QUARTERLY STATEMENT

OF THE

Principal Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2018

LIFE AND ACCIDENT AND HEALTH

2018

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	51,322,243,771		51,322,243,771	49,529,172,547
2. Stocks:				
2.1 Preferred stocks	75,970,337		75,970,337	78,620,337
2.2 Common stocks	973,858,817		973,858,817	804,057,028
3. Mortgage loans on real estate:				
3.1 First liens	12,993,387,340		12,993,387,340	12,635,345,814
3.2 Other than first liens	360,686,854		360,686,854	437,701,006
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	507,376,325		507,376,325	504,952,352
4.2 Properties held for the production of income (less $ .... encumbrances)	1,991,214		1,991,214	2,084,216
4.3 Properties held for sale (less $ .... encumbrances)	1,832,399		1,832,399	964,650
5. Cash ($ 272,886,984), cash equivalents ($ 513,669,965) and short-term investments ($ 10,000,713)	796,557,662		796,557,662	405,059,813
6. Contract loans (including $ .... premium notes)	781,212,727	5,051,415	776,161,312	781,487,512
7. Derivatives	918,929,426		918,929,426	725,590,903
8. Other invested assets	3,278,656,479	29,339,928	3,249,316,551	3,418,969,458
9. Receivables for securities	8,887,327		8,887,327	18,353,585
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	(297,777,398)		(297,777,398)	(329,416,012)
12. Subtotals, cash and invested assets (Lines 1 to 11)	71,723,813,279	34,391,343	71,689,421,936	69,012,943,208
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	558,841,032		558,841,032	546,827,749
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	49,887,010	517,312	49,369,699	59,960,327
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	209,752,836		209,752,836	231,950,600
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	35,102,981		35,102,981	20,478,961
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	184,080		184,080	257,473
17. Amounts receivable relating to uninsured plans	800,000	800,000		
18.1 Current federal and foreign income tax recoverable and interest thereon	458,698,419		458,698,419	483,033,647
18.2 Net deferred tax asset	362,795,472		362,795,472	387,900,138
19. Guaranty funds receivable or on deposit	22,913,241		22,913,241	24,090,622
20. Electronic data processing equipment and software	40,775,807	16,854,334	23,921,473	28,325,441
21. Furniture and equipment, including health care delivery assets ($ ....)	68,383,227	68,383,227		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	52,742,903		52,742,903	56,997,292
24. Health care ($ 2,403,387) and other amounts receivable	12,790,438	10,093,202	2,697,236	1,098,860
25. Aggregate write-ins for other than invested assets	971,652,684	858,721,018	112,931,666	130,917,408
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	74,569,133,409	989,760,435	73,579,372,974	70,984,781,726
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	117,783,521,116		117,783,521,116	118,019,237,813
28. Total (Lines 26 and 27)	192,352,654,524	989,760,435	191,362,894,090	189,004,019,539
DETAILS OF WRITE-INS				
1101. Interest rate swaps adjustment per permitted practice	(191,003,644)		(191,003,644)	(211,810,786)
1102. Miscellaneous invested assets	(106,773,754)		(106,773,754)	(117,605,227)
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	(297,777,398)		(297,777,398)	(329,416,012)
2501. Miscellaneous accounts receivable	60,177,427	8,436,276	51,741,151	54,691,196
2502. Service fee income, due and unpaid	44,974,793		44,974,793	43,285,778
2503. Interest rate swaps adjustment per permitted practice deferred tax asset	16,215,723		16,215,723	32,940,433
2598. Summary of remaining write-ins for Line 25 from overflow page	850,284,742	850,284,742		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	971,652,684	858,721,018	112,931,666	130,917,408

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 40,399,873,925 less $ included in Line 6.3 (including $ Modco Reserve)	40,399,873,925	38,885,960,379
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,766,633,325	1,727,219,915
3.	Liability for deposit-type contracts (including $ Modco Reserve)	19,321,969,039	19,223,629,324
4.	Contract claims:		
	4.1 Life	95,269,480	87,253,735
	4.2 Accident and health	187,646,369	166,879,911
5.	Policyholders' dividends $ 91,308 and coupons $ due and unpaid	91,308	269,354
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	114,685,512	121,384,592
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ 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 $ discount; including $ 29,408,972 accident and health premiums	46,707,161	33,450,343
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 3,770,452 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	28,931,827	33,581,161
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 122,184,044 ceded	122,184,044	112,090,318
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,983,478 , accident and health $ 5,953,221 and deposit-type contract funds $ 37,227,430	46,164,129	53,709,510
11.	Commissions and expense allowances payable on reinsurance assumed	1,265,960	1,522,840
12.	General expenses due or accrued	212,193,778	295,876,108
13.	Transfers to Separate Accounts due or accrued (net) (including $ (150,693,702) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(189,209,545)	(385,138,584)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	39,363,085	46,620,852
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	411,724	405,915
17.	Amounts withheld or retained by company as agent or trustee	29,780,686	25,754,828
18.	Amounts held for agents' account, including $ 18,557,671 agents' credit balances	18,557,671	14,929,894
19.	Remittances and items not allocated	239,908,525	200,405,674
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 $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	874,207,727	890,680,581
	24.02 Reinsurance in unauthorized and certified ($) companies	1,696,445	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	246,798,108	244,243,751
	24.04 Payable to parent, subsidiaries and affiliates	117,017,669	155,551,315
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	3,537,632,162	3,317,439,109
	24.08 Derivatives	575,516,666	311,510,215
	24.09 Payable for securities	266,988,916	4,018,855
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	379,964,934	480,728,780
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	68,482,250,628	66,049,978,673
27.	From Separate Accounts Statement	117,770,491,351	118,007,264,973
28.	Total liabilities (Lines 26 and 27)	186,252,741,979	184,057,243,646
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,145,068,748	2,151,409,691
34.	Aggregate write-ins for special surplus funds	(56,338,877)	(104,832,051)
35.	Unassigned funds (surplus)	3,018,922,239	2,897,698,253
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 13,029,765 in Separate Accounts Statement)	5,107,652,110	4,944,275,893
38.	Totals of Lines 29, 30 and 37	5,110,152,110	4,946,775,893
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	191,362,894,090	189,004,019,539
	DETAILS OF WRITE-INS		
2501.	Cash collateral on derivatives	458,452,938	519,120,538
2502.	Miscellaneous liabilities	18,046,289	139,339
2503.	Uncashed checks/drafts pending escheatment	15,442,152	14,640,200
2598.	Summary of remaining write-ins for Line 25 from overflow page	(111,976,445)	(53,171,297)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	379,964,934	480,728,780
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Interest rate swaps adjustment per permitted practice	(61,002,004)	(123,918,773)
3402.	Deferred gain sale leaseback	4,663,126	5,021,723
3403.	Affordable care act assessment		14,065,000
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	(56,338,877)	(104,832,051)

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,172,927,012	3,974,062,853	8,339,618,528
2.	Considerations for supplementary contracts with life contingencies	30,033,470	16,284,525	39,851,144
3.	Net investment income	1,499,010,081	1,335,404,500	2,844,767,432
4.	Amortization of Interest Maintenance Reserve (IMR)	(26,115,495)	(29,366,263)	(67,204,753)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(25)		
6.	Commissions and expense allowances on reinsurance ceded	18,890,382	23,820,882	42,960,045
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	354,760,798	375,646,024	768,932,383
	8.2 Charges and fees for deposit-type contracts	(22,750,640)	(22,151,465)	(90,243,893)
	8.3 Aggregate write-ins for miscellaneous income	431,060,271	380,778,410	823,697,712
9.	Totals (Lines 1 to 8.3)	6,457,815,853	6,054,479,465	12,702,378,598
10.	Death benefits	352,545,947	351,975,805	675,167,560
11.	Matured endowments (excluding guaranteed annual pure endowments)	195,122	257,800	482,505
12.	Annuity benefits	1,086,204,081	982,359,449	2,004,844,669
13.	Disability benefits and benefits under accident and health contracts	479,694,618	444,710,692	868,839,905
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	972,140,038	909,332,023	1,737,968,071
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	208,416,740	182,618,051	370,654,461
18.	Payments on supplementary contracts with life contingencies	19,114,483	17,251,021	34,720,323
19.	Increase in aggregate reserves for life and accident and health contracts	1,559,063,561	1,487,111,772	3,444,148,361
20.	Totals (Lines 10 to 19)	4,677,374,589	4,375,616,613	9,136,825,856
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	297,994,638	298,579,024	573,844,268
22.	Commissions and expense allowances on reinsurance assumed	147,650,575	137,446,221	289,331,607
23.	General insurance expenses	726,449,497	656,188,825	1,416,584,240
24.	Insurance taxes, licenses and fees, excluding federal income taxes	72,334,910	70,432,271	123,496,705
25.	Increase in loading on deferred and uncollected premiums	24,279,226	(8,668,762)	(24,462,484)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(147,746,055)	(115,925,020)	(263,016,270)
27.	Aggregate write-ins for deductions	87,943,247	77,280,140	153,818,765
28.	Totals (Lines 20 to 27)	5,886,280,627	5,490,949,313	11,406,422,688
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	571,535,226	563,530,152	1,295,955,910
30.	Dividends to policyholders	57,753,424	64,305,622	125,301,884
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	513,781,802	499,224,531	1,170,654,026
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	24,772,925	109,228,566	48,189,986
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)	489,008,878	389,995,965	1,122,464,040
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (61,899,783) (excluding taxes of $ (7,864,458) transferred to the IMR)	149,252,066	1,016,227,913	854,284,758
35.	Net income (Line 33 plus Line 34)	638,260,943	1,406,223,877	1,976,748,798
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,946,775,893	4,643,790,731	4,643,790,731
37.	Net income (Line 35)	638,260,943	1,406,223,877	1,976,748,798
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (19,492,903)	(130,219,278)	45,207,053	587,983,888
39.	Change in net unrealized foreign exchange capital gain (loss)	1,632,559	(299,508)	963,377
40.	Change in net deferred income tax	(44,597,569)	(300,598,955)	(591,572,998)
41.	Change in nonadmitted assets	(13,477,163)	230,084,725	245,530,722
42.	Change in liability for reinsurance in unauthorized and certified companies	(1,696,445)		988,932
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	16,472,854	(90,875,362)	(137,739,367)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	3,001		
47.	Other changes in surplus in Separate Accounts Statement	1,053,949	2,971,791	6,796,445
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	(6,340,942)	(9,091,455)	2,829,452
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(139,192)	(656,420)	(1,312,840)
52.	Dividends to stockholders	(350,000,000)	(1,218,400,000)	(1,818,400,000)
53.	Aggregate write-ins for gains and losses in surplus	52,423,501	(55,451,040)	30,168,753
54.	Net change in capital and surplus for the year (Lines 37 through 53)	163,376,218	9,114,707	302,985,162
55.	Capital and surplus, as of statement date (Lines 36 + 54)	5,110,152,110	4,652,905,437	4,946,775,893
	DETAILS OF WRITE-INS			
08.301.	Service fee income	429,553,737	378,476,424	819,132,202
08.302.	Miscellaneous income	1,506,534	2,301,986	4,565,510
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	431,060,271	380,778,410	823,697,712
2701.	Miscellaneous deductions	87,806,411	77,111,011	157,580,046
2702.	Regulatory fines and penalties	136,836	169,128	(3,761,281)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	87,943,247	77,280,140	153,818,765
5301.	Interest rate swaps adjustment per permitted practice	62,916,769	(4,986,348)	56,588,583
5302.	Other postretirement benefits adjustment	(9,475,176)	(17,889,360)	8,051,902
5303.	Miscellaneous surplus adjustment	(659,496)	(1,195,035)	(2,732,627)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(358,596)	(31,380,297)	(31,739,105)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	52,423,501	(55,451,040)	30,168,753

