,134,778)	(8,624)	-	-		125,941		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0044	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/20/2010	12/20/2019	19,231	192,307,700	36.4000	-	-	-	(20,123,004)		(20,123,004)	(80,305)	-	-		1,167,378		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0046	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/21/2010	12/20/2019	14,229	142,288,000	35.1400	-	-	-	(13,741,534)		(13,741,534)	(58,925)	-	-		863,740		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0047	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500	-	-	-	(20,620,854)		(20,620,854)	(88,377)	-	-		1,295,241		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135649	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,117	81,168,800	30.8000	(1,400,000)	-	-	(5,744,328)		(5,744,328)	(10,295)	-	-		280,212		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,997	89,972,100	33.7500	(2,741,000)	-	-	(7,588,858)		(7,588,858)	(21,202)	-	-		310,603		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137158	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	08/12/2011	12/18/2020	7,874	78,740,157	31.7500	-	-	-	(5,647,899)		(5,647,899)	41,123	-	-		618,904		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137615	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/18/2011	12/18/2020	15,152	151,515,200	33.0000	-	-	-	(12,046,518)		(12,046,518)	85,334	-	-		1,190,921		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137702	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/19/2011	12/18/2020	3,788	37,878,800	33.0000	-	-	-	(3,012,140)		(3,012,140)	21,339	-	-		297,730		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-138448	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	08/29/2011	12/18/2020	7,812	78,125,000	32.0000	-	-	-	5,754,271		5,754,271	(41,643)	-	-		614,069		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144039	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	5,405	54,054,100	33.3000	-	-	-	4,450,104		4,450,104	(31,368)	-	-		424,869		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144042	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/11/2011	12/18/2020	3,985	39,849,624	33.2500	-	-	-	3,268,321		3,268,321	(23,060)	-	-		313,221		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144084	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33.0000	-	-	-	5,364,759		5,364,759	(38,045)	-	-		524,005		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144086	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/12/2011	12/18/2020	3,374	33,742,300	32.6000	-	-	-	2,632,668		2,632,668	(18,823)	-	-		265,217		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144088	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/12/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,682,378		2,682,378	(19,022)	-	-		262,003		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145415	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/27/2011	12/18/2020	4,231	42,307,700	32.5000	-	-	-	3,285,877		3,285,877	(23,553)	-	-		332,542		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145428	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/27/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,690,740		2,690,740	(19,090)	-	-		262,003		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-149521	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/12/2011	12/18/2020	6,739	67,385,400	37.1000	-	-	-	7,292,797		7,292,797	(48,424)	-	-		529,654		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-152427	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	7,225	72,254,300	34.6000	-	-	-	(5,705,035)		(5,705,035)	359,328	-	-		763,451		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161462	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2012	12/20/2019	16,000	160,000,000	31.2500	-	-	-	12,025,000		12,025,000	73,638	-	-		971,258		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161817	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/17/2012	12/21/2018	8,013	80,128,200	31.2000	-	-	-	6,373,438		6,373,438	2,545	-	-		276,620		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165152	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2000	-	-	-	5,557,096		5,557,096	(368,981)	-	-		772,380		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165155	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5000	-	-	-	5,296,533		5,296,533	(402,391)	-	-		846,851		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-166923	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/08/2012	12/17/2021	3,666	36,656,891	34.1000	-	-	-	(3,028,630)		(3,028,630)	63,147	-	-		341,347		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-173820	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000	-	-	-	(5,519,345)		(5,519,345)	124,949	-	-		722,978		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-176030	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5000	-	-	-	2,753,370		2,753,370	19,966	-	-		257,219		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-181072	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.2500	-	-	-	(5,057,672)		(5,057,672)	40,958	-	-		671,802		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-183566	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/05/2012	12/20/2019	3,604	36,036,000	27.7500	-	-	-	(1,988,429)		(1,988,429)	(17,057)	-	-		218,752		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-186740	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2013	12/20/2019	4,464	44,642,900	28.0000	-	-	-	(2,522,963)		(2,522,963)	(21,427)	-	-		270,999		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-189583	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	12/16/2022	27,778	277,777,800	27.0000	-	-	-	10,121,537		10,121,537	(1,283,930)	-	-		2,935,046		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190438	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.3500	-	-	-	4,743,804		4,743,804	(651,233)	-	-		1,503,671		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190820	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	12/17/2021	9,597	95,969,290	26.0500	-	-	-	3,652,054		3,652,054	(122,272)	-	-		893,661		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-193662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/11/2013	12/16/2022	9,579	95,785,400	26.1000	-	-	-	3,071,803		3,071,803	(439,017)	-	-		1,012,084		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-194915	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2013	12/17/2021	6,809	68,093,400	25.7000	-	-	-	2,471,957		2,471,957	(85,936)	-	-		634,082		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195854-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2013	12/16/2022	9,560	95,602,300	26.1500	-	-	-	3,075,718		3,075,718	(440,547)	-	-		1,010,150		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-201827	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000	-	-	-	(702,226)		(702,226)	87,024	-	-		191,416		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-202136	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.5500	-	-	-	3,494,234		3,494,234	(435,819)	-	-		958,817		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203845	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2013	12/16/2022	17,857	178,571,400	28.0000	-	-	-	7,272,925		7,272,925	(867,624)	-	-		1,886,815		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203963	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2013	12/21/2018	4,771	47,709,923	26.2000	-	-	-	(2,439,961)		(2,439,961)	13,034	-	-		164,705		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203979	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2013	12/18/2020	4,604	46,040,515	27.1500	-	-	-	(2,190,799)		(2,190,799)	19,922	-	-		361,882		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/22/2014	12/16/2022	5,061	50,607,287	24.7000	-	-	-	(1,221,942)		(1,221,942)	244,840	-	-		534,725		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223906	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2014	12/16/2022	10,163	101,626,000	24.6000	-	-	-	(2,409,739)		(2,409,739)	490,903	-	-		1,073,797		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223908	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000	-	-	-	(681,678)		(681,678)	151,745	-	-		347,814		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-229424	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2014	12/21/2018	5,794	57,937,400	21.5800	-	-	-	(1,652,779)		(1,652,779)	29,885	-	-		200,013		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253729	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000	-	-	-	(3,400,578)		(3,400,578)	(62,690)	-	-		643,047		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253871	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000	-	-	-	(1,716,235)		(1,716,235)	(31,260)	-	-		320,167		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253897	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2014	12/20/2019	11,677	116,772,824	23.5500	-	-	-	(3,720,213)		(3,720,213)	(69,124)	-	-		708,854		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256804	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000	-	-	-	(1,644,955)		(1,644,955)	20,039	-	-		402,668		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256861	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500	-	-	-	(2,291,319)		(2,291,319)	28,027	-	-		564,893		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277392	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500	-	-	-	(3,271,643)		(3,271,643)	41,696	-	-		800,415		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277612-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900	-	-	-	(3,875,337)		(3,875,337)	808,703	-	-		1,530,441		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-278721	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500	-	-	-	(1,766,736)		(1,766,736)	(34,204)	-	-		314,201		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2018-VAR-396446	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/16/2018	12/20/2019	57,683	576,830,000	19.5300	-	-	-	2,687,081		2,687,081	2,687,081	-	-		3,501,568		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2018-VAR-398600	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2018	12/16/2022	6,826	68,259,385	21.9800	-	-	-	36,666		36,666	36,666	-	-		721,240		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2018-VAR-398602	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2018	12/21/2018	6,977	69,767,400	21.5000	-	-	-	1,382,230		1,382,230	1,382,230	-	-		240,852		0001
12229999. Total-Forwards-Hedging Other										(4,141,000)	0	0	(301,301,470)	XX	(301,301,470)	(186,862)	329,164	0	0	62,094,145	XXX	XXX
1269999. Total-Forwards										(4,141,000)	0	0	(301,301,470)	XX	(301,301,470)	(186,862)	329,164	0	0	62,094,145	XXX	XXX
1399999. Total-Hedging Effective										0	0	11,072,657	116,471,135	XX	62,793,454	0	58,660,895	0	0	39,457,393	XXX	XXX
1409999. Total-Hedging Other										2,109,667,710	356,270,976	73,101,590	(1,562,663,289)	XX	(1,562,663,290)	###########	14,789,441	0	0	339,474,809	XXX	XXX
1419999. Total-Replication										6,708,728	21,583,215	6,116,942	24,111,831	XX	25,215,666	0	0	(1,786,326)	0	1,927,105,456	XXX	XXX
1449999. TOTAL										2,116,376,438	377,854,191	90,291,189	(1,422,080,324)	XX	(1,474,654,170)	###########	73,450,336	(1,786,326)	0	2,306,037,658	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.
0002	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.
0003	Hedges the interest rate risk of assets.
0004	Hedges the interest rate risk of liabilities.
0005	Hedges the equity risk of liabilities.
0006	Hedges the inflation risk generated from inflation-linked bonds.
0007	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products; swaption exercised into a swap.