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	4,264,152,201	4,041,946,080	8,303,933,441
2. Net investment income	1,638,942,435	1,549,158,058	3,168,183,686
3. Miscellaneous income	782,219,953	750,586,551	1,540,916,676
4. Total (Lines 1 to 3)	6,685,314,590	6,341,690,689	13,013,033,804
5. Benefit and loss related payments	2,965,631,322	2,890,038,240	5,740,358,687
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(343,675,094)	105,187,607	150,012,137
7. Commissions, expenses paid and aggregate write-ins for deductions	1,329,188,758	1,222,285,278	2,403,400,636
8. Dividends paid to policyholders	64,630,550	72,315,027	139,706,488
9. Federal and foreign income taxes paid (recovered) net of $ 32,222,825 tax on capital gains (losses)	(69,326,544)	107,885,829	(8,421,750)
10. Total (Lines 5 through 9)	3,946,448,992	4,397,711,982	8,425,056,198
11. Net cash from operations (Line 4 minus Line 10)	2,738,865,597	1,943,978,707	4,587,977,606
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,525,433,158	4,786,545,726	8,837,681,863
12.2 Stocks	26,490,562	138,096,735	185,881,259
12.3 Mortgage loans	922,002,596	723,348,268	1,638,503,534
12.4 Real estate	2,065,877	298,149	298,149
12.5 Other invested assets	274,959,211	1,218,356,393	1,353,438,047
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	10,006,208	8,913	12,390
12.7 Miscellaneous proceeds	248,820,035	28,320,841	(334,817,308)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,009,777,648	6,894,975,025	11,680,997,934
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,519,231,641	6,737,153,340	11,863,151,336
13.2 Stocks	112,080,952	155,864,996	198,602,944
13.3 Mortgage loans	1,205,690,462	1,250,088,902	2,614,706,643
13.4 Real estate	16,633,731	42,933,298	68,819,602
13.5 Other invested assets	88,939,393	123,334,997	363,658,387
13.6 Miscellaneous applications	44,451,101	43,167,805	104,132,158
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,987,027,280	8,352,543,338	15,213,071,070
14. Net increase (or decrease) in contract loans and premium notes	(2,247,512)	(15,355,130)	(17,350,831)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,975,002,120)	(1,442,213,182)	(3,514,722,305)
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	(21,274,236)	(24,687,676)	(27,193,919)
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(98,105,201)	(171,594,460)	(459,864,265)
16.5 Dividends to stockholders	350,000,000	1,218,400,000	1,818,400,000
16.6 Other cash provided (applied)	97,013,810	701,560,366	940,268,573
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(372,365,627)	(713,121,770)	(1,365,189,610)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	391,497,850	(211,356,245)	(291,934,310)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	405,059,813	696,994,122	696,994,122
19.2 End of period (Line 18 plus Line 19.1)	796,557,662	485,637,877	405,059,813

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

20.0001. Increase in short-term investments due to transfer from bonds	(9,999,938)		
20.0002. Decrease in bonds due to transfer to short-term investments	9,999,938		
20.0003. Increase in bonds due to in kind asset transfer	(1,706,259)		(91,057,450)
20.0004. Capitalization of bond interest	(943,036)	(927,293)	(2,033,394)
20.0005. Increase in other invested assets due to in kind asset transfer	(467,328)		(1,332,626)
20.0006. Note receivable from parent in consideration of subsidiaries transferred to parent		(300,000,000)	(300,000,000)
20.0007. Transfer of investment in undistributed equity of a subsidiary to parent		31,021,595	31,021,595
20.0008. Increase in interest receivable due to in kind asset transfer			(1,045,707)

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	522,791,679	520,176,010	1,014,100,218
3.	Ordinary individual annuities	2,063,635,746	1,505,383,701	2,604,443,690
4.	Credit life (group and individual)			
5.	Group life insurance	217,844,250	207,525,530	419,874,105
6.	Group annuities	542,760,503	989,933,665	2,790,150,587
7.	A & H - group	677,965,324	626,974,490	1,284,134,035
8.	A & H - credit (group and individual)			
9.	A & H - other	236,268,243	224,272,260	460,441,712
10.	Aggregate of all other lines of business			
11.	Subtotal	4,261,265,746	4,074,265,655	8,573,144,347
12.	Deposit-type contracts	8,907,345,412	12,622,586,417	20,838,888,692
13.	Total	13,168,611,157	16,696,852,073	29,412,033,039
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO THE FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The statement of the Company has been presented in conformity with accounting practices and procedures of the National Association of Insurance Commissioners ("NAIC") as prescribed or permitted by the State of Iowa.

The Insurance Division of the Department of Commerce of the State of Iowa ("Iowa Insurance Division") recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Iowa Insurance Law. The NAIC's *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Iowa. The Commissioner of Insurance (the "Commissioner") has the right to permit other specific practices that deviate from the prescribed practices.

State of Iowa Bulletin 06-01, *Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. In accordance with the practice, the Company has included unrealized capital gains/(losses) as defined in the Bulletin in net investment income.

The Company received approval from the Iowa Insurance Division regarding the use of a permitted practice that allows the Company to report interest rate swaps hedging its Variable Annuities with Guaranteed Living Benefits ("VA-GLB") program at amortized cost as if they achieved hedge accounting treatment under Statement of Statutory Accounting Principles No. 86, *Accounting for Derivative Instruments and Hedging Activities* ("SSAP No. 86").

The Company has a reinsurance transaction with Principal Reinsurance Company of Delaware II, a wholly owned, indirect captive subsidiary that is not accredited. Reinsurance reserve credits associated with this transaction are considered a prescribed practice under Iowa Insurance Law.

The impact of all prescribed and permitted practices did not cause the Company's risk-based capital to trigger a regulatory event. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa is shown below:

NET INCOME	SSAP #	F/S Page	F/S Line #	June 30, 2018	December 31, 2017
(1) State basis (Page 4, Line 35, Columns 1 & 3)				**$ 638,260,943**	$ 1,976,748,798
(2) State prescribed practices that are an increase/ (decrease) from NAIC SAP:					
Derivatives to hedge indexed products	86	4	3	**1,141,465**	12,221,791
Reinsurance reserve credit	61	4	19	**82,522,970**	115,684,009
(3) State permitted practices that are an increase/ (decrease) from NAIC SAP:				**—**	—
(4) NAIC SAP (1-2-3=4)				**$ 554,596,508**	$ 1,848,842,998
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				**$ 5,110,152,110**	$ 4,946,775,893
(6) State prescribed practices that are an increase/ (decrease) from NAIC SAP:					
Reinsurance reserve credit	61	3,4	1,37	**483,724,096**	275,600,365
(7) State permitted practices that are an increase/ (decrease) from NAIC SAP:					
Interest rate swaps hedging - VA-GLB	86	2,3,4	11,25,53	**(77,217,727)**	(156,859,207)
Tax effect of permitted practice	86	2,4	11,53	**16,215,723**	32,940,433
(8) NAIC SAP (5-6-7=8)				**$ 4,687,430,018**	$ 4,795,094,302

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

No significant changes have occurred in disclosure from December 31, 2017.

C. Accounting Policy

The Company uses the following accounting policies:

(1) No significant changes have occurred in disclosure from December 31, 2017.
(2) No significant changes have occurred in disclosure from December 31, 2017.
(3) No significant changes have occurred in disclosure from December 31, 2017.
(4) No significant changes have occurred in disclosure from December 31, 2017.
(5) No significant changes have occurred in disclosure from December 31, 2017.
(6) Loan-backed and structured securities are reported at cost adjusted for amortization of premium and discount, both of which are computed using a constant effective yield based on security specific facts that may include expectations of delinquency and default rates, loss severity, prepayment speeds as determined by external or internal estimates and the expected maturity of the securities. An exception is certain loan-backed and structured securities, which are reported at fair value as determined by

methods identified in the *Purposes and Procedures Manual of the NAIC Securities Valuation Office*. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method for those loan-backed and structured securities that are not of high credit quality, and the retrospective method is used for all other loan-backed and structured securities.

(7) No significant changes have occurred in disclosure from December 31, 2017.
(8) No significant changes have occurred in disclosure from December 31, 2017.
(9) No significant changes have occurred in disclosure from December 31, 2017.
(10) No significant changes have occurred in disclosure from December 31, 2017.
(11) No significant changes have occurred in disclosure from December 31, 2017.
(12) No significant changes have occurred in disclosure from December 31, 2017.
(13) No significant changes have occurred in disclosure from December 31, 2017.

D. Going Concern

As of June 30, 2018, the Company did not have concerns about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant changes have occurred in disclosure from December 31, 2017.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No significant changes have occurred in disclosure from December 31, 2017.

B. Statutory Merger

No significant changes have occurred in disclosure from December 31, 2017.

C. Assumption Reinsurance

No significant changes have occurred in disclosure from December 31, 2017.

D. Impairment Loss

No significant changes have occurred in disclosure from December 31, 2017.

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

No significant changes have occurred in disclosure from December 31, 2017.

B. Change in Plan of Sale of Discontinued Operation

No significant changes have occurred in disclosure from December 31, 2017.

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal

No significant changes have occurred in disclosure from December 31, 2017.

D. Equity Interest Retained in the Discontinued Operation After Disposal

No significant changes have occurred in disclosure from December 31, 2017.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) No significant changes have occurred in disclosure from December 31, 2017.
(2) No significant changes have occurred in disclosure from December 31, 2017.
(3) No significant changes have occurred in disclosure from December 31, 2017.

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

		Residential		Commercial			
	Farm	**Insured**	**All other**	**Insured**	**All other**	**Mezzanine**	**Total**
a. Current year							
1. Recorded investment (all)							
(a) Current	**$ —**	**$ —**	**$ 160,087**	**$ —**	**$ 13,050,885,661**	**$ 303,028,445**	**$ 13,354,074,193**
(b) 30-59 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(c) 60-89 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(d) 90-179 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(e) 180+ days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
2. Accruing interest 90-179 days past due							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
(b) Interest accrued	**—**	**—**	**—**	**—**	**—**	**—**	**—**
3. Accruing interest 180+ days past due							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
(b) Interest accrued	**—**	**—**	**—**	**—**	**—**	**—**	**—**
4. Interest reduced							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
(b) Number of loans	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(c) Percent reduced	**— %**	**— %**	**— %**	**— %**	**— %**	**— %**	**— %**
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ 163,721,614**	**$ 75,000,000**	**$ 238,721,614**
b. Prior year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 172,426	$ —	$ 12,692,853,973	$ 380,020,422	$ 13,073,046,821
(b) 30-59 days past due	—	—	—	—	—	—	—
(c) 60-89 days past due	—	—	—	—	—	—	—
(d) 90-179 days past due	—	—	—	—	—	—	—
(e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 263,456,366	$ 80,558,503	$ 344,014,869

(5) No significant changes have occurred in disclosure from December 31, 2017.
(6) No significant changes have occurred in disclosure from December 31, 2017.
(7) No significant changes have occurred in disclosure from December 31, 2017.
(8) No significant changes have occurred in disclosure from December 31, 2017.
(9) No significant changes have occurred in disclosure from December 31, 2017.

B. Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2017.

C. Reverse Mortgages

No significant changes have occurred in disclosure from December 31, 2017.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker dealer surveys or internal estimates. These assumptions are consistent with the current interest rate and economic environment. For loan-backed and structured securities not of high credit quality, the effective yield is recalculated on a prospective basis. For all other loan-backed and structured securities, the effective yield is recalculated on the retrospective basis.

(2) The Company did not recognize any other-than-temporary impairments ("OTTI") on the basis of the intent to sell during the six months ended June 30, 2018. 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.

(3) Following is information for each security with an OTTI recognized in the current reporting period by the Company, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities by Committee on Uniform Security Identification Procedure ("CUSIP"):

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
05947U-D8-8	$ 4,065,164	$ 3,937,940	$ 127,224	$ 3,937,940	$ 2,090,825	3/31/2018
07383F-6U-7	2,652,550	2,591,709	60,841	2,591,709	1,953,777	3/31/2018
20047P-AM-9	75,263	69,032	6,231	69,032	119	3/31/2018
23322B-CG-1	107,979	92,368	15,611	92,368	25,209	3/31/2018
3137AH-6R-4	22,860	18,255	4,605	18,255	96,493	3/31/2018
3137AK-KD-2	545,511	522,092	23,419	522,092	1,045,445	3/31/2018
3137AL-6W-4	413,546	400,949	12,597	400,949	467,442	3/31/2018
3137AP-PA-2	3,866,830	3,797,092	69,738	3,797,092	3,769,265	3/31/2018
3137AQ-T3-2	506,301	493,845	12,456	493,845	510,134	3/31/2018
3137AQ-VX-3	1,833,946	1,789,742	44,204	1,789,742	1,897,301	3/31/2018
3137BE-F6-6	526,310	510,017	16,293	510,017	527,645	3/31/2018
36828Q-KY-1	6,970,908	688,704	6,282,204	688,704	1,474,026	3/31/2018
40166L-83-6	4,068,296	3,843,106	225,190	3,843,106	3,677,599	3/31/2018
40166L-88-5	7,564,825	7,191,982	372,843	7,191,982	6,884,801	3/31/2018
46636D-AN-6	2,367,383	2,323,171	44,212	2,323,171	2,082,599	3/31/2018
46641B-AF-0	11,617,936	11,432,793	185,143	11,432,793	11,534,891	3/31/2018
46641J-AY-2	5,666,591	5,544,806	121,785	5,544,806	5,355,797	3/31/2018
52109R-BS-9	4,994,026	4,956,611	37,415	4,956,611	4,863,740	3/31/2018
61745M-KW-2	3,298	404	2,894	404	13	3/31/2018
61749M-AG-4	1,292,668	1,270,377	22,291	1,270,377	442,899	3/31/2018
75952A-AJ-6	10,000,000	6,231,593	3,768,407	6,231,593	5,950,000	3/31/2018
1st Qtr 2018	$ 69,162,191	$ 57,706,588	$ 11,455,603	$ 57,706,588	$ 54,650,020	

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
05947U-D8-8	$ 4,343,950	$ 4,191,303	$ 152,647	$ 4,191,303	$ 2,090,825	6/30/2018
06054A-AY-5	2,678,657	2,633,765	44,892	2,633,765	2,648,986	6/30/2018
07383F-6U-7	2,620,965	2,567,530	53,435	2,567,530	1,933,318	6/30/2018
12513Y-AJ-9	849,323	805,672	43,651	805,672	665,441	6/30/2018
12591R-BB-5	5,244,569	5,177,061	67,508	5,177,061	5,160,269	6/30/2018
20047P-AM-9	67,452	62,815	4,637	62,815	116	6/30/2018
46636D-AN-6	2,002,938	1,981,494	21,444	1,981,494	1,804,160	6/30/2018
50177A-AL-3	1,574,887	—	1,574,887	—	748,552	6/30/2018
52109R-BS-9	4,734,319	4,687,581	46,738	4,687,581	4,689,878	6/30/2018
61745M-2N-2	2,986,179	984,290	2,001,889	984,290	285,000	6/30/2018
61745M-2P-7	3,468,174	260,214	3,207,960	260,214	174,400	6/30/2018
92939K-AH-1	3,935,529	3,805,632	129,897	3,805,632	3,658,838	6/30/2018
92978Q-AM-9	14,047,686	14,016,707	30,979	14,016,707	13,178,914	6/30/2018
94988H-AK-7	6,556,893	6,481,942	74,951	6,481,942	6,225,071	6/30/2018
2nd Qtr 2018	$ 55,111,521	$ 47,656,006	$ 7,455,515	$ 47,656,006	$ 43,263,768	

Total OTTI recognized under SSAP No. 43R, *Loan-Backed and Structured Securities* for the six months ended June 30, 2018: **$ 18,911,118**

(1) "Amortized cost after OTTI" is the projected cash flow amount at the date of impairment.

(4) For loan-backed and structured securities with unrealized losses as of June 30, 2018, the gross unrealized losses and fair value, aggregated by length of time that individual securities had been in a continuous unrealized loss position were as follows:

a. Aggregate amount of unrealized losses:		
1. Less than twelve months	$	139,651,763
2. Twelve months or longer		112,068,810
b. Aggregate related fair value of securities with unrealized losses:		
1. Less than twelve months	$	8,214,826,057
2. Twelve months or longer		1,988,572,640

(5) The Company considers relevant facts and circumstances in evaluating whether the impairment of a security is other-than-temporary. Relevant facts and circumstances considered include (1) the length of time the fair value has been below amortized cost, (2) the reasons for the decline in value, (3) the financial position and access to capital of the issuer, including the current and future impact of any specific events and (4) the Company's ability and intent to hold the security to maturity or until it recovers in value. The Company estimates the amount of the credit loss component of a loan-backed or structured security impairment as the difference between amortized cost and the present value of the expected cash flows of the security. The present value is determined using the best estimate cash flows discounted at the effective interest rate to accrete the security. The cash flow estimates are based on security specific facts and circumstances that may include collateral characteristics, expectations of delinquency and default rates, loss severity and prepayment speeds and structural support, including subordination and guarantees.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions during 2018.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing during 2018.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company participates in tri-party reverse repurchase agreements as a way to invest for short-term cash management. In accordance with these agreements, the Company loans cash to other institutions for a short period of time in exchange for securities. The securities are held by a third party custodian and the Company agrees to resell the securities back to the transferor on a specific date for a stated price plus interest. The custodian is responsible for the administration of the collateral, which includes the determination of the amount and form of collateral required to be maintained at any given time and ensuring the collateral pledged is sufficient and meets eligibility requirements. Counterparty risk is reduced when the collateral is held by a third party custodian. The Company and NAIC rules require collateral with a fair value of at least 102% of the purchase price. The securities pledged as collateral are typically U.S. Treasury and Agency bonds as well as other high quality corporate bonds. For the six months ended June 30, 2018, the General Account was not subject to any reverse repurchase transactions accounted for as secured borrowing. Separate Account policies and procedures related to reverse repurchase transactions are the same as those of the General Account and the amounts for the six months ended June 30, 2018, are included in the tables below.

(2) Type of reverse repurchase agreement trades used:

	First quarter	Second quarter
a. Bilateral (YES/NO)	NO	NO
b. Tri-Party (YES/NO)	YES	YES

(3) Original (flow) & residual maturity:

	First quarter			
	Minimum	Maximum	Average daily balance	Ending balance
a. Open - no maturity	$ —	$ —	$ —	$ —
b. Overnight	$ 84,000,000	$ 168,000,000	$ 164,266,667	$ 84,000,000
c. 2 days to 1 week	$ —	$ —	$ —	$ —
d. >1 week to 1 month	$ —	$ —	$ —	$ —
e. >1 month to 3 months	$ —	$ —	$ —	$ —
f. >3 months to 1 year	$ —	$ —	$ —	$ —
g. >1 year	$ —	$ —	$ —	$ —

	Second quarter			
	Minimum	Maximum	Average daily balance	Ending balance
a. Open - no maturity	$ —	$ —	$ —	$ —
b. Overnight	$ 84,000,000	$ 193,000,000	$ 184,571,429	$ 84,000,000
c. 2 days to 1 week	$ —	$ —	$ —	$ —
d. >1 week to 1 month	$ —	$ —	$ —	$ —
e. >1 month to 3 months	$ —	$ —	$ —	$ —
f. >3 months to 1 year	$ —	$ —	$ —	$ —
g. >1 year	$ —	$ —	$ —	$ —

(4) Counterparty, jurisdiction and fair value (FV)

The Company did not have any securities acquired as part of a reverse repurchase agreement that resulted in default for the six months ended June 30, 2018.

(5) Fair value of securities acquired under reverse repurchase agreements – secured borrowing

The Company did not have any securities acquired under reverse repurchase agreements as secured borrowing for the six months ended June 30, 2018.

(6) Securities acquired under reverse repurchase agreements – secured borrowing by NAIC designation

The Company did not have any securities acquired under reverse repurchase agreements as secured borrowing for the six months ended June 30, 2018.

(7) Collateral pledged - secured borrowing:

	First quarter			
	Minimum	Maximum	Average daily balance	Ending balance
a. Cash	$ —	$ —	$ —	$ —
b. Securities (FV)	$ 85,680,011	$ 171,403,034	$ 167,553,109	$ 85,680,011
c. Securities (BACV)	XXX	XXX	XXX	$ 84,000,011
d. Non-admitted subset (BACV)	XXX	XXX	XXX	$ —

	Second quarter			
	Minimum	Maximum	Average daily balance	Ending balance
a. Cash	$ —	$ —	$ —	$ —
b. Securities (FV)	$ 85,680,011	$ 196,862,807	$ 188,263,432	$ 85,680,822
c. Securities (BACV)	XXX	XXX	XXX	$ 84,000,806
d. Non-admitted subset (BACV)	XXX	XXX	XXX	$ —

(8) Allocation of aggregate collateral pledged by remaining contractual maturity:

	Amortized cost	Fair value
a. Overnight and continuous	$ 84,000,806	$ 85,680,822
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. >90 days	$ —	$ —

(9) Recognized receivable for return of collateral – secured borrowing:

	First quarter			
	Minimum	Maximum	Average daily balance	Ending balance
a. Cash	$ —	$ —	$ —	$ —
b. Securities (FV)	$ 84,000,000	$ 168,000,000	$ 164,266,667	$ 84,000,000

	Second quarter			
	Minimum	Maximum	Average daily balance	Ending balance
a. Cash	$ —	$ —	$ —	$ —
b. Securities (FV)	$ 84,000,000	$ 193,000,000	$ 184,571,429	$ 84,000,000

(10) Recognized liability to return collateral – secured borrowing (total):

The Company did not have a recognized liability to return collateral under reverse repurchase agreements as secured borrowing for the six months ended June 30, 2018.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements accounted for as a sale during 2018.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements accounted for as a sale during 2018.

J. Real Estate

(1) No significant changes have occurred in disclosure from December 31, 2017.