0008	Hedges the credit risk of assets.
0009	Hedges the currency risk of foreign currency denominated assets.
0010	Hedges the currency risk of foreign currency denominated liabilities.
0011	Lock in economic impact of existing derivatives.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
TYU8	210	#########	Long CBOT NOTE 10Y TYU8; 2018-LFUT-402996	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/21/2018	118.4688	120.1875	-					360,938	360,938	220,500	1	1,000
TYU8	500	#########	Long CBOT NOTE 10Y TYU8; 2018-LFUT-403046	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/22/2018	118.4844	120.1875	-					851,563	851,563	525,000	1	1,000
TYU8	500	#########	Long CBOT NOTE 10Y TYU8; 2018-LFUT-403406	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/24/2018	119.0547	120.1875	-					566,407	566,407	525,000	1	1,000
TYU8	408	#########	Long CBOT NOTE 10Y TYU8; 2018-LFUT-404165	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/25/2018	119.1719	120.1875	-					414,375	414,375	428,400	1	1,000
WNU8	13	1,300,000	Long CBOT BOND ULTRA LONG WNU8; 2018-LFUT-403000	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/21/2018	153.6965	159.5625	(812)					76,258	76,258	42,900	1	1,000
WNU8	1	100,000	Long CBOT BOND ULTRA LONG WNU8; 2018-LFUT-403044	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/22/2018	153.3828	159.5625	(62)					6,180	6,180	3,300	1	1,000
WNU8	110	#########	Long CBOT BOND ULTRA LONG WNU8; 2018-LFUT-403124	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/22/2018	153.3828	159.5625	(6,875)					679,766	679,766	363,000	1	1,000
WNU8	626	#########	Long CBOT BOND ULTRA LONG WNU8; 2018-LFUT-403310	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/23/2018	154.4611	159.5625	(39,125)					3,193,453	3,193,453	2,065,800	1	1,000
WNU8	200	#########	Long CBOT BOND ULTRA LONG WNU8; 2018-LFUT-403397	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/24/2018	154.4922	159.5625	(12,500)					1,014,063	1,014,063	660,000	1	1,000
WNU8	250	#########	Long CBOT BOND ULTRA LONG WNU8; 2018-LFUT-403399	Variable Annuities	Exh 5	Interest Rate	09/19/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	05/24/2018	154.8672	159.5625	(15,625)					1,173,828	1,173,828	825,000	1	1,000
12829999. Total-Long Futures-Hedging Other												(75,000)	0	0	0	0	8,336,828	8,336,828	5,658,900	XXX	XXX
1329999. Total-Long Futures												(75,000)	0	0	0	0	8,336,828	8,336,828	5,658,900	XXX	XXX
Short Futures																					
Hedging Other																					
ESU8	171	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-406448	Variable Annuities	Exh 5	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/07/2018	2,776.1000	2,721.6000	(17,955)					465,975	465,975	957,600	2	50
ESU8	1,000	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-406874	Variable Annuities	Exh 5	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/11/2018	2,782.7000	2,721.6000	(105,000)					3,055,000	3,055,000	5,600,000	2	50
ESU8	1,000	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-406965	Variable Annuities	Exh 5	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/11/2018	2,782.6500	2,721.6000	(105,000)					3,052,500	3,052,500	5,600,000	2	50
ESU8	2,000	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-407049	Variable Annuities	Exh 5	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/12/2018	2,786.9125	2,721.6000	(210,000)					6,531,250	6,531,250	11,200,000	2	50
ESU8	1,000	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-407051	Variable Annuities	Exh 5	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/12/2018	2,787.0000	2,721.6000	(105,000)					3,270,000	3,270,000	5,600,000	2	50

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

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
ESU8.....	1,000	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-407075	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/12/2018	..2,786.9000	..2,721.6000	.......(105,000)	....	....	....	....	3,265,000	3,265,000	5,600,000	2	50
ESU8.....	700	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-407090	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/12/2018	..2,786.9500	..2,721.6000	.........(73,500)	....	....	....	....	2,287,250	2,287,250	3,920,000	2	50
ESU8.....	80	#########	Short CME S&P 500 MINI ESU8; 2018-FUT-407258	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/12/2018	..2,787.0500	..2,721.6000	...........(8,400)	....	....	....	....	261,800	261,800	448,000	2	50
NQU8.....	900	#########	Short CME NASDAQ 100 MINI NQU8; 2018-FUT-406490	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/07/2018	..7,238.8000	..7,066.7500	.......(112,500)	....	....	....	....	3,096,900	3,096,900	5,220,000	2	20
NQU8.....	1,545	#########	Short CME NASDAQ 100 MINI NQU8; 2018-FUT-406725	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/08/2018	..7,185.3596	..7,066.7500	.......(193,125)	....	....	....	....	3,665,036	3,665,036	8,961,000	2	20
NQU8.....	250	#########	Short CME NASDAQ 100 MINI NQU8; 2018-FUT-406834	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/11/2018	..7,176.6000	..7,066.7500	.........(31,250)	....	....	....	....	549,250	549,250	1,450,000	2	20
NQU8.....	400	#########	Short CME NASDAQ 100 MINI NQU8; 2018-FUT-406982	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/11/2018	..7,177.0558	..7,066.7500	.........(50,000)	....	....	....	....	882,446	882,446	2,320,000	2	20
NQU8.....	350	#########	Short CME NASDAQ 100 MINI NQU8; 2018-FUT-407305	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/12/2018	..7,196.3496	..7,066.7500	.........(43,750)	....	....	....	....	907,197	907,197	2,030,000	2	20
RTYU8...	135	#########	Short CME RUSSEL 2000 MINI-1 RTYU8; 2018-FUT-406476	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/07/2018	..1,683.3500	..1,647.5000	21,600	....	....	....	....	241,988	241,988	425,250	2	50
RTYU8...	250	#########	Short CME RUSSEL 2000 MINI-1 RTYU8; 2018-FUT-406685	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/08/2018	..1,675.2500	..1,647.5000	40,000	....	....	....	....	346,875	346,875	787,500	2	50
RTYU8...	250	#########	Short CME RUSSEL 2000 MINI-1 RTYU8; 2018-FUT-406704	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/08/2018	..1,675.3000	..1,647.5000	40,000	....	....	....	....	347,500	347,500	787,500	2	50
RTYU8...	250	#########	Short CME RUSSEL 2000 MINI-1 RTYU8; 2018-FUT-406712	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/08/2018	..1,675.3500	..1,647.5000	40,000	....	....	....	....	348,125	348,125	787,500	2	50
RTYU8...	419	#########	Short CME RUSSEL 2000 MINI-1 RTYU8; 2018-FUT-406813	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/11/2018	..1,676.3000	..1,647.5000	67,040	....	....	....	....	603,360	603,360	1,319,850	2	50
RTYU8...	250	#########	Short CME RUSSEL 2000 MINI-1 RTYU8; 2018-FUT-406817	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/11/2018	..1,676.2500	..1,647.5000	40,000	....	....	....	....	359,375	359,375	787,500	2	50
RTYU8...	298	#########	Short CME RUSSEL 2000 MINI-1 RTYU8; 2018-FUT-407264	Variable Annuities..................	Exh 5.....	Equity/Index	09/21/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	06/12/2018	..1,681.7000	..1,647.5000	47,680	....	....	....	....	509,580	509,580	938,700	2	50
13429999. Total-Short Futures-Hedging Other												.......(864,160)	0	0	0	0	34,046,408	34,046,408	64,740,400	XXX	XXX
1389999. Total-Short Futures												.......(864,160)	0	0	0	0	34,046,408	34,046,408	64,740,400	XXX	XXX
1409999. Total-Hedging Other												.......(939,160)	0	0	0	0	42,383,236	42,383,236	70,399,300	XXX	XXX
1449999. TOTAL												.......(939,160)	0	0	0	0	42,383,236	42,383,236	70,399,300	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

(b)

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	-	-	0	296,320	(1,235,480)	-	70,399,300	70,399,300
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	2,950,000	36,740,041	(57,511,790)	0	36,647,973	(58,625,016)	0	82,374,819	58,653,070
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	Y	Y	21,431,557	109,020,422	(112,496,940)	0	119,735,930	(114,218,627)	0	28,580,429	3,672,353
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	-	62,512,213	(143,309,383)	0	60,062,219	(148,173,674)	0	58,467,501	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	32,611,000	190,296,850	(170,880,220)	0	174,470,503	(183,128,903)	0	511,672,298	498,477,928
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208.	Y	Y	7,161,311	25,078,564	(18,002,578)	0	24,009,053	(27,359,778)	0	7,341,536	7,256,211
Credit Suisse International	E58DKGMJYYYJLN8C3868.	Y	Y	-	122,708,882	(147,414,420)	0	129,069,365	(147,414,420)	0	26,153,541	1,448,004
Deutsche Bank AG	7LTWFZYICNSX8D621K86..	Y	Y	148,372,705	201,893,740	(595,368,903)	0	199,751,262	(595,368,903)	0	91,187,922	0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804...	Y	Y	30,950,000	100,835,605	(102,908,596)	0	97,323,944	(102,908,596)	0	11,225,190	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	-	323,562,851	(460,129,642)	0	312,211,097	(462,344,950)	0	117,203,590	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	Y	Y	-	26,908,009	(370,785,668)	0	26,908,009	(370,785,668)	0	5,348,046	0
Natixis SA	KX1WK48MPD4Y2NCUIZ63.	Y	Y	-	-	(2,494,019)	0	-	(2,494,019)	0	230,461	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11...	Y	Y	-	1,802,709	(2,405,854)	0	1,592,694	(2,405,854)	0	468,543	0
Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	Y	Y	21,940,000	136,897,111	(426,717,115)	0	136,964,067	(426,717,115)	0	15,462,541	0
UBS AG	BFM8T61CT2L1QCEMIK50..	Y	Y	41,800,000	50,020,323	(10,674,967)	0	50,696,379	(10,674,967)	0	2,309,130	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	-	3,585,893	(3,648,936)	0	1,205,854	(5,241,732)	0	1,363,639	1,300,596
0299999. Total NAIC 1 Designation				307,216,574	1,391,863,213	(2,624,749,030)	0	1,370,648,347	(2,657,862,220)	0	959,389,186	570,808,162
NAIC 2 Designation												
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02.	Y	Y	25,073,926	41,282,536	(23,716,941)	0	44,376,467	(23,716,941)	0	20,688,077	13,179,746
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	92,751,972	376,174,129	(461,640,565)	0	376,289,641	(461,246,831)	0	73,564,212	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54...	Y	Y	143,084,000	180,571,069	(53,026,100)	0	180,581,058	(53,026,100)	0	37,605,336	22,066,304