(2) During 2018, the Company sold or classified real estate investments as held for sale.

a. As of June 30, 2018, the Company had a purchase and sales agreement to sell one of its real estate properties. The buyer has 60 days from the time of the agreement to go through due diligence on the property. The anticipated sale date is August 2018. The $1,832,399 carrying value of this property was classified as held for sale as of June 30, 2018.

The Company sold three assets in April 2018. The buyer had the option to purchase assets in a development over a designated time and selected these for purchase in 2018.

b. The Company recognized a $1,101,227 gain on the sale of these properties.

(3) No significant changes have occurred in disclosure from December 31, 2017.

(4) No significant changes have occurred in disclosure from December 31, 2017.

(5) No significant changes have occurred in disclosure from December 31, 2017.

K. Low-Income Housing Tax Credits

As of June 30, 2018, the Company had $90,071,329 invested in low-income housing tax credit (“LIHTC”) property investments. The number of remaining years of unexpired tax credits was 13 years and the required holding period was 18 years. The Company recognized tax credits and other tax benefits of $22,279,942 during 2018. None of the LIHTC investments were subject to regulatory reviews during 2018. The Company had outstanding commitments related to LIHTC investments in the amount of $62,692,022 as of June 30, 2018. LIHTC investments did not exceed 10% of the total admitted assets of the Company. The Company did not record impairments on its LIHTC investments during 2018.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	Total General Account (G/A)	G/A supporting S/A activity (a)	Total Separate Account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	84,000,000	—	84,000,000
e. Subject to dollar repurchase agreements	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	32,420,903	—	—	—	32,420,903
i. FHLB capital stock	150,000,000	—	—	—	150,000,000
j. On deposit with states	2,548,190	—	—	—	2,548,190
k. On deposit with other regulatory bodies	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	4,597,860,002	—	—	—	4,597,860,002
m. Pledged as collateral not captured in other categories	4,399,360,496	—	96,779,333	—	4,496,139,829
n. Other restricted assets	—	—	—	—	—
o. Total restricted assets	$ 9,182,189,591	$ —	$ 180,779,333	$ —	$ 9,362,968,924

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

NOTES TO THE FINANCIAL STATEMENTS

	Gross (admitted & non-admitted) restricted				Percentage	
	6	7	8	9	10	11
Restricted asset category	**Total from prior year**	**Increase/ (decrease) (5 minus 6)**	**Total non-admitted restricted**	**Total admitted restricted (5 minus 8)**	**Gross admitted & non-admitted restricted to total assets (c)**	**Admitted restricted to total admitted assets (d)**
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending agreements	—	—	—	—	—%	—%
c. Subject to repurchase agreements	—	—	—	—	—%	—%
d. Subject to reverse repurchase agreements	84,000,000	—	—	**84,000,000**	—%	—%
e. Subject to dollar repurchase agreements	—	—	—	—	—%	—%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—%	—%
g. Placed under option contracts	—	—	—	—	—%	—%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	40,650,372	**(8,229,469)**	—	**32,420,903**	—%	—%
i. FHLB capital stock	140,000,000	**10,000,000**	—	**150,000,000**	—%	—%
j. On deposit with states	2,547,203	**987**	—	**2,548,190**	—%	—%
k. On deposit with other regulatory bodies	—	—	—	—	—%	—%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	3,941,341,626	**656,518,376**	—	**4,597,860,002**	**2%**	**2%**
m. Pledged as collateral not captured in other categories	4,297,400,972	**198,738,857**	—	**4,496,139,829**	**2%**	**2%**
n. Other restricted assets	—	—	—	—	—%	—%
o. Total restricted assets	$ 8,505,940,173	**$ 857,028,751**	**$ —**	**$ 9,362,968,924**	**4%**	**4%**

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

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate):

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	Total General Account (G/A)	G/A supporting S/A activity (a)	Total Separate Account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)
Derivative collateral	$ 206,081,779	$ —	$ 96,779,333	$ —	$ 302,861,112
Reinsurance collateral	4,191,078,782	—	—	—	4,191,078,782
Lending arrangement	2,199,935	—	—	—	2,199,935
Master securities forward transaction agreements	—	—	—	—	—
Total (c)	$ 4,399,360,496	$ —	$ 96,779,333	$ —	$ 4,496,139,829

	Gross (admitted & non-admitted) restricted			Percentage	
	6	7	8	9	10
Restricted asset category	Total from prior year	Increase/ (decrease) (5 minus 6)	Total current year admitted restricted	Gross admitted & non-admitted restricted to total assets	Admitted restricted to total admitted assets
Derivative collateral	$ 314,412,390	$ (11,551,278)	$ 302,861,112	—%	—%
Reinsurance collateral	3,980,158,217	210,920,565	4,191,078,782	2%	2%
Lending arrangement	2,399,910	(199,975)	2,199,935	—%	—%
Master securities forward transaction agreements	430,455	(430,455)	—	—%	—%
Total (c)	$ 4,297,400,972	$ 198,738,857	$ 4,496,139,829	2%	2%

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

(3) No significant changes have occurred in disclosure from December 31, 2017.

(4) Collateral received and reflected as assets within the financial statements:

	1	2	3	4
Collateral assets	Book/adjusted carrying value (BACV)	Fair value	% of BACV to total assets (admitted and non-admitted)*	% of BACV to total admitted assets**
a. Cash	$ 460,434,938	$ 460,434,938	1 %	1 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 460,434,938	$ 460,434,938	1 %	1 %

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

	1	2
	Amount	% of liability to total liabilities*
k. Recognized obligation to return collateral asset	$ 460,434,938	1 %

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

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of June 30, 2018.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of June 30, 2018.

NOTES TO THE FINANCIAL STATEMENTS

O. Structured Notes

Following is a list of structured notes by CUSIP as defined per the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*:

CUSIP identification	Actual cost	Fair value	Book/adjusted carrying value	Mortgage-referenced security (YES/NO)
002927-AA-9	$ 12,357,600	$ 13,550,000	$ 11,563,524	NO
007924-AJ-2	20,000,000	19,212,128	20,000,000	NO
020002-AU-5	11,954,280	13,380,000	11,956,616	NO
05565A-AB-9	25,000,000	26,468,750	25,000,000	NO
060505-EH-3	5,000,000	5,225,000	5,000,000	NO
06051G-GG-8	9,000,000	8,786,650	9,000,000	NO
06051G-GP-8	12,500,000	12,253,678	12,500,000	NO
06051G-GS-2	10,000,000	9,776,067	10,000,000	NO
06051G-HA-0	10,000,000	9,005,550	10,000,000	NO
06368B-GS-1	15,000,000	13,894,650	15,000,000	NO
064058-AD-2	15,000,000	15,318,750	15,000,000	NO
06406R-AC-1	10,000,000	9,704,094	10,000,000	NO
06738C-AG-4	40,109,773	42,686,326	39,550,988	NO
09659T-2A-8	8,971,110	8,442,270	8,971,567	NO
12561A-AA-1	10,000,000	9,548,980	10,000,000	NO
172967-LS-8	10,000,000	9,395,396	10,000,000	NO
172967-LU-3	5,000,000	4,548,545	5,000,000	NO
172967-LV-1	10,000,000	9,797,176	10,000,000	NO
172967-LW-9	10,000,000	9,811,509	10,000,000	NO
172967-LZ-2	8,000,000	8,043,300	8,000,000	NO
19075Q-AC-6	12,000,000	12,480,000	12,000,000	NO
225313-AK-1	11,925,720	10,953,710	11,927,452	NO
225401-AF-5	15,000,000	14,104,927	15,000,000	NO
225401-AG-3	8,400,000	8,406,112	8,400,000	NO
24023M-AA-2	38,361,105	38,596,021	38,360,562	NO
268317-AM-6	9,905,900	9,800,000	9,910,014	NO
30711X-EK-6	13,858,050	13,961,274	13,858,050	YES
30711X-SS-4	10,068,414	10,075,809	10,068,414	YES
3130A2-JN-7	8,327,671	8,431,317	8,364,189	NO
3137G0-MC-0	17,637,732	17,775,633	17,637,732	YES
316773-CR-9	9,875,000	9,969,900	9,880,488	NO
35563P-BU-2	9,330,945	8,994,694	9,348,810	YES
404280-BK-4	10,000,000	9,707,951	10,000,000	NO
404280-BS-7	12,000,000	11,957,037	12,000,000	NO
404280-BT-5	17,000,000	17,170,580	17,000,000	NO
45685E-AG-1	20,274,250	20,100,000	20,170,510	NO
46625H-KK-5	12,500,000	12,731,250	12,500,000	NO
46625H-RY-8	5,000,000	4,878,273	5,000,000	NO
46647P-AA-4	13,147,704	12,368,483	13,147,586	NO
46647P-AH-9	10,000,000	9,647,270	10,000,000	NO
46647P-AL-0	20,000,000	17,982,772	20,000,000	NO
46647P-AM-8	15,000,000	14,211,822	15,000,000	NO
48127F-AA-1	15,000,000	15,075,000	15,000,000	NO
539439-AG-4	31,141,111	30,786,914	30,869,353	NO
55608J-AK-4	10,000,000	9,227,820	10,000,000	NO
55608J-AL-2	10,000,000	9,952,694	10,000,000	NO
56501R-AE-6	29,000,000	27,502,843	29,000,000	NO
585270-AC-5	12,000,000	12,105,000	12,000,000	NO
59156R-AP-3	1,293,217	1,250,800	1,286,672	NO
59156R-BP-2	5,000,000	5,086,500	5,000,000	NO
61744Y-AK-4	10,000,000	9,504,471	10,000,000	NO
61744Y-AP-3	6,500,000	6,261,636	6,500,000	NO
61744Y-AQ-1	4,500,000	4,472,999	4,500,000	NO
61744Y-AR-9	5,000,000	4,892,969	5,000,000	NO
637432-NK-7	20,000,000	20,548,706	20,000,000	NO
63859W-AF-6	14,986,650	13,738,239	14,987,110	NO
63861V-AA-5	15,000,000	14,688,246	15,000,000	NO
63861V-AB-3	10,000,000	9,628,216	10,000,000	NO
654579-AA-9	50,000,000	51,041,500	50,000,000	NO
654579-AD-3	10,000,000	10,187,500	10,000,000	NO
665859-AS-3	9,000,000	8,454,762	9,000,000	NO
69033C-AB-5	14,910,000	15,052,098	14,941,605	NO
744320-AV-4	15,000,000	14,925,000	15,000,000	NO
749770-AQ-6	10,800,000	10,712,500	10,117,660	NO
780097-BE-0	14,744,850	14,530,619	14,750,252	NO
780097-BJ-9	5,000,000	5,003,584	5,000,000	NO

CUSIP identification	Actual cost	Fair value	Book/adjusted carrying value	Mortgage-referenced security (YES/NO)
853254-BJ-8	9,000,000	8,837,072	9,000,000	NO
853254-BK-5	9,000,000	8,738,801	9,000,000	NO
857477-AQ-6	15,000,000	15,408,750	15,000,000	NO
857477-AZ-6	4,890,410	4,739,371	4,887,122	NO
89356B-AC-2	20,000,000	18,910,300	20,000,000	NO
949746-RG-8	13,007,500	13,048,750	13,005,233	NO
949746-RN-3	23,055,000	23,718,750	23,039,778	NO
ED6730-07-8	37,585,252	28,218,845	26,714,936	NO
AS2554-83-8	9,743,750	9,576,920	9,744,005	NO
ED9159-71-3	9,431,368	10,247,900	9,733,416	NO
Total	$ 1,037,094,362	$ 1,019,229,729	$ 1,024,193,644	

P. 5* Securities

No significant changes have occurred in disclosure from December 31, 2017.

Q. Short Sales

No significant changes have occurred in disclosure from December 31, 2017.

R. Prepayment Penalty and Acceleration Fees

The number of CUSIPs related to sold, disposed or otherwise redeemed securities as a result of a callable feature and the aggregate amount of investment income generated as a result of a prepayment penalty or acceleration fee for the six months ended June 30, 2018, were as follows:

	General Account	Separate Account
(1) Number of CUSIPs	47	50
(2) Aggregate amount of investment income	$ 10,315,110	$ 1,431,055

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant changes have occurred in disclosure from December 31, 2017.

B. No significant changes have occurred in disclosure from December 31, 2017.

7. Investment Income

A. Due and accrued income excluded from investment income

No significant changes have occurred in disclosure from December 31, 2017.

B. The total amount non-admitted

No significant changes have occurred in disclosure from December 31, 2017

8. Derivative Instruments

A. No significant changes have occurred in disclosure from December 31, 2017.

B. No significant changes have occurred in disclosure from December 31, 2017.

C. No significant changes have occurred in disclosure from December 31, 2017.

D. No significant changes have occurred in disclosure from December 31, 2017.

E. No significant changes have occurred in disclosure from December 31, 2017.

F. No significant changes have occurred in disclosure from December 31, 2017.

G. No significant changes have occurred in disclosure from December 31, 2017.

H. As of June 30, 2018, the aggregate, non-discounted total premiums due were as follows:

Fiscal year		Premium payments due
2018	$	**34,967,639**
2019		**69,587,959**
2020		**67,938,769**
2021		**61,161,778**
Thereafter		**222,643,336**
Total future settled premiums	$	**456,299,481**

The non-discounted future premium commitments, fair value and fair value excluding the impact of deferred or financing premiums were as follows:

		June 30, 2018		December 31, 2017
Undiscounted future premium commitments	**$**	**456,299,481**	$	515,078,909
Derivative fair value	**$**	**(155,570,208)**	$	(152,661,723)
Fair value excluding impact of discounted future settled premiums	**$**	**256,711,637**	$	321,740,042

9. Income Taxes

A. No significant changes have occurred in disclosure from December 31, 2017.

B. No significant changes have occurred in disclosure from December 31, 2017.

C.

1. Current income taxes (benefits) incurred consist of the following major components:

		June 30, 2018		December 31, 2017		Change
(a) Federal	**$**	**36,261,318**	$	52,645,630	$	(16,384,312)
(b) Foreign		**5,163**		165,737		(160,574)
(c) Subtotal		**36,266,481**		52,811,367		(16,544,886)
(d) Federal income tax on net capital gains		**(69,764,241)**		(185,621,505)		115,857,264
(e) Utilization of capital loss carryforwards		**—**		—		—
(f) Other - federal income tax interest		**(11,493,556)**		(4,621,381)		(6,872,175)
(g) Federal and foreign income taxes incurred	**$**	**(44,991,316)**	$	(137,431,519)	$	92,440,203

U.S. tax legislation referred to as the “Tax Cuts and Jobs Act” (“U.S. tax reform”) was enacted on December 22, 2017. The U.S. statutory tax rate was reduced from 35% to 21% effective January 1, 2018. Other provisions of the U.S. tax reform effective January 1, 2018, include, but are not limited to: 1) provisions reducing the dividends received deduction; 2) eliminating the corporate alternative minimum tax (“AMT”); and 3) changing how existing AMT credits will be realized.

The effects of tax legislation on deferred taxes are recognized in the period of enactment. Accordingly, the tax effects on remeasuring the deferred tax assets and deferred tax liabilities from the former rate of 35% to the new rate of 21% were reflected in the December 2017 financial results of the Company as reasonably estimated provisional amounts that are subject to adjustment during 2018.

2. No significant changes have occurred in disclosure from December 31, 2017.

3. No significant changes have occurred in disclosure from December 31, 2017.

4. No significant changes have occurred in disclosure from December 31, 2017.

D. As of June 30, 2018, the income tax benefit and change in deferred taxes differs from the amount obtained by applying the federal statutory rate of 21% to pre-tax net income for the following reasons:

		Amount	Tax effect
Provision computed at statutory rate	$	118,373,700	21.0 %
Exclude subsidiary income		(34,209,000)	(6.1)
Dividends received deduction		(32,252,806)	(5.7)
Foreign tax credits		(16,586,308)	(2.9)
General business credits		(9,748,548)	(1.8)
Interest on federal income taxes		(9,079,909)	(1.6)
Audit adjustments		(7,362,019)	(1.3)
Tax-exempt investment income		(6,587,082)	(1.2)
Impact of remeasurement under U.S. tax reform		(4,626,967)	(0.8)
Change in non-admitted assets		(4,382,173)	(0.8)
Stock options		(2,068,098)	(0.4)
Reserve basis and other surplus adjustments		(1,873,645)	(0.3)
Exclude IMR amortization		5,965,273	1.1
Federal Affordable Care Act assessment		3,046,887	0.5
Business meals and nondeductible lobbying expenses		984,375	0.2
Other		12,573	—
Total	$	(393,747)	(0.1)%
Federal and foreign income taxes incurred	$	(44,991,316)	
Change in net deferred income taxes		44,597,569	
Total statutory income taxes incurred	$	(393,747)	(0.1)%

The provision for income taxes may not have the customary relationship of taxes to income. The differences between the prevailing U.S. corporate income tax rate of 21% and the effective tax rate on pre-tax income are generally due to inherent differences between income for financial reporting purposes and income for tax purposes and the establishment of adequate provisions for any challenges of the tax filings and tax payments to the various taxing jurisdictions.

E.

1. As of June 30, 2018, the Company had no net operating loss carryforwards and had no capital loss carryforwards.

   As of June 30, 2018, the Company had the following tax credit carryforwards:

Tax year		Foreign (FTC)		General business (GBC)		Alternative minimum (AMT)
2014 and prior	$	—	$	13,134,152	$	—
2015		8,844,233		3,042,700		18,110,958
2016		25,107,531		1,927,129		64,530,147
2017		—		2,541,379		40,351,000
2018 to date		—		—		—
Total credit carryforwards	$	33,951,764	$	20,645,360	$	122,992,105

   The FTC carryforwards begin to expire in 2025 and the GBC carryforwards begin to expire in 2032. The AMT credit carryforwards are expected to be fully utilized to offset regular tax liability or be refunded by 2021, under the provisions of the U.S. tax reform. All accumulated U.S. federal tax credit carryforwards are anticipated to be utilized before expiration.

2. The following income taxes were incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2018	$	—
2017		19,000,823
2016		192,603,768

3. No significant changes have occurred in disclosure from December 31, 2017.

F. No significant changes have occurred in disclosure from December 31, 2017.

G. No significant changes have occurred in disclosure from December 31, 2017.

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

A. No significant changes have occurred in disclosure from December 31, 2017.

B. No significant changes have occurred in disclosure from December 31, 2017.

C. No significant changes have occurred in disclosure from December 31, 2017.

D. No significant changes have occurred in disclosure from December 31, 2017.

E. No significant changes have occurred in disclosure from December 31, 2017.

F. No significant changes have occurred in disclosure from December 31, 2017.

G. No significant changes have occurred in disclosure from December 31, 2017.

H. No significant changes have occurred in disclosure from December 31, 2017.

I. No significant changes have occurred in disclosure from December 31, 2017.

J. No significant changes have occurred in disclosure from December 31, 2017.

K. No significant changes have occurred in disclosure from December 31, 2017.

L. No significant changes have occurred in disclosure from December 31, 2017.

M. All SCA Investments

No significant changes have occurred in disclosure from December 31, 2017.

N. Investment in Insurance SCAs

(1) No significant changes have occurred in disclosure from December 31, 2017.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCAs per audited statutory equity and the amount of the investment if the insurance SCAs had completed statutory financial statements in accordance with the NAIC's *Accounting Practices and Procedures Manual* ("AP&P Manual") were as follows as of June 30, 2018:

	Monetary effect on NAIC SAP		Amount of investment	
SCA entity (Investments in insurance SCA entities)	**Net income increase (decrease)**	**Surplus increase (decrease)**	**Per audited statutory equity****	**If the insurance SCA had completed statutory financial statements***
Principal Reinsurance Company of Vermont	$ —	$ 381,000,000	$ 77,060,296	$ —
Principal Life Insurance Company of Iowa	$ —	$ —	$ 703,948,976	$ 703,948,976

*Per AP&P Manual (without permitted or prescribed practices)
**Amounts are reported as of June 30, 2018, and have not been audited

(3) No significant changes have occurred in disclosure from December 31, 2017.

11. Debt

A. No significant changes have occurred in disclosure from December 31, 2017.

B. Federal Home Loan Bank (FHLB) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds as a source of funding its spread lending business. As such, the Company applies Statement of Statutory Accounting Principles No. 52, *Deposit-Type Contracts* accounting treatment to these funds, consistent with other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations and any funds obtained from FHLB for use in general operations would be accounted for consistent with Statement of Statutory Accounting Principles No. 15, *Debt and Holding Company Obligations* as borrowed money. The table below indicates the amount of FHLB stock purchased, collateral pledged, assets and liabilities related to the agreement with the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals:

1. Current year

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	$ —	$ —	$ —
(b)	Membership stock - Class B	10,000,000	10,000,000	—
(c)	Activity stock	140,000,000	140,000,000	—
(d)	Excess stock	—	—	—
(e)	Aggregate total	$ 150,000,000	$ 150,000,000	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 8,400,000,000	$ XXX	$ XXX

2. Prior year-end

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	$ —	$ —	$ —
(b)	Membership stock - Class B	10,000,000	10,000,000	—
(c)	Activity stock	130,000,000	130,000,000	—
(d)	Excess stock	—	—	—
(e)	Aggregate total	$ 140,000,000	$ 140,000,000	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 7,400,000,000	$ XXX	$ XXX

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

	Membership stock	Current year total	Not eligible for redemption	Less than 6 months	6 months to less than 1 year	1 to less than 3 years	3 to 5 years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	10,000,000	10,000,000	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date:

		Fair value	Carrying value	Aggregate total borrowing
1.	Current year total General and Separate Accounts total collateral pledged	$ 4,596,766,396	$ 4,597,860,002	$ 3,510,617,588
2.	Current year General Account total collateral pledged	$ 4,596,766,396	$ 4,597,860,002	$ 3,510,617,588
3.	Current year Separate Accounts total collateral pledged	$ —	$ —	$ —
4.	Prior year-end total General and Separate Accounts total collateral pledged	$ 4,005,177,492	$ 3,941,341,626	$ 3,256,678,799

b. Maximum Amount Pledged During Reporting Period:

		Fair value	Carrying value	Amount borrowed at time of maximum collateral
1.	Current year total General and Separate Accounts maximum collateral pledged	$ 4,596,766,396	$ 4,597,860,002	$ 3,510,617,588
2.	Current year General Account maximum collateral pledged	$ 4,596,766,396	$ 4,597,860,002	$ 3,510,617,588
3.	Current year Separate Accounts maximum collateral pledged	$ —	$ —	$ —
4.	Prior year-end total General and Separate Accounts maximum collateral pledged	$ 4,090,202,498	$ 4,004,388,614	$ 3,255,316,125

(4) Borrowing from FHLB

a. Amount As of the Reporting Date:

1. Current year

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	**$ —**	**$ —**	**$ —**	**XXXXXX**
Funding agreements	**3,510,617,588**	**3,510,617,588**	**—**	**$ 3,510,617,588**
Other	**—**	**—**	**—**	**XXXXXX**
Aggregate total	**$ 3,510,617,588**	**$ 3,510,617,588**	**$ —**	**$ 3,510,617,588**

2. Prior year-end

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	$ —	$ —	$ —	XXXXXX
Funding agreements	3,256,678,799	3,256,678,799	—	$ 3,256,678,799
Other	—	—	—	XXXXXX
Aggregate total	$ 3,256,678,799	$ 3,256,678,799	$ —	$ 3,256,678,799

b. Maximum Amount During Reporting Period (Current Year):

	Total	General Account	Separate Accounts
Debt	**$ —**	**$ —**	**$ —**
Funding agreements	**3,510,617,588**	**3,510,617,588**	**—**
Other	**—**	**—**	**—**
Aggregate total	**$ 3,510,617,588**	**$ 3,510,617,588**	**$ —**

c. FHLB - Prepayment Obligations:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	NO
Funding agreements	NO
Other	NO

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

A. Defined Benefit Plan

(1) No significant changes have occurred in disclosure from December 31, 2017.