0399999. Total NAIC 2 Designation				260,909,898	598,027,733	(538,383,606)	0	601,247,166	(537,989,871)	0	131,857,625	35,246,050
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	15,757,661	19,256,212	(268,094,846)	0	17,694,778	(268,392,370)	0	1,214,790,847	950,194,551
0999999. Gross Totals				583,884,133	2,009,147,158	(3,431,227,482)	0	1,989,886,611	(3,465,479,941)	0	2,376,436,958	1,626,648,063
1. Offset per SSAP No. 64					-	-						
2. Net after right of offset per SSAP No. 64					2,009,147,158	(3,431,227,482)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	842434 CJ 9	SOUTHERN CALIFORNIA GAS COMPANY	816,498	716,000	714,486	11/15/2040	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	931142 CV 3	WALMART INC	1,158,300	1,053,000	1,039,141	07/08/2040	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RD 2	UNITED STATES TREASURY	1,268,057	1,117,000	1,092,030	11/15/2043	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	2,699,216	2,523,000	2,246,864	05/15/2044	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	589331 AN 7	MERCK & CO INC	2,543,099	2,481,000	2,557,927	06/30/2019	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	718172 BQ 1	PHILIP MORRIS INTERNATIONAL INC	1,703,443	1,748,000	1,760,449	08/11/2025	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	98385X AQ 9	XTO ENERGY INC.	1,443,670	1,114,000	1,112,625	06/15/2038	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	17275R AF 9	CISCO SYSTEMS INC	2,392,640	2,000,000	1,955,837	01/15/2040	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 QY 7	UNITED STATES TREASURY	3,115,961	3,245,000	3,284,511	11/15/2042	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	931142 CB 7	WALMART INC	1,110,071	962,000	958,980	09/01/2035	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	771196 AU 6	ROCHE HOLDINGS INC	41,225	30,000	29,288	03/01/2039	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	68389X BF 1	ORACLE CORPORATION	1,152,182	1,188,000	1,183,409	05/15/2045	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	589331 AQ 0	MERCK & CO INC	814,909	656,000	654,898	06/30/2039	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	771196 AU 6	ROCHE HOLDINGS INC	1,490,976	1,085,000	1,059,235	03/01/2039	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	742718 DF 3	PROCTER & GAMBLE CO	1,185,455	957,000	919,987	03/05/2037	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RN 0	UNITED STATES TREASURY	7,168,365	7,324,000	7,334,902	08/15/2045	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	5,480,810	5,123,000	4,562,301	05/15/2044	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912803 BV 4	UNITED STATES TREASURY	7,932,888	10,665,000	6,552,356	11/15/2028	I
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RJ 9	UNITED STATES TREASURY	3,588,950	3,580,000	3,294,914	11/15/2044	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	640,103	654,000	530,765	08/15/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RH 3	UNITED STATES TREASURY	2,238,941	2,184,000	2,072,320	08/15/2044	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3132QS B6 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,090,096	3,096,072	3,195,427	08/01/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912828 D5 6	UNITED STATES TREASURY	3,599,657	3,689,000	3,699,857	08/15/2024	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 QY 7	UNITED STATES TREASURY	1,953,117	2,034,000	2,058,766	11/15/2042	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	19,781,933	20,244,624	20,649,444	05/01/2043	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	70,470	72,000	72,107	08/15/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3132XT 7D 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,273,466	1,277,569	1,318,000	11/01/2047	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,737,231	2,826,140	2,902,433	02/01/2043	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 PT 9	UNITED STATES TREASURY	35,033,491	27,662,000	27,003,514	02/15/2037	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,098,281	2,103,759	2,169,293	07/01/2047	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,546,282	5,553,962	5,735,751	09/01/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Corporate	30251B AE 8	FMR LLC	7,438,011	6,695,000	6,685,718	02/01/2043	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Corporate	713448 DD 7	PEPSICO INC	3,662,160	3,478,000	3,469,195	04/14/2046	V
Citibank NA	E57ODZWZ7FF32TWEFA76	Corporate	17305E FF 7	CITIBANK CREDIT CARD ISSUANCE TRUST	5,351,645	5,348,000	5,354,543	09/10/2020	V
Citibank NA	E57ODZWZ7FF32TWEFA76	Corporate	084670 BR 8	BERKSHIRE HATHAWAY INC	4,195,096	4,291,000	4,282,903	03/15/2023	V
Citibank NA	E57ODZWZ7FF32TWEFA76	Corporate	68389X AP 0	ORACLE CORPORATION	1,690,712	1,747,000	1,772,927	10/15/2022	V
Citibank NA	E57ODZWZ7FF32TWEFA76	Corporate	29365K AC 7	ENERGY TEXAS RESTORATION FUNDING ETI_09-A	2,210,561	2,149,000	2,148,505	11/01/2023	V
Citibank NA	E57ODZWZ7FF32TWEFA76	Corporate	89233P 4C 7	TOYOTA MOTOR CREDIT CORP	6,192,660	6,000,000	5,994,538	06/17/2020	V
Citibank NA	E57ODZWZ7FF32TWEFA76	Corporate	459200 GM 7	INTERNATIONAL BUSINESS MACHINES CORP	6,737,892	6,641,000	6,639,991	10/15/2018	V
CME (CME) Group Inc.	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	30,868,764	30,868,764	30,868,764		V
CME (CME) Group Inc.	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	23,637,837	23,637,837	23,637,837		V
CME (CME) Group Inc.	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	126,686,121	126,686,121	126,686,121		V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Treasury	912810 RD 2	UNITED STATES TREASURY	11,200,222	9,866,000	9,645,448	11/15/2043	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	478160 BA 1	JOHNSON & JOHNSON	210,713	187,000	184,821	05/15/2041	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Treasury	912810 RU 4	UNITED STATES TREASURY	1,041,370	1,065,000	862,262	11/15/2046	V

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Credit Suisse International	E58DKGMJYYYJLN8C3868	Corporate	931142 CK 7	WALMART INC	967,626	733,000	752,151	08/15/2037	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Corporate	594918 BJ 2	MICROSOFT CORPORATION	258,149	262,000	261,948	11/03/2025	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Corporate	931142 CP 6	WALMART INC	10,097,100	10,000,000	9,990,008	02/01/2019	V
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EA 7	UNITED STATES TREASURY	16,608,547	34,460,000	14,903,553	02/15/2043	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	29,526,533	57,366,000	26,787,825	08/15/2040	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 DG 5	UNITED STATES TREASURY	10,061,565	18,406,000	7,461,073	05/15/2039	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EF 6	UNITED STATES TREASURY	24,582,956	52,600,000	23,054,688	02/15/2044	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JH 2	UNITED STATES TREASURY	6,391,000	12,500,000	5,785,670	11/15/2040	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EJ 8	UNITED STATES TREASURY	29,938,253	65,000,000	27,244,771	08/15/2044	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31395U K3 4	FREDDIE MAC FHLMC_2978	11,435,579	10,537,230	11,327,103	05/15/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396F GZ 0	FREDDIE MAC FHLMC_3073	13,660,127	12,572,829	12,395,623	11/15/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3136AQ 3E 8	FANNIE MAE FNMA_16-4	6,011,266	6,390,000	6,510,783	02/25/2046	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	38375J XK 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_07-21	11,552,977	10,772,671	10,754,997	04/20/2037	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3136AN HN 0	FANNIE MAE FNMA_15-21	10,093,617	10,521,000	10,517,712	11/25/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3137BJ JA 2	FEDERAL HOME LOAN MORTGAGE CORPORATION_FHLMC_4468	16,962,482	17,755,000	18,229,029	05/15/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Corporate	09247X AE 1	BLACKROCK INC	1,526,875	1,482,000	1,514,221	12/10/2019	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335A YT 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	15,762,754	16,244,958	16,129,692	10/01/2046	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	8,584,720	8,620,365	8,888,927	02/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,392,658	22,490,414	23,070,351	10/01/2032	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	29,727,871	30,666,062	30,806,717	08/01/2046	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	34,739,186	33,977,385	35,888,204	07/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	31,450,334	30,764,793	32,179,056	03/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,979,583	5,848,834	5,947,979	05/01/2048	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,456,642	22,572,241	23,157,634	09/01/2032	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WL RS 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	37,786,646	37,943,753	39,113,068	03/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	27,184,287	27,263,688	28,199,631	12/01/2045	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	18,619,619	18,236,108	19,203,276	05/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	55,874,312	57,689,666	57,935,300	01/01/2047	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396H AL 3	FREDDIE MAC FHLMC_5	20,491,707	18,908,633	18,509,519	02/15/2036	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	3,639,755	3,347,024	3,288,091	10/15/2035	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3137AR M2 9	FREDDIE MAC FHLMC_4057	13,433,228	13,841,338	14,280,582	06/15/2042	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	21,293,837	21,349,411	22,016,618	07/01/2047	V
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912810 RP 5	UNITED STATES TREASURY	15,797,482	15,763,000	12,136,611	11/15/2045	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912834 JB 5	UNITED STATES TREASURY	10,408,352	20,222,000	9,442,935	08/15/2040	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912810 RK 6	UNITED STATES TREASURY	3,923,447	4,310,000	3,149,299	02/15/2045	I
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ G9 5	FANNIE MAE FNMA_15-94	3,814,536	4,000,000	4,118,824	01/25/2046	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38379F PC 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_15-162	9,172,751	9,686,000	9,947,608	11/20/2045	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ 3E 8	FANNIE MAE FNMA_16-4	3,762,921	4,000,000	4,075,608	02/25/2046	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31394V LV 0	FANNIE MAE FNMA_05-123	5,205,439	4,876,191	4,792,358	01/25/2036	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31394D E4 8	FANNIE MAE FNMA_05-53	7,221,787	6,664,159	6,559,830	06/25/2035	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31395N FS 1	FANNIE MAE FNMA_06-45	3,620,051	3,342,223	3,342,223	06/25/2036	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AM WZ 8	FANNIE MAE FNMA_15-6B	4,087,342	4,090,000	4,263,607	03/25/2035	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38380F 4A 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_17-99	10,616,287	11,656,000	11,112,610	07/20/2047	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31396X HK 3	FANNIE MAE FNMA_07-77	9,679,003	8,943,111	8,943,111	08/25/2037	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31392G FN 0	FANNIE MAE FNMA_02-T18	5,823,748	5,198,438	5,864,371	08/25/2042	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RT 7	UNITED STATES TREASURY	15,004,630	17,452,000	16,478,367	08/15/2046	V

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31395B BS 1	FANNIE MAE FNMA_06-9	9,498,725	8,751,552	8,643,175	03/25/2036	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38374F X5 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_04-21	6,678,783	6,238,359	6,022,474	04/16/2034	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38373Q MZ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-37	6,808,790	6,286,309	6,210,525	05/20/2033	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38374H PY 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_04-54	13,653,942	12,574,689	12,429,109	07/20/2034	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RT 7	UNITED STATES TREASURY	60,937,609	70,877,000	70,569,580	08/15/2046	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ KE 9	FANNIE MAE FNMA_15-83	7,530,294	7,865,964	8,176,702	11/25/2045	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31392G FP 5	FANNIE MAE FNMA_02-T18	3,499,425	3,141,497	3,284,863	08/25/2042	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Corporate	713448 DD 7	PEPSICO INC	306,408	291,000	290,263	04/14/2046	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Corporate	713448 BS 6	PEPSICO INC	5,529,700	5,000,000	5,360,040	11/01/2040	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	38374C CC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	6,133,667	5,680,118	5,521,652	09/20/2033	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	931142 CB 7	WALMART INC	2,102,442	1,822,000	1,602,667	09/01/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912810 RJ 9	UNITED STATES TREASURY	3,741,330	3,732,000	3,434,810	11/15/2044	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AN GA 9	FANNIE MAE FNMA_15-22	4,820,595	5,233,000	5,292,877	04/25/2045	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AM WZ 8	FANNIE MAE FNMA_15-6B	199,870	200,000	208,489	03/25/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AR PS 1	FANNIE MAE FNMA_16-11	2,146,996	2,251,000	2,314,578	03/25/2046	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AQ G9 5	FANNIE MAE FNMA_15-94	727,623	763,000	785,666	01/25/2046	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AN HN 0	FANNIE MAE FNMA_15-21	828,903	864,000	863,730	11/25/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AM B8 1	FANNIE MAE FNMA_15-12	964,735	1,025,000	1,000,189	03/25/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AT FN 9	FANNIE MAE FNMA_16-54	2,161,308	2,424,520	2,407,618	08/25/2046	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	931142 CB 7	WALMART INC	286,172	248,000	247,221	09/01/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	68389X BF 1	ORACLE CORPORATION	366,603	378,000	376,539	05/15/2045	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	742718 DF 3	PROCTER & GAMBLE CO	3,216,956	2,597,000	2,496,559	03/05/2037	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	68389X AM 7	ORACLE CORPORATION	3,101,004	2,738,000	2,765,576	07/15/2040	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	037833 AT 7	APPLE INC	836,800	800,000	883,168	05/06/2044	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	24,925,735	24,967,433	25,864,152	09/01/2045	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	575767 AE 8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	2,639,019	2,282,000	2,338,275	05/15/2033	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	31335B D2 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	7,160,446	7,372,547	7,393,966	01/01/2047	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3132WK LR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,155,470	2,222,907	2,224,402	01/01/2047	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,822,183	6,004,244	6,008,182	08/01/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	589331 AN 7	MERCK & CO INC	411,037	401,000	413,434	06/30/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	17275R AE 2	CISCO SYSTEMS INC	93,150	92,000	92,099	02/15/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	594918 BJ 2	MICROSOFT CORPORATION	14,779,500	15,000,000	14,997,028	11/03/2025	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,254,479	9,052,123	9,205,566	05/01/2048	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3132XY RR 0	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	665,332	638,882	663,036	05/01/2048	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,271,604	5,290,257	5,414,190	12/01/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3132QV JT 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	26,969,677	27,081,486	27,586,736	01/01/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,480,507	5,608,694	5,720,847	05/01/2043	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,215,828	9,919,940	10,140,751	04/01/2048	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	31335A YT 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	17,078,711	17,601,172	17,476,284	10/01/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	6,398,825	6,552,531	6,648,195	10/01/2043	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	15,656,896	16,150,277	16,162,927	10/01/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	68389X AG 0	ORACLE CORPORATION	3,574,807	3,490,000	3,555,384	07/08/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	17275R AE 2	CISCO SYSTEMS INC	1,871,100	1,848,000	1,891,092	02/15/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	312938 HR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,196,258	2,046,891	2,110,546	12/01/2039	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,381,278	3,385,961	3,496,788	09/01/2045	V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash		Cash	77,577,959	77,577,959	77,577,959		V

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132QS B6 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,239,009	1,241,406	1,281,243	08/01/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	23,393,058	22,929,824	24,008,426	01/01/2048	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3137BG SL 4	FEDERAL HOME LOAN MORTGAGE CORPORATION FHLMC_4455	14,328,770	15,000,000	15,393,841	03/15/2035	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3137BK ZR 4	FREDDIE MAC FHLMC_4501	7,128,927	7,621,000	7,621,000	08/15/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,552,724	17,582,077	18,148,599	11/01/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	19,360,146	19,969,764	20,000,054	11/01/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,832,531	16,860,682	17,531,321	05/01/2044	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335B J4 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	36,188,978	35,417,871	37,295,043	11/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	6,240,465	5,844,835	5,985,705	06/01/2040	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	268,424	269,538	282,905	06/01/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335A HP 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	12,550,768	12,579,424	13,110,626	10/01/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	27,770,219	27,885,527	28,754,282	02/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,582,449	1,620,461	1,644,119	10/01/2043	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,176,369	9,953,855	10,122,584	05/01/2048	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	13,202,971	13,631,935	13,689,978	01/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132XY RR 0	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,984,636	2,865,986	2,974,339	05/01/2048	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132XT KX 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	26,652,204	26,763,027	27,626,068	10/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335A 3F 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	13,650,185	13,698,427	14,188,914	03/01/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,223,310	16,735,306	16,812,066	08/01/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,995,973	17,640,297	18,562,012	09/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	9,792,576	9,590,877	10,099,537	05/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3137GA MD 6	FREDDIE MAC FHLMC_3736	52,417,827	51,064,062	46,216,013	10/15/2040	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,631,174	5,069,959	5,167,537	12/01/2032	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	6,597,762	6,067,130	5,960,302	10/15/2035	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	931142 CB 7	WALMART INC	642,733	557,000	489,948	09/01/2035	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	931142 CV 3	WALMART INC	3,432,000	3,120,000	3,078,935	07/08/2040	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	718172 BQ 1	PHILIP MORRIS INTERNATIONAL INC	2,346,620	2,408,000	2,425,149	08/11/2025	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	589331 AQ 0	MERCK & CO INC	6,067,100	4,884,000	4,875,795	06/30/2039	V