(2) No significant changes have occurred in disclosure from December 31, 2017.

(3) No significant changes have occurred in disclosure since December 31, 2017.

(4) Components of Net Periodic Benefit Cost:

	Postretirement benefits	
	For the six months ended June 30,	
	2018	2017
a. Service cost	**$ 27,706**	$ 59,340
b. Interest cost	**1,472,762**	1,663,260
c. Expected return on plan assets	**(16,127,608)**	(13,152,102)
d. Transition asset or obligation	**—**	—
e. Gains and losses	**(1,788,514)**	105,324
f. Prior service cost or credit	**(7,686,666)**	(17,994,684)
g. Gain or loss recognized due to a settlement or curtailment	**—**	—
h. Total net periodic benefit cost (income)	**$ (24,102,320)**	$ (29,318,862)

(5)-(21). No significant changes have occurred in disclosure from December 31, 2017.

B. Description of Policies and Strategies

No significant changes have occurred in disclosure from December 31, 2017.

NOTES TO THE FINANCIAL STATEMENTS

C. Fair Value

No significant changes have occurred in disclosure from December 31, 2017.

D. Assumptions

No significant changes have occurred in disclosure from December 31, 2017.

E. Defined Contribution Plans

No significant changes have occurred in disclosure from December 31, 2017.

F. Multiemployer Plans

No significant changes have occurred in disclosure from December 31, 2017.

G. Consolidated/Holding Company Plans

No significant changes have occurred in disclosure from December 31, 2017.

H. Postemployment Benefits and Compensated Absences

No significant changes have occurred in disclosure from December 31, 2017.

I. Impact of Medicare Modernization Act on Postretirement Benefits

No significant changes have occurred in disclosure from December 31, 2017.

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

(1) No significant changes have occurred in disclosure from December 31, 2017.

(2) No significant changes have occurred in disclosure from December 31, 2017.

(3) No significant changes have occurred in disclosure from December 31, 2017.

(4) The Company paid extraordinary dividends of $200,000,000 on March 28, 2018, and $150,000,000 on June 27, 2018, to Principal Financial Services, Inc. The extraordinary dividends were approved by the Commissioner.

(5) No significant changes have occurred in disclosure from December 31, 2017.

(6) No significant changes have occurred in disclosure from December 31, 2017.

(7) No significant changes have occurred in disclosure from December 31, 2017.

(8) No significant changes have occurred in disclosure from December 31, 2017.

(9) Special surplus funds increased $48,493,174 from December 31, 2017, primarily due to a $62,916,769 increase in the permitted practice for VA-GLB offset by a decrease of $14,065,000 in the Affordable Care Act assessment. See Note 1 for additional information on the permitted practice.

(10) The change in unassigned funds (surplus) due to unrealized capital losses was $128,586,719 for the six months ended June 30, 2018.

(11) No significant changes have occurred in disclosure from December 31, 2017.

(12) No significant changes have occurred in disclosure from December 31, 2017.

(13) No significant changes have occurred in disclosure from December 31, 2017.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant changes have occurred in disclosure from December 31, 2017.

B. Assessments

No significant changes have occurred in disclosure from December 31, 2017.

C. Gain Contingencies

No significant changes have occurred in disclosure from December 31, 2017.

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

No significant changes have occurred in disclosure from December 31, 2017.

E. Joint and Several Liabilities

No significant changes have occurred in disclosure from December 31, 2017.

F. All Other Contingencies

The Company is regularly involved in litigation, both as a defendant and as a plaintiff, but primarily as a defendant. Litigation naming the Company as a defendant ordinarily arises out of its business operations as a provider of accumulation products and services; individual life insurance, specialty benefits insurance and investment activities. Some of the lawsuits may be class actions, or purport to be, and some may include claims for unspecified or substantial punitive and treble damages.

The Company may discuss such litigation in one of three ways. The Company accrues a charge to income and discloses legal matters for which the chance of loss is probable and for which the amount of loss can be reasonably estimated. The Company may disclose contingencies for which the chance of loss is reasonably possible and provide an estimate of the possible loss or range of loss or a statement that such an estimate cannot be made. Finally, the Company may voluntarily disclose loss contingencies for which the chance of loss is remote in order to provide information concerning matters that potentially expose the Company to possible losses.

In addition, regulatory bodies such as state insurance departments, the United States Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor and other regulatory agencies regularly make inquiries and conduct examinations or investigations concerning the Company's compliance with, among other things, insurance laws, securities laws, Employee Retirement Income Security Act ("ERISA") and laws governing the activities of broker-dealers. The Company receives requests from regulators and other governmental authorities relating to industry issues and may receive additional requests, including subpoenas and interrogatories, in the future.

As of June 30, 2018, the Company had no litigation or regulatory contingencies for which the Company believes a disclosure is appropriate.

As of June 30, 2018 and December 31, 2017, the Company had admitted assets of $31,327,433 and $35,977,958, respectively, in accounts receivable for uninsured plans and uncollected premium. The Company has established a reserve for an allowance for uncollectible accounts. This allowance represented 2.21% and 1.92% of the total uncollectible balance as of June 30, 2018 and December 31, 2017, respectively.

15. Leases

A. Lessee Operating Lease

No significant changes have occurred in disclosure from December 31, 2017.

B. Lessor Leases

No significant changes have occurred in disclosure from December 31, 2017.

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

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

	Assets		Liabilities	
	June 30, 2018	**December 31, 2017**	**June 30, 2018**	**December 31, 2017**
Swaps	**$ 14,669,369,150**	$ 17,382,391,763	**$ 16,574,088,500**	$ 7,254,962,052
Futures	**—**	—	**357,537,908**	594,270,113
Options	**1,130,049,817**	1,101,049,229	**2,811,415,956**	3,062,415,964
Total	**$ 15,799,418,967**	$ 18,483,440,992	**$ 19,743,042,364**	$ 10,911,648,129

See Schedule DB of the Company's annual statement for additional detail.

(2) No significant changes have occurred in disclosure from December 31, 2017.

(3) No significant changes have occurred in disclosure from December 31, 2017.

(4) No significant changes have occurred in disclosure from December 31, 2017.

NOTES TO THE FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

No significant changes have occurred in disclosure from December 31, 2017.

B. Transfer and Servicing of Financial Assets

For the six months ended June 30, 2018, the Company did not have transfer and servicing of financial assets.

C. Wash Sales

The Company did not have wash sales to report for the six months ended June 30, 2018.

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

A. ASO Plans

No significant changes have occurred in disclosure from December 31, 2017.

B. ASC Plans

No significant changes have occurred in disclosure from December 31, 2017.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

No significant changes have occurred in disclosure from December 31, 2017.

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

No significant changes have occurred in disclosure from December 31, 2017.

20. Fair Value Measurements

A.-C.

Valuation Hierarchy

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety considering factors specific to the asset or liability.

- **Level 1** – Fair values are based on unadjusted quoted prices in active markets for identical assets or liabilities.
- **Level 2** – Fair values are based on inputs other than quoted prices within Level 1 that are observable for the asset or liability, either directly or indirectly.
- **Level 3** – Fair values are based on at least one significant unobservable input for the asset or liability.

NOTES TO THE FINANCIAL STATEMENTS

Assets and liabilities recorded at fair value were as follows:

	June 30, 2018				
	Level 1	Level 2	Level 3	Total	Net asset value ("NAV") included in Level 2 (1)
Bonds:					
Industrial and misc.	$ —	$ 9,935,248	$ 10,636,277	$ 20,571,525	$ —
Common stock:					
Industrial and misc.	5,283,901	150,000,000	—	155,283,901	—
Mutual funds	—	32,420,903	—	32,420,903	32,420,903
Total common stock	5,283,901	182,420,903	—	187,704,804	32,420,903
Other invested assets:					
Joint venture, common stock, unaffiliated	—	51,711,140	—	51,711,140	51,711,140
Cash equivalents:					
Exempt money market mutual funds	—	145,000,000	—	145,000,000	—
Derivative assets:					
Interest rate contracts	—	675,336,083	8,861,052	684,197,135	—
Foreign exchange contracts	—	8,166,738	—	8,166,738	—
Equity contracts	—	15,804,889	—	15,804,889	—
Credit contracts	—	—	34,302	34,302	—
Total derivative assets	—	699,307,710	8,895,354	708,203,064	—
Separate Account assets	88,481,075,679	20,508,510,529	8,113,305,547	117,102,891,755	120,905,675
Total assets at fair value	$ 88,486,359,580	$ 21,596,885,530	$ 8,132,837,178	$ 118,216,082,288	$ 205,037,718
Derivative liabilities:					
Interest rate contracts	$ —	$ (284,312,455)	$ —	$ (284,312,455)	$ —
Foreign exchange contracts	—	—	(7,701,435)	(7,701,435)	—
Equity contracts	—	(156,437,515)	—	(156,437,515)	—
Credit contracts	—	—	(545,974)	(545,974)	—
Total liabilities at fair value	$ —	$ (440,749,970)	$ (8,247,409)	$ (448,997,379)	$ —

	December 31, 2017				
	Level 1	Level 2	Level 3	Total	NAV included in Level 2 (1)
Bonds:					
Industrial and misc.	$ —	$ 4,792,047	$ 15,742,186	$ 20,534,233	$ —
Common stock:					
Industrial and misc.	5,977,187	140,000,000	—	145,977,187	—
Mutual funds	—	40,650,372	—	40,650,372	40,650,372
Total common stock	5,977,187	180,650,372	—	186,627,559	40,650,372
Other invested assets:					
Joint venture, common stock, unaffiliated	—	45,168,471	—	45,168,471	45,168,471
Cash equivalents:					
Exempt money market mutual funds	—	25,000,000	—	25,000,000	—
Derivative assets:					
Interest rate contracts	—	452,798,989	18,338,741	471,137,730	—
Foreign exchange contracts	—	9,276,167	—	9,276,167	—
Equity contracts	—	18,215,373	—	18,215,373	—
Credit contracts	—	—	157,174	157,174	—
Total derivative assets	—	480,290,529	18,495,915	498,786,444	—
Separate Account assets	89,824,109,468	19,993,663,852	7,486,345,670	117,304,118,990	120,351,405
Total assets at fair value	$ 89,830,086,655	$ 20,729,565,271	$ 7,520,583,771	$ 118,080,235,697	$ 206,170,248
Derivative liabilities:					
Interest rate contracts	$ —	$ (59,812,628)	$ —	$ (59,812,628)	$ —
Foreign exchange contracts	—	(16,090,374)	(3,079,246)	(19,169,620)	—
Equity contracts	—	(154,035,596)	—	(154,035,596)	—
Credit contracts	—	—	(1,000,560)	(1,000,560)	—
Total liabilities at fair value	$ —	$ (229,938,598)	$ (4,079,806)	$ (234,018,404)	$ —

(1) Certain investments are measured at fair value using the NAV per share (or its equivalent) practical expedient. Mutual funds and other invested assets using the NAV practical expedient consist of certain fund interests that are restricted until maturity with unfunded commitments totaling $38,336,462 and $46,072,616 as of June 30, 2018 and December 31, 2017, respectively. Separate Account assets using the NAV practical expedient consist

of hedge funds with varying investment strategies that also have a variety of redemption terms and conditions. We do not have unfunded commitments associated with these hedge funds.