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	1,812,030	1,853,000	1,885,251	02/01/2025	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	US Agency - Loan Backed	3136AD S3 4	FANNIE MAE FNMA_13-41	337,711	350,985	369,532	05/25/2043	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	210,246	215,000	214,167	02/01/2025	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RH 3	UNITED STATES TREASURY	9,115,689	8,892,000	8,437,301	08/15/2044	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	15,658,734	15,665,000	15,961,202	10/15/2024	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	19,882,343	19,298,000	19,717,566	12/10/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	822582 AX 0	SHELL INTERNATIONAL FINANCE BV	3,264,068	3,257,000	3,358,322	08/12/2023	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	8,339,446	8,528,000	8,676,426	02/01/2025	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	3,350,823	3,269,000	3,370,361	06/30/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	7,231,275	7,142,000	7,149,661	02/15/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	24,626,068	24,139,354	25,400,648	09/01/2047	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	20,229,475	19,812,806	20,863,595	05/01/2047	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	47,662,784	47,854,332	49,419,794	08/01/2047	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	31335A 3F 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	33,949,830	34,069,814	35,289,720	03/01/2046	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,323,575	16,381,336	16,765,094	12/01/2046	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,751,750	8,956,450	8,967,302	09/01/2043	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3132WN UY 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	49,897,989	48,775,674	51,698,428	06/01/2047	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	13,893,802	13,590,951	14,215,729	03/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA	3,887,855	3,847,000	4,024,673	01/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	18,898,313	18,665,000	19,100,234	02/15/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	931142 CB 7	WALMART INC	10,999,165	9,532,000	9,502,073	09/01/2035.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	084664 BV 2	BERKSHIRE HATHAWAY FINANCE CORP	7,164,145	7,075,000	7,012,024	05/15/2043.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	931142 CM 3	WALMART INC	829,464	630,000	633,578	04/15/2038.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II	2,180,429	2,320,000	2,315,032	04/18/2026.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 QQ 4	UNITED STATES TREASURY	404,875	328,000	332,967	05/15/2041.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Corporate	931142 CB 7	WALMART INC	49,619	43,000	37,824	09/01/2035.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	US Agency - Loan Backed	3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	279,676	255,393	255,645	06/01/2038.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Corporate	931142 CB 7	WALMART INC	1,712,417	1,484,000	1,479,341	09/01/2035.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Corporate	74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II	852,115	906,660	904,719	04/18/2026.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Corporate	594918 AM 6	MICROSOFT CORPORATION	1,418,360	1,202,000	1,240,891	02/08/2041.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	US Agency - Loan Backed	38374C CC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	434,617	402,479	391,251	09/20/2033.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912810 QY 7	UNITED STATES TREASURY	304,394	317,000	320,860	11/15/2042.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912828 X8 8	UNITED STATES TREASURY	76,019	79,000	79,340	05/15/2027.	V
Wells Fargo Securities LLC	VYVVCKR63DVZZN70PB21	Treasury	912803 BM 4	UNITED STATES TREASURY	68,090,205	88,887,000	58,681,342	11/15/2027.	I
0199999. Totals					2,197,550,803	2,342,214,193	2,181,876,697	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	Cash		Cash	2,950,000	2,950,000	XXX		V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Treasury	912828 3G 3	UNITED STATES TREASURY	855,309	872,000	XXX	11/15/2020.	V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Treasury	912828 U8 1	UNITED STATES TREASURY	2,078,248	2,126,000	XXX	12/31/2021.	V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash	18,498,000	18,498,000	XXX		V
Citibank NA	E57ODZWZ7FF32TWEFA76	Cash		Cash	32,611,000	32,611,000	XXX		V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Treasury	912828 JH 4	UNITED STATES TREASURY	1,297,311	1,294,000	XXX	08/15/2018.	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Cash		Cash	5,864,000	5,864,000	XXX		V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396H AL 3	FREDDIE MAC FHLMC_5	3,787,962	3,495,326	XXX	02/15/2036.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140GX BT 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,061,212	2,069,808	XXX	11/01/2047.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138ER NP 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	556,365	573,876	XXX	10/01/2046.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WL RS 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	15,214,194	15,277,450	XXX	03/01/2047.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335A YT 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	9,047,736	9,324,519	XXX	10/01/2046.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MM Q2 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	163,980	166,961	XXX	07/01/2028.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	14,462,016	14,164,140	XXX	05/01/2047.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	46,051,522	47,547,735	XXX	01/01/2047.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	29,727,871	30,666,062	XXX	08/01/2046.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	27,299,847	26,704,777	XXX	03/01/2047.	I
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RQ 3	UNITED STATES TREASURY	765,286	843,000	XXX	02/15/2046.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RJ 9	UNITED STATES TREASURY	309,773	309,000	XXX	11/15/2044.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RM 2	UNITED STATES TREASURY	303,710	303,000	XXX	05/15/2045.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RK 6	UNITED STATES TREASURY	194,807	214,000	XXX	02/15/2045.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RS 9	UNITED STATES TREASURY	311,165	343,000	XXX	05/15/2046.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RT 7	UNITED STATES TREASURY	2,367,795	2,754,000	XXX	08/15/2046.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	4,861,074	4,282,000	XXX	11/15/2043.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RJ 9	UNITED STATES TREASURY	1,983,948	1,979,000	XXX	11/15/2044.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912828 RC 6	UNITED STATES TREASURY	5,816,611	5,908,000	XXX	08/15/2021.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RT 7	UNITED STATES TREASURY	1,538,980	1,790,000	XXX	08/15/2046.	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3			4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification			Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912828	ST	8	UNITED STATES TREASURY	6,391,218	6,447,000	XXX	04/30/2019.	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912796	PU	7	UNITED STATES TREASURY	229,561	230,000	XXX	08/09/2018.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ	3E	8	FANNIE MAE FNMA_16-4	2,963,300	3,150,000	XXX	02/25/2046.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38374H	PY	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_04-54	8,985,671	8,275,414	XXX	07/20/2034.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash				Cash	80,803,000	80,803,000	XXX		V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Cash				Cash	30,950,000	30,950,000	XXX		V
Ice Clear US Inc	549300HWWR1D8OTS2G29	Cash				Cash	15,757,661	15,757,661	XXX		V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash				Cash	143,084,000	143,084,000	XXX		V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Cash				Cash	21,940,000	21,940,000	XXX		V
UBS AG	BFM8T61CT2L1QCEMIK50	Cash				Cash	41,800,000	41,800,000	XXX		V
0299999. Totals							583,884,133	585,367,728	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	51,406,639	46,369,508	02/15/2045
912828 3Q 1	UNITED STATES TREASURY		1	73,898,438	74,380,808	01/15/2021
912828 3Y 4	UNITED STATES TREASURY		1	99,578,125	99,919,980	02/29/2020
912828 4B 3	UNITED STATES TREASURY		1	24,851,563	24,951,240	03/15/2021
912828 4C 1	UNITED STATES TREASURY		1	49,773,438	49,903,962	03/31/2020
912828 4D 9	UNITED STATES TREASURY		1	99,000,000	98,530,197	03/31/2023
912828 4L 1	UNITED STATES TREASURY		1	20,018,750	19,841,334	04/30/2023
0199999.	U.S. Government - Issuer Obligations			418,526,953	413,897,029	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	5,195,976	4,919,047	06/20/2039
36225B ND 6	GINNIE MAE I		1	1,344,759	1,208,149	05/15/2031
36241K HR 2	GINNIE MAE I		1	109,123	105,697	06/15/2020
36241K LQ 9	GINNIE MAE I		1	520,977	485,573	01/15/2037
36292C BU 7	GINNIE MAE I		1	939,517	852,602	07/15/2035
0299999.	U.S. Government - Residential Mortgage-Backed Securities			8,110,352	7,571,068	XXX
0599999.	Total - U.S. Government			426,637,305	421,468,097	XXX
All Other Governments - Issuer Obligations						
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	4,951,805	4,993,246	05/07/2020
0699999.	All Other Governments - Issuer Obligations			4,951,805	4,993,246	XXX
1099999.	Total - All Other Governments			4,951,805	4,993,246	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations						
3130AC LL 6	FEDERAL HOME LOAN BANKS		1	97,690,100	100,000,000	10/19/2022
3130AD 6W 7	FEDERAL HOME LOAN BANKS		1	39,220,600	40,000,000	12/29/2022
3134GB XV 9	FEDERAL HOME LOAN MORTGAGE COR		1	98,321,300	100,000,000	07/13/2020