Determination of Fair Value

The following discussion describes the valuation methodologies and inputs used for assets and liabilities measured at fair value or disclosed at fair value. The techniques utilized in estimating the fair value of financial instruments are reliant on the assumptions used. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Fair value estimates are made based on available market information and judgments about the financial instrument at a specific point in time. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. The Company validates prices through an investment analyst review process, which includes validation through direct interaction with external sources, review of recent trade activity or use of internal models. In circumstances where broker quotes are used to value an instrument, the Company generally receives one non-binding quote. Broker quotes are validated through an investment analyst review process, which includes validation through direct interaction with external sources and use of internal models or other relevant information. The Company did not make any significant changes to its valuation processes during 2018.

Bonds and Preferred Stocks

Bonds, including loan-backed and structured securities, are measured and reported at amortized cost except those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. Redeemable and perpetual preferred stocks designated highest-quality, high-quality, and medium quality (NAIC designations RP1 to RP3 and P1 to P3, respectively) are reported at amortized cost; redeemable preferred stocks and perpetual preferred stocks that are designated low-quality, lowest quality and in or near default (NAIC designations RP4 to RP6 and P4 to P6, respectively) are reported at the lower of amortized cost or fair value.

Additionally, certain loan-backed and structured securities qualify to be reported at fair value as determined by methods identified in the *Purposes and Procedures Manual of the NAIC Securities Valuation Office*.

When available, the fair value of bonds and preferred stocks are based on quoted prices of identical assets in active markets. These are reflected in Level 1 and primarily include U.S. Treasury bonds and actively traded redeemable corporate preferred securities. When quoted prices of identical assets in active markets are not available, the Company's first priority is to obtain prices from third party pricing vendors. The Company has regular interaction with these vendors to ensure it understands their pricing methodologies and to confirm they are utilizing observable market information. Their methodologies vary by asset class and include inputs such as estimated cash flows, benchmark yields, reported trades, broker quotes, credit quality, industry events and economic events. Bonds and preferred stocks with validated prices from pricing services, which includes the majority of the Company's public bonds, are generally reflected in Level 2. Also included in Level 2 are corporate bonds and preferred stocks when quoted market prices are not available, for which an internal model using substantially all observable inputs or a matrix pricing valuation approach is used. In the matrix approach, securities are grouped into pricing categories that vary by sector, designation and average life. Each pricing category is assigned a risk spread based on studies of observable public market data from the investment professionals assigned to specific security classes. The expected cash flows of the security are then discounted back at the current Treasury curve plus the appropriate risk spread. Although the matrix valuation approach provides a fair valuation of each pricing category, the valuation of an individual security within each pricing category may also be impacted by company specific factors.

The primary inputs for valuations of the majority of the Company's Level 2 bonds and preferred stocks include recently executed transactions, market price quotations, benchmark yields, issuer spreads and observations of equity and credit default swap curves related to the issuer. For private placement corporate securities valued through the matrix valuation approach, inputs include the current Treasury curve and risk spreads based on sector, designation and average life of the issuance. For loan-backed and structured securities, inputs include cash flows, priority of the tranche in the capital structure, expected time to maturity for the specific tranche, reinvestment period remaining and performance of the underlying collateral including prepayments, defaults, deferrals, loss severity of defaulted collateral and, for residential mortgage-backed securities, prepayment speed assumptions. Other inputs include market indices and recently executed transactions.

If the Company is unable to price a bond or preferred stock using prices from third party pricing vendors or other sources specific to the asset class, the Company may obtain a broker quote or utilize an internal pricing model specific to the asset utilizing relevant market information, to the extent available and where at least one significant unobservable input is utilized. These are reflected in Level 3 in the fair value hierarchy and can include bonds and preferred stocks across all asset classes.

Common Stocks

Common stocks include mutual funds and unaffiliated common stock and are measured and reported at fair value. Fair values of unaffiliated common stock are determined using quoted prices in active markets for identical assets when available, which are reflected in Level 1. When quoted prices are not available, we may utilize internal valuation methodologies appropriate for the specific asset that use observable inputs such as underlying share prices or the NAV, which are reflected in Level 2. Fair values might also be determined using broker quotes or through the use of internal models or analysis that incorporate significant assumptions deemed appropriate given the circumstances and consistent with what other market participants would use when pricing such securities, which are reflected in Level 3.

Derivatives

Exchange traded derivatives include futures that are settled daily such that their fair value is not reflected in the balance sheet. The fair values of derivative instruments cleared through centralized clearinghouses are determined through market prices published by the clearinghouses, which are reflected in Level 2. The clearinghouses may utilize the overnight indexed swap ("OIS") curve in their valuation. The fair values of bilateral OTC derivative instruments are determined using either pricing valuation models that utilize market observable inputs or broker quotes. The majority of the Company's bilateral OTC derivatives are valued with models that use market observable inputs, which are reflected in Level 2. Significant inputs include contractual terms, interest rates, currency exchange rates, credit spread curves, equity prices, and volatilities. These valuation models consider projected discounted cash flows, relevant swap curves, and appropriate implied volatilities. Certain bilateral OTC derivatives utilize unobservable market data, primarily independent broker quotes that are non-binding quotes based on models that do not reflect the result of market transactions, which are reflected in Level 3.

The Company's non-cleared derivative contracts are generally documented under ISDA Master Agreements, which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties. Collateral arrangements are bilateral and based on current ratings of each entity. The Company utilizes the LIBOR interest rate curve to value its positions, which includes a credit spread. This credit spread incorporates an appropriate level of nonperformance risk into the Company's valuations given the current ratings of its counterparties, as well as the collateral agreements in place. Counterparty credit risk is routinely monitored to ensure the Company's adjustment for non-performance risk is appropriate. The Company's centrally cleared derivative contracts are conducted with regulated centralized clearinghouses, which provide for daily exchange of cash collateral equal to the difference in the daily market values of those contracts that eliminates the non-performance risk on these trades.

Interest Rate Contracts. For non-cleared contracts, the Company uses discounted cash flow valuation techniques to determine the fair value of interest rate swaps using observable swap curves as the inputs. These are reflected in Level 2. For centrally cleared contracts the Company uses published prices from clearinghouses. These are reflected in Level 2. In addition, the Company has interest rate options and has had a limited number of complex inflation-linked interest rate swaps and swaptions that are valued using broker quotes. These are reflected in Level 3.

Foreign Exchange Contracts. The Company uses discounted cash flow valuation techniques that utilize observable swap curves and exchange rates as the inputs to determine the fair value of foreign currency swaps. These are reflected in Level 2. In addition, the Company has a limited number of non-standard currency swaps that are valued using broker quotes. These are reflected within Level 3.

Equity Contracts. The Company uses an option pricing model using observable implied volatilities, dividend yields, index prices and swap curves as the inputs to determine the fair value of equity options. These are reflected in Level 2.

Credit Contracts. The Company uses either the ISDA Credit Default Swap Standard discounted cash flow model that utilizes observable default probabilities and recovery rates as inputs or broker prices to determine the fair value of credit default swaps. These are reflected in Level 3.

Mortgage Loans

Mortgage loans are not reported at fair value. Fair values of commercial and residential mortgage loans are primarily determined by discounting the expected cash flows at current treasury rates plus an applicable risk spread, which reflects credit quality and maturity of the loans. The risk spread is based on market clearing levels for loans with comparable credit quality, maturities and risk. The fair value of mortgage loans may also be based on the fair value of the underlying real estate collateral less cost to sell, which is estimated using appraised values. These are reflected in Level 3.

Other Invested Assets

Other invested assets include other investment funds that are measured and reported at fair value. Fair values of other investment funds are determined using the NAV of the fund. The NAV of the fund represents the price at which the Company would be able to initiate a transaction and are reflected in Level 2.

Other invested assets disclosed at fair value include other long-term investments that have underlying characteristics of bonds and mortgage loans as well as tax credit investments not accounted for using the equity method of accounting. The fair value of bonds and mortgage loans for which fair values are determined as previously described, are reflected in Level 2 and Level 3. The fair value of certain tax credit investments are estimated by discounting future tax benefits using estimated investment return rates. These are reflected in Level 3.

Policy Loans

Policy loans are not reported at fair value. Fair values of policy loans are estimated by discounting expected cash flows using a risk-free rate based on the Treasury curve. The expected cash flows reflect an estimate of timing of the repayment of the loans. These are reflected in Level 3.

Cash, Cash Equivalents and Short-Term Investments

Cash equivalents reported at fair value include money market mutual funds. Fair values of cash equivalents may be determined using public quotations, when available, which are reflected in Level 1. When public quotations are not available, because of the highly liquid nature of these assets, carrying amounts may be used to approximate fair values, which are reflected in Level 2.

Cash equivalents and short-term investments disclosed at fair value include commercial paper, money market mutual funds, and short-term bonds. Fair values may be determined using public quotations, when available, which are reflected in Level 1. When public quotations are not available, because of the highly liquid nature of these assets, carrying amounts may be used to approximate fair values, which are reflected in Level 2.

The carrying amount of cash disclosed at fair value approximates its fair value, which is reflected in Level 1 given the nature of cash.

Separate Account Assets

Separate Account assets, excluding those reported on a General Account basis, are measured and reported at fair value. These assets include bonds, common and preferred stocks, cash equivalents, derivative instruments and mortgage loans, for which fair values are determined as previously described, and are reflected in Level 1, Level 2 and Level 3. Fair value basis Separate Account assets also include real estate for which the fair value is estimated using discounted cash flow valuation models that utilize various public real estate market data inputs. In addition, each property is appraised annually by an independent appraiser. The real estate included in Separate Account assets is recorded net of related mortgage encumbrances for which the fair value is estimated using discounted cash flow analysis based on the Company's incremental borrowing rate for similar borrowing arrangements. The real estate within the Separate Accounts is reflected in Level 3. Fair value basis Separate Account assets also include currency forwards that are valued using observable market inputs, including forward currency exchange rates. These are reflected in Level 2.