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations			235,232,000	240,000,000	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	211,823	207,291	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	107,571	101,199	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	559,541	527,209	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	2,363,976	2,399,455	10/01/2040
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	1,705,670	1,778,354	10/01/2043
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR		1	40,443,547	41,852,579	10/01/2047
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	3,465,649	3,586,902	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	542,279	528,087	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	805,303	768,738	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	9,218,098	8,957,046	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	7,451,191	7,495,862	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	113,029	111,090	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	424,173	386,903	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	19,060,512	18,925,812	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	12,700,661	13,079,984	03/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	390,372	405,548	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	6,901,087	6,856,678	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	14,228,761	14,137,601	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	11,677,960	11,596,494	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	10,885,999	10,807,627	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	8,706,210	8,894,478	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		1	30,510,983	29,328,751	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		1	6,255,483	6,105,837	01/01/2041
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	4,889,473	5,158,516	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		1	9,621,080	10,184,543	10/01/2045
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		1	32,469,028	33,556,778	09/01/2045
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR		1	6,252,204	6,432,223	01/01/2044
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		1	3,326,765	3,510,600	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		1	1,147,153	1,196,091	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		1	11,069,661	11,606,621	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		1	5,831,676	6,119,945	03/01/2046
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR		1	33,728,555	35,020,842	09/01/2047
3132XU J3 0	FEDERAL HOME LOAN MORTGAGE COR		1	31,911,363	32,995,394	11/01/2047
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		1	12,430,575	12,809,859	01/01/2044
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		1	16,688,587	17,337,311	01/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR		1	5,957,923	6,079,467	10/01/2045
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR		1	57,248,811	59,485,424	09/01/2047
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	53,877	54,010	06/01/2030
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		1	10,561,168	10,177,336	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		1	5,468,835	5,594,100	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		1	16,502,462	16,534,985	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		1	6,919,386	7,131,709	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	6,439,885	6,731,132	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		1	12,095,357	12,084,097	06/01/2042
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		1	1,473,001	1,492,477	09/01/2043
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO		1	55,788,166	56,721,085	11/01/2045
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	6,118,607	6,264,886	10/01/2046
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO		1	8,952,444	9,205,497	10/01/2046
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		1	4,944,308	5,167,419	06/01/2042
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		1	2,349,456	2,418,685	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		1	3,145,084	3,210,079	10/01/2027

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
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,194,748	9,611,469	01/01/2043
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,842,617	1,908,828	07/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	11,497,280	11,891,323	02/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,423,333	4,590,766	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,624,275	4,775,025	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,392,452	6,640,211	05/01/2030
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	5,008,283	5,184,097	06/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	29,409,097	30,617,003	11/01/2045
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,068,729	8,257,537	07/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	42,745,291	44,724,096	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	20,729,740	21,917,598	05/01/2046
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	32,223,045	33,759,854	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,218,438	20,218,649	06/01/2046
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	13,924,620	14,344,218	06/01/2032
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,679,503	2,722,732	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,673,911	2,770,811	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,441,980	1,459,820	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,867,732	1,921,326	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	71,753,258	74,024,274	02/01/2042
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,591,232	1,654,341	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,678,745	7,906,663	06/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,476,757	4,620,538	08/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469		1	716,273	632,671	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	98,453	96,356	02/01/2033
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,192	2,189	09/01/2018
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	334,354	331,725	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	806,937	788,428	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,465,793	1,399,051	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	497,790	491,343	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	940,649	920,056	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	284,108	268,780	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	956,136	911,356	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	567,233	529,964	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,980,004	10,344,415	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	13,333,724	13,840,359	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,064,266	4,218,499	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	16,219,579	16,953,495	02/01/2046
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,171,466	7,608,230	10/01/2046
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	45,641,257	47,194,820	04/01/2047
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,074,049	12,131,445	02/01/2048
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	17,138,767	17,730,172	10/01/2047
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,062,650	10,400,263	10/01/2047
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	16,277,791	16,271,400	06/01/2048
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	490,188	483,037	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	150,874	145,667	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,641,760	1,670,032	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,547,421	1,481,006	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,378,348	12,314,488	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,168,197	5,998,649	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,036,152	4,026,340	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,251,917	6,453,705	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	22,185,161	23,190,743	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	962,380	1,003,336	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,449,785	8,323,438	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	11,554,863	11,228,224	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,808,547	7,593,734	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	853,102	888,366	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	418,917	435,823	08/01/2045
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,076,761	8,290,425	01/01/2048
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,022,016	9,924,960	06/01/2048
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	680,371	639,599	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	456,045	439,286	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,329,029	10,273,306	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	11,280,158	11,342,725	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	37,716,255	37,525,383	09/01/2040
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	386,946	388,480	09/01/2025
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,188,058,498	1,215,767,584	XXX
U.S. Spec. Rev. & Spec. Assess. Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV		1FE	12,403,507	11,486,211	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV		1FE	5,143,827	4,937,064	08/25/2050
63940L AC 8	NAVIENT STUDENT LOAN TRUST NAV		1FE	10,369,572	10,000,000	03/25/2066
64031M AB 6	Nelnet Student Loan Trust		1FE	6,186,490	5,654,850	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT		1FE	4,930,308	4,800,203	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT		1FE	12,601,330	12,272,458	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT		1FE	5,803,963	5,644,402	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT		1FE	10,705,001	10,134,028	05/25/2049
78447Y AD 4	SLMA_13-3		1FE	982,325	1,000,984	09/25/2043
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities			69,126,323	65,930,200	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations			1,492,416,821	1,521,697,784	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00912X B* 4	AIR LEASE CORPORATION		1FE	18,267,020	18,700,000	08/02/2020
00971Y AF 7	AKBANK TAS		3FE	2,613,387	2,960,263	03/31/2025
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP		1FE	15,207,135	15,000,000	09/14/2020
04317@ BC 1	ARTHUR J GALLAGHER&CO		2Z	14,700,000	14,700,000	06/13/2024
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	4,618,350	4,688,417	08/26/2022
05574L PT 9	BNP PARIBAS SA		1FE	16,505,907	16,499,099	08/20/2018
05964H AD 7	BANCO SANTANDER SA		1FE	9,960,800	10,000,000	02/23/2023
06051G DZ 9	BANK OF AMERICA CORP		1FE	2,051,668	1,970,000	06/01/2019
17401Q AR 2	CITIZENS BANK NA		2FE	4,988,875	5,000,000	03/29/2023
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU		2FE	2,958,873	2,993,792	06/09/2023
23341C AB 9	DNB BANK ASA		1FE	21,367,752	21,026,538	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA		1FE	19,774,020	19,983,045	08/03/2020
251526 BT 5	DEUTSCHE BANK AG NEW YORK BRAN		2FE	5,021,705	5,000,000	08/20/2020
257469 AJ 5	DOMINION RESOURCES INC/VA		2FE	3,520,208	3,433,012	08/01/2033
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	14,281,462	15,886,534	08/15/2036
375916 B* 3	GILDAN ACTIVEWEAR INC		3	25,000,000	25,000,000	08/25/2023
404280 AZ 2	HSBC HOLDINGS PLC		1FE	10,299,760	10,000,000	05/25/2021
42241@ AG 4	HEARST CORP		1	32,000,000	30,905,311	04/30/2025
48121@ AE 1	JRD HOLDINGS LLC		2FE	4,800,000	4,800,000	04/25/2025
52729K AN 6	LEVEL 3 FINANCING INC TLB L+225		2FE	5,981,250	6,022,412	02/22/2024
62877P AA 2	NBK SPC LTD		1FE	2,857,200	2,987,869	05/30/2022
62927# AD 8	NFL VENTURES LP		1FE	4,492,074	4,582,650	03/31/2024
66765R AZ 9	NORTHWEST NATURAL GAS CO		1FE	15,084,039	13,375,748	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L		2FE	3,500,021	3,499,934	07/17/2018
709629 AF 6	PENTAIR FINANCE SA		2FE	989,000	995,520	12/01/2019
82825# AB 3	SILVER STATE SOLAR POWER SOUTH TL +L162.5		2Z	4,814,217	4,814,217	02/07/2036
838518 E* 5	SOUTH JERSEY INDUSTRIES INC		2	24,971,731	25,400,000	04/25/2021
857006 AE 0	STATE GRID OVERSEAS INVESTMENT		1FE	1,939,584	1,998,911	05/04/2022
85915# AK 7	STERICYCLE INC		2	18,629,405	19,000,000	10/01/2021
86960B AK 8	SVENSKA HANDELSBANKEN AB		1FE	21,046,144	20,750,000	10/01/2020
87305Q CL 3	TTX COMPANY		1FE	14,949,975	14,996,171	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC		2	24,834,475	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE		1FE	15,000,000	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	8,000,000	8,000,000	04/17/2021
89148B D@ 7	TORTOISE MLP FUND INC		1FE	17,500,000	17,500,000	09/09/2019
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		1FE	15,307,620	15,000,000	09/24/2020
92343V BM 5	VERIZON COMMUNICATIONS INC		2FE	1,003,362	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC		1FE	1,986,480	1,998,981	09/17/2019
98956P AP 7	ZIMMER HOLDINGS INC		2FE	10,004,960	10,000,000	03/19/2021
BME221 EQ 5	SILVER STATE SOLAR POWER SOUTH		2Z	18,652,666	18,765,204	02/07/2035
BME2KU 2T 8	LAS VEGAS SANDS LLC TL +L175		3FE	7,423,270	7,462,892	03/27/2025
BME2KY PW 8	CHEMOURS COMPANY LLC TL +L175		2FE	9,259,294	9,355,697	04/03/2025
BME2L2 KH 5	WYNDHAM HOTELS & RESORTS INC TL +L175		2FE	2,995,626	3,000,000	03/29/2025
BME2L7 81 3	CTL Logistics		6*	1,364,688	1,364,688	06/30/2021
BME2MJ MM 4	CLEAN HARBORS INC		3FE	929,112	936,191	06/27/2024
BME2NG F1 3	MICROCHIP TECH INC TL +L200		2FE	3,501,460	3,500,000	05/29/2025
BME2NJ YL 2	OPEN TEXT CORP		2FE	5,985,000	5,992,548	05/23/2025
BME2P8 WS 1	STADCO LA LLC		2Z	1,093,611	1,039,216	05/01/2023
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	11,000,000	11,000,000	11/04/2018
F4733# AB 2	GROUPE AUCHAN SA		2	22,711,550	22,683,523	06/28/2022
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	23,643,200	23,643,200	07/12/2027
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY		2	5,300,050	5,428,326	11/14/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			564,687,986	564,639,909	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	3,231,678	3,216,252	10/29/2046
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	108,426	108,426	12/25/2045
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST		1FM	994,259	994,130	10/25/2034
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	14,599,716	14,693,708	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	1,570,824	1,552,349	07/25/2035
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	1,932,368	2,023,348	04/25/2034
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	635,437	637,708	11/26/2035
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		1FE	620,382	620,590	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	3,806,881	3,875,346	02/25/2046
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		1FE	8,153,582	8,115,880	06/25/2036
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	16,884,072	16,622,227	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	1,971,079	1,980,613	06/02/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	3,961,755	3,889,337	02/28/2041
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	4,225,353	3,815,553	04/28/2036
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN		1FM	6,494,610	6,496,984	06/28/2053
07332G AA 6	BAYVIEW OPPORTUNITY MASTER FUN		1FM	1,065,109	1,059,756	10/28/2057
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	1,190,304	1,189,573	09/25/2035
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	119,609	119,308	07/25/2036
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FM	4,403,603	4,396,583	11/25/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	4,606,102	4,648,558	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	4,944	5,844	05/01/2032

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126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,097,420	3,076,623	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	4,929,780	4,891,400	11/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	518,509	447,363	03/25/2033
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1FM	2,264,259	2,173,840	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	4,451,437	3,616,546	11/01/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	4,460,495	4,248,482	11/25/2035
36228F 6M 3	GSAMP_04-AR1		1FM	504,132	496,033	06/25/2034
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	6,092,760	6,081,406	06/25/2035
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	12,344,896	12,346,906	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FM	21,863,717	21,746,253	02/01/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	1,746,042	1,751,211	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	7,160,847	6,442,788	06/25/2037
43641N BM 5	HOLMES MASTER ISSUER PLC 11-3A HMI 2011-3A A6		1FE	19,273,837	19,057,901	10/15/2054
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,001,831	2,984,358	05/25/2037
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		1FE	12,750,363	12,720,827	10/17/2033
437303 AB 6	HOME PARTNERS OF AMERICA TRUST		1FE	4,006,222	4,000,000	10/17/2033
437303 AC 4	HOME PARTNERS OF AMERICA TRUST		1FE	3,009,251	3,000,000	10/17/2033
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	3,223,301	3,238,818	07/25/2036
46650J AD 6	JP MORGAN MORTGAGE TRUST JPMMT		1FE	10,825,839	10,825,849	12/01/2048
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	1,846,654	1,843,003	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	6,232,645	5,639,846	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	24,865,405	23,067,623	09/25/2047
57643L CJ 3	MAST_04-OPT1		1FM	443,473	388,773	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	504,899	329,977	09/25/2034
59023W AD 0	MERRILL LYNCH MORTGAGE INVESTO		1FM	4,494,740	4,410,233	08/25/2036
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,606,729	5,341,050	02/25/2035
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1FM	5,508,081	5,555,716	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FM	4,751,787	4,828,320	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	1,150,132	1,004,282	07/25/2035
68389F GL 2	OOMLT_05-1		1FM	960,556	362,758	02/25/2035
71337H AB 3	PEPPER RESIDENTIAL SECURITIES		1FE	14,850,726	14,669,059	03/10/2058
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	839,962	803,548	01/01/2036
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	2,759,486	2,377,951	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	2,408,390	2,383,440	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	4,958,358	5,000,637	12/12/2045
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A		1FE	3,000,000	3,000,000	11/10/2049
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL		1FE	7,946,769	8,048,599	11/15/2049
78469Q AL 6	SPS SERVICER ADVANCE RECEIVABL		1FE	1,357,325	1,374,966	11/15/2049
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL		1FE	1,853,372	1,875,000	11/15/2049
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL		2AM	5,770,899	5,819,000	11/15/2049
78469Q AP 7	SPS SERVICER ADVANCE RECEIVABL		1FE	8,042,624	8,048,659	11/16/2048
78469Q AQ 5	SPS SERVICER ADVANCE RECEIVABL		1FE	2,797,279	2,808,999	11/16/2048
78469Q AR 3	SPS SERVICER ADVANCE RECEIVABL		1FE	1,120,298	1,125,000	11/16/2048
78469Q AS 1	SPS SERVICER ADVANCE RECEIVABL		2AM	1,618,222	1,625,000	11/16/2048
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	5,867,470	5,450,384	07/25/2036
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	467,898	456,668	07/25/2035
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	4,504,222	4,538,002	07/25/2037
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	3,662,003	3,491,848	10/25/2037
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT		1FE	16,721,078	16,721,066	05/01/2058
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT		1FE	12,552,463	12,546,394	03/01/2058
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO		1FE	1,005,039	987,023	10/01/2046
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		1FM	220,830	216,503	06/01/2033
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	1,470,161	1,466,843	05/25/2035
94980G BF 7	WFHN_04-2		1FM	8,491,801	8,362,929	10/25/2034
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			376,756,807	369,177,776	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
04410R AG 1	ASHFORD HOSPITALITY TRUST INC		1FE	4,495,227	4,500,000	04/15/2035
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC		1FE	2,247,617	2,250,000	04/15/2035
05547W AA 6	BARCLAYS COMMERCIAL MORTGAGE S		1FM	11,990,120	12,000,000	11/15/2034
056057 AA 0	BX TRUST BX_18-BIOA		1FE	8,972,762	8,947,362	03/15/2037
065404 AW 5	BANK_18-BN10		1FE	4,667,978	4,723,875	02/01/2061
08162P AS 0	BENCHMARK MORTGAGE TRUST BMARK		1FE	4,679,429	4,732,987	06/01/2022
10482T AA 0	BRAEMAR HOTELS & RESORTS TRUST		1FE	8,495,061	8,500,000	06/15/2035
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST		1FE	2,998,260	3,000,000	06/15/2035
12508G AQ 9	UBS COMMERCIAL MORTGAGE TRUST		1FM	7,703,937	7,827,472	11/01/2050
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI		1FE	1,994,379	1,989,732	05/15/2035
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI		1FE	1,989,304	1,977,089	05/15/2035
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B		1FE	4,896,347	4,896,231	06/15/2033
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1		1FE	7,985,125	8,000,000	12/19/2035
432885 AA 9	HILTON USA TRUST HILT_18-ORL		1FE	5,996,511	6,000,000	12/15/2034
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU		1FM	8,464,042	8,544,069	03/01/2050
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT		1FM	1,966,550	1,975,038	09/15/2028
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST		1FM	1,082,524	1,095,828	12/01/2049
61691N AA 3	MORGAN STANLEY CAPITAL I TRUST		1FM	1,827,038	1,858,817	12/01/2050
90276U AS 0	UBS COMMERCIAL MORTGAGE TRUST		1FM	9,158,584	9,301,058	12/01/2050
95001A AZ 9	WELLS FARGO COMMERCIAL MORTGAG		1FM	16,361,521	16,664,104	11/01/2050
95001G AA 1	WELLS FARGO COMMERCIAL MORTGAG		1FM	1,826,631	1,859,496	12/01/2050
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			119,798,947	120,643,158	XXX

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Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP		1FE	5,500,000	5,500,000	05/26/2031
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP		1FE	2,000,000	2,000,000	05/26/2031
03765P AC 7	APIDOS CLO APID_15-21A		1FE	13,302,567	13,300,000	07/18/2027
03765P AL 7	APIDOS CLO APID_15-21A		1FE	13,300,000	13,300,000	07/18/2027
04016V AA 3	ARES CLO LTD ARES_18-47A		1FE	4,991,535	5,000,000	04/15/2030
056162 AQ 3	BABSON CLO LTD BABSN_15-IA		1FE	6,983,844	7,000,000	01/20/2031
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A		1FE	7,999,880	8,000,000	10/25/2027
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A		1FE	3,980,228	4,000,000	04/19/2029
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A		1FE	3,987,768	4,000,000	04/19/2029
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	4,001,832	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	7,013,125	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	1,003,924	1,000,000	10/20/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	5,002,285	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,008,768	4,000,000	10/20/2027
15032D AA 9	CEDAR FUNDING LTD CEDF_16-6A		1FE	2,501,145	2,500,000	10/20/2028
15032D AC 5	CEDAR FUNDING LTD CEDF_16-6A		1FE	1,438,016	1,437,000	10/20/2028
15032E AA 7	CEDAR FUNDING LLC CEDF_17-8A		1FE	5,006,345	5,000,000	10/17/2030
15033E AA 6	CEDAR FUNDING LTD CEDF_18-9A		1FE	2,988,429	3,000,000	04/20/2031
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,505,999	15,500,000	10/20/2028
20267U AB 5	COMMONBOND STUDENT LOAN TRUST		1FE	3,136,448	3,051,869	10/25/2040
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,009,954	14,000,000	08/15/2028
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	4,005,204	4,000,000	08/15/2028
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,998,383	3,000,000	04/15/2031
26249M AQ 0	DRYDEN SENIOR LOAN FUND DRSLF		1FE	8,938,800	9,000,000	01/15/2031
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	17,000,561	16,998,171	07/15/2027
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,001,012	2,000,000	07/15/2027
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	998,268	1,000,000	04/18/2031
29372J AB 3	ENTERPRISE FLEET FINANCING LLC		1FE	2,759,263	2,759,432	01/20/2023
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,502,582	4,499,498	11/20/2019
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,003,310	3,999,578	08/20/2020
36320M AL 2	GALAXY CLO LTD GALXY_15-20A		1FE	1,991,330	2,000,000	04/20/2031
36320U AC 4	GALAXY CLO LTD GALXY_18-27A		1FE	996,594	1,000,000	05/16/2031
36320W AL 0	GALAXY CLO LTD GALXY_15-21A		1FE	5,983,158	6,000,000	04/20/2031
36320W AN 6	GALAXY CLO LTD GALXY_15-21A		1FE	3,943,848	4,000,000	04/20/2031
55953J AA 7	MAGNETITE CLO LTD		1FE	15,501,333	15,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	9,001,737	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	5,002,330	5,000,000	07/18/2028
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX		1FE	5,998,680	6,000,000	10/20/2026
67590B AA 8	OCT16_13-1A		1FE	472,318	466,051	07/17/2025
67590B AQ 3	OCTAGON INVESTMENT PARTNERS XV		1FE	1,000,000	1,000,000	07/17/2030
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	14,049,595	14,016,323	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	10,040,529	9,998,776	11/20/2028
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON		1FE	174,808	174,784	03/10/2027
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1		1FE	1,992,622	1,998,300	12/15/2019
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU		1FE	2,343,339	2,350,575	12/26/2025
78616# AB 4	SACRAMENTO KINGS		2FE	14,707,673	14,707,673	07/01/2025
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		1FE	8,654,225	8,625,571	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU		1FE	1,339,120	1,308,291	11/25/2025
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1		1FE	1,990,232	2,000,000	01/26/2031
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1		1FE	1,998,416	2,000,000	01/26/2031
83610J AA 4	SOUND POINT CLO LTD		1FE	1,979,886	2,000,000	04/15/2031
84858@ AA 3	SPIRIT AIRLINES 2015-1		2FE	8,882,421	8,800,000	04/01/2023
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	9,429,715	9,434,383	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	29,852,556	29,991,633	05/15/2028
860444 AS 7	STEWART PARK CLO LTD STWRT_15-		1FE	11,494,595	11,500,000	01/15/2030
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	9,977,020	10,000,000	10/15/2027
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A		1FE	4,949,405	5,000,000	10/15/2027
92348M AA 7	VERIZON OWNER TRUST VZOT_16-2A		1FE	2,969,160	2,968,475	05/20/2021
92912Q AB 2	VOYA CLO LTD VOYA_14-3A		1FE	845,164	850,015	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	10,059,040	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	3,023,538	3,000,000	10/20/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	16,502,706	16,500,000	07/23/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO		1FE	17,011,322	17,000,000	10/15/2028
92916W AA 7	VOYA CLO LTD VOYA_13-2A		1FE	16,942,693	17,000,000	04/25/2031
92916W AC 3	VOYA CLO LTD VOYA_13-2A		1FE	10,922,307	11,000,000	04/25/2031
92917A AA 4	VOYA CLO LTD VOYA_18-1A		1FE	2,991,480	3,000,000	04/19/2031
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			439,884,370	440,036,398	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,501,128,110	1,494,497,241	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA		2FE	8,876,400	10,956,549	12/31/2049
4299999.	Hybrid Securities - Issuer Obligations			8,876,400	10,956,549	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	807,500	893,534	07/31/2084
857477 AX 1	STATE STREET CAP TR I		2AM	6,581,183	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	22,151,167	24,075,000	03/15/2028
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities			29,539,850	31,968,534	XXX
4899999.	Total - Hybrid Securities			38,416,250	42,925,083	XXX

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6199999.	Total - Issuer Obligations			1,232,275,144	1,234,486,733	XXX
6299999.	Total - Residential Mortgage-Backed Securities			1,572,925,657	1,592,516,428	XXX
6399999.	Total - Commercial Mortgage-Backed Securities			119,798,947	120,643,158	XXX
6499999.	Total - Other Loan-Backed and Structured Securities			538,550,543	537,935,132	XXX
6599999.	Subtotal - Bonds			3,463,550,291	3,485,581,451	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1UFE	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
6899999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			15,000,000	15,000,000	XXX
7099999.	Total - Preferred Stocks			15,000,000	15,000,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC		A	2,642	2,642	
15850@ 11 5	CHAMPION HOLDCO LLC		A	1	1	
74939# 13 1	TRUSTED MEDIA BRANDS INC		U	2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD MZ		V	73	73	
7199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			2,718	2,718	XXX
7599999.	Total - Common Stock			2,718	2,718	XXX
7699999.	Total - Preferred and Common Stock			15,002,718	15,002,718	XXX
Cash (Schedule E Part 1 Type)						
	Cash			67,972,151	67,972,151	
9099999.	Total - Cash (Schedule E Part 1 Type)			67,972,151	67,972,151	XXX
Cash Equivalents (Schedule E Part 2 Type)						
912796 MK 2	UNITED STATES TREASURY	@		7,194,050	7,193,626	07/19/2018
912796 PQ 6	UNITED STATES TREASURY	@		26,287,617	26,286,455	07/12/2018
912796 PR 4	UNITED STATES TREASURY	@		40,053,618	40,049,780	07/26/2018
313385 ZM 1	FEDERAL HOME LOAN BANKS	@		19,984,140	19,982,747	07/18/2018
313385 ZN 9	FEDERAL HOME LOAN BANKS	@		99,915,700	99,906,856	07/19/2018
313385 ZP 4	FEDERAL HOME LOAN BANKS	@		9,491,526	9,490,451	07/20/2018
313385 ZU 3	FEDERAL HOME LOAN BANKS	@		78,610,282	78,602,083	07/25/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			281,536,933	281,511,998	XXX
Other Assets						
	Derivatives			15,777,814	14,188,600	
9299999.	Total - Other Assets			15,777,814	14,188,600	XXX
9999999.	Totals			3,843,839,907	3,864,256,918	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....21,134,974 Book/Adjusted Carrying Value $.....64,721,480
2. Average balance for the year: Fair Value $.....3,776,490,220 Book/Adjusted Carrying Value $.....3,794,731,828