Investment Contracts

Investment contracts are not reported at fair value. The fair values of the Company's reserves and liabilities for investment contracts are determined via a third party pricing vendor or using discounted cash flow analyses when the Company is unable to find a price from third party pricing vendors. Third party pricing on various outstanding medium-term notes and funding agreements is based on observable inputs such as benchmark yields and spreads based on reported trades for the Company's medium-term notes and funding agreement issuances. These are reflected in Level 2. The discounted cash flow analyses for the remaining contracts is based on current interest rates, including non-performance risk, being offered for similar contracts with maturities consistent with those remaining for the investment contracts being valued. These are reflected in Level 3. Investment contracts include insurance, annuity and other contracts that do not involve significant mortality or morbidity risk and are only a portion of the policyholder liabilities appearing in the statements of financial position. Insurance contracts include insurance, annuity and other contracts that do involve significant mortality or morbidity risk. The fair values for the Company's insurance contracts, other than investment contracts, are not required to be disclosed.

Cash Collateral Payable

Cash collateral payable is not reported at fair value. The carrying amount of the payable associated with the Company's obligation to return cash collateral received under derivative credit support annex (collateral) agreements approximates its fair value, which is reflected in Level 1.

Funds Held Under Reinsurance

Funds held under reinsurance includes both funds held under reinsurance with unauthorized reinsurers and funds held under coinsurance and is not reported at fair value. Fair value of funds held under reinsurance is determined based on observable inputs related to the underlying assets and liabilities in the funds withheld account that may include cash, cash equivalents, short-term investments and bonds. These are reflected in Level 2.

Separate Account Liabilities

Separate Account liabilities are not reported at fair value. Fair values of Separate Account liabilities, excluding insurance-related elements, are estimated based on market assumptions around what a potential acquirer would pay for the associated block of business, including both the Separate Account assets and liabilities. As the applicable Separate Account assets are already reflected at fair value, any adjustment to the fair value of the block is an assumed adjustment to the Separate Account liabilities. To compute fair value, the Separate Account liabilities are originally set to equal Separate Account assets because these are pass-through contracts. The Separate Account liabilities are reduced by the amount of future fees expected to be collected that are intended to offset upfront acquisition costs already incurred that a potential acquirer would not have to pay. The estimated future fees are adjusted by an adverse deviation discount and the amount is then discounted at a risk-free rate as measured by the yield on Treasury securities at maturities aligned with the estimated timing of fee collection. These are reflected in Level 3.

Changes in Level 3 Fair Value Measurements

The reconciliation for all assets and liabilities measured at fair value using significant unobservable inputs (Level 3) was as follows:

	Balance as of January 1, 2018	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of June 30, 2018
Bonds:							
Industrial and misc.	**$ 15,742,186**	**$ —**	**$ —**	**$ (598,034)**	**$ 824,065**	**$ (5,331,940)**	**$ 10,636,277**
Derivative assets:							
Interest rate contracts	**18,338,741**	**—**	**—**	**(258,000)**	**(9,219,689)**	**—**	**8,861,052**
Credit contracts	**157,174**	**—**	**—**	**—**	**(122,872)**	**—**	**34,302**
Separate Account assets (1)	**7,486,345,670**	**21,424**	**(432,486)**	**418,899,704**	**—**	**208,471,235**	**8,113,305,547**
Derivative liabilities:							
Foreign exchange contracts	**(3,079,246)**	**—**	**—**	**—**	**(4,622,189)**	**—**	**(7,701,435)**
Credit contracts	**(1,000,560)**	**—**	**—**	**—**	**454,586**	**—**	**(545,974)**
Total	**$ 7,516,503,965**	**$ 21,424**	**$ (432,486)**	**$ 418,043,670**	**$ (12,686,099)**	**$ 203,139,295**	**$ 8,124,589,769**

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

	Purchases	Issuances	Sales	Settlements	Net purchases issuances, sales and settlements June 30, 2018
Bonds:					
Industrial and misc.	**$ 2,318**	**$ —**	**$ (6,603,949)**	**$ 1,269,691**	**$ (5,331,940)**
Separate Account assets (1)	**510,385,822**	**(105,467,734)**	**(189,899,278)**	**(6,547,575)**	**208,471,235**
Total	**$ 510,388,140**	**$ (105,467,734)**	**$ (196,503,227)**	**$ (5,277,884)**	**$ 203,139,295**

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

	Balance as of January 1, 2017	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of December 31, 2017
Bonds:							
Industrial and misc.	$ 3,593,066	$ —	$ (3,593,066)	$ —	$ (1,570,391)	$ 17,312,577	$ 15,742,186
Derivative assets:							
Interest rate contracts	25,893,096	—	—	(28,274,000)	20,698,645	21,000	18,338,741
Credit contracts	992,230	—	—	—	(835,056)	—	157,174
Separate Account assets (1)	7,229,938,817	3,080,869	(42,309,733)	788,837,884	—	(493,202,167)	7,486,345,670
Derivative liabilities:							
Interest rate contracts	(5,945)	—	—	—	5,945	—	—
Foreign exchange contracts	(16,171,805)	—	—	—	13,092,559	—	(3,079,246)
Credit contracts	(1,825,550)	—	—	—	824,990	—	(1,000,560)
Total	$ 7,242,413,909	$ 3,080,869	$ (45,902,799)	$ 760,563,884	$ 32,216,692	$ (475,868,590)	$ 7,516,503,965

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

NOTES TO THE FINANCIAL STATEMENTS

	Purchases	Issuances	Sales	Settlements	Net purchases issuances, sales and settlements December 31, 2017
Bonds:					
Industrial and misc.	$ —	$ —	$ (1,902,479)	$ 19,215,056	$ 17,312,577
Derivative assets:					
Interest rate contracts	—	—	21,000	—	21,000
Separate Account assets (1)	302,219,252	(284,552,556)	(580,638,311)	69,769,448	(493,202,167)
Total	$ 302,219,252	$ (284,552,556)	$ (582,519,790)	$ 88,984,504	$ (475,868,590)

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

Transfers

Transfers of assets measured at fair value between fair value hierarchy levels were as follows:

	For the six months ended June 30, 2018					
	Transfers out of Level 1 into Level 2	**Transfers out of Level 1 into Level 3**	**Transfers out of Level 2 into Level 1**	**Transfers out of Level 2 into Level 3**	**Transfers out of Level 3 into Level 1**	**Transfers out of Level 3 into Level 2**
Separate Account assets	**$ 292,542,773**	**$ —**	**$ 751,464**	**$ 21,424**	**$ 207,914**	**$ 224,572**

	For the year ended December 31, 2017					
	Transfers out of Level 1 into Level 2	**Transfers out of Level 1 into Level 3**	**Transfers out of Level 2 into Level 1**	**Transfers out of Level 2 into Level 3**	**Transfers out of Level 3 into Level 1**	**Transfers out of Level 3 into Level 2**
Bonds						
Industrial and misc.	$ —	$ —	$ —	$ —	$ —	$ 3,593,066
Separate Account assets	12,537,304	—	5,892,861	3,080,869	95	42,309,638

Transfers between fair value hierarchy levels are recognized at the beginning of the reporting period.

Separate Account assets transferred from Level 1 to Level 2 during the six months ended June 30, 2018, primarily included cash equivalents as a result of additional analysis to clarify the source of the price.

Assets transferred into Level 3 during the six months ended June 30, 2018, and the year ended December 31, 2017, primarily included those for which the Company is now unable to obtain pricing from a recognized third party pricing vendor.

Assets transferred out of Level 3 during the six months ended June 30, 2018, and the year ended December 31, 2017, primarily included those for which the Company is now able to obtain pricing from a recognized third party pricing vendor.

Financial Instruments Disclosed at Fair Value

The Company uses fair value measurements to record fair value of certain assets and liabilities and to estimate fair value of financial instruments not recorded at fair value but required to be disclosed at fair value. Certain financial instruments, particularly policyholder liabilities other than investment contracts, are excluded from these fair value disclosure requirements.

NOTES TO THE FINANCIAL STATEMENTS

The carrying value and estimated fair value of financial instruments were as follows:

	June 30, 2018						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (carrying value)	NAV included in Level 2 (2)
Bonds	**$ 51,837,773,976**	**$ 51,322,243,771**	**$ 836,483,349**	**$ 50,545,777,981**	**$ 455,512,646**	$ —	$ —
Preferred stock	**82,163,562**	**75,970,337**	**66,692,275**	—	**15,471,287**	—	—
Unaffiliated common stock	**187,704,804**	**187,704,804**	**5,283,901**	**182,420,903**	—	—	**32,420,903**
Mortgage loans	**13,356,219,146**	**13,354,074,194**	—	—	**13,356,219,146**	—	—
Policy loans	**933,344,807**	**776,161,312**	—	—	**933,344,807**	—	—
Other invested assets	**515,839,037**	**478,953,064**	—	**433,599,037**	**82,240,000**	—	**51,711,140**
Cash	**272,886,984**	**272,886,984**	**272,886,984**	—	—	—	—
Cash equivalents	**513,669,966**	**513,669,965**	—	**513,669,966**	—	—	—
Short-term investments	**10,202,187**	**10,000,713**	—	**10,202,187**	—	—	—
Derivative assets (1)	**916,976,906**	**727,925,782**	—	**905,889,595**	**11,087,311**	—	—
Separate Account assets	**117,779,069,112**	**117,783,521,116**	**88,504,565,698**	**21,057,498,116**	**8,217,005,298**	—	**120,905,675**
Investment contracts	**(29,576,933,512)**	**(30,513,138,059)**	—	**(4,336,199,253)**	**(25,240,734,259)**	—	—
Derivative liabilities (1)	**(606,030,244)**	**(461,730,749)**	—	**(597,864,062)**	**(8,166,182)**	—	—
Cash collateral payable	**(458,452,938)**	**(458,452,938)**	**(458,452,938)**	—	—	—	—
Funds held under reinsurance	**(3,747,159,609)**	**(3,784,430,270)**	—	**(3,747,159,609)**	—	—	—
Separate Account liabilities	**(103,641,071,678)**	**(104,626,949,035)**	—	—	**(103,641,071,678)**	—	—

	December 31, 2017						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (carrying value)	NAV included in Level 2 (2)
Bonds	$ 51,956,620,659	$ 49,529,172,547	$ 848,513,682	$ 50,631,185,177	$ 476,921,800	$ —	$ —
Preferred stock	86,637,930	78,620,337	68,074,533	—	18,563,397	—	—
Unaffiliated common stock	186,627,559	186,627,559	5,977,187	180,650,372	—	—	40,650,372
Mortgage loans	13,283,044,006	13,073,046,820	—	—	13,283,044,006	—	—
Policy loans	973,158,761	781,487,512	—	—	973,158,761	—	—
Other invested assets	517,757,887	453,253,377	—	450,207,887	67,550,000	—	45,168,471
Cash	107,268,366	107,268,366	107,268,366	—	—	—	—
Cash equivalents	297,791,447	297,791,447	—	297,791,447	—	—	—
Derivative assets (1)	726,729,702	513,780,117	—	704,840,729	21,888,973	—	—
Separate Account assets	118,025,278,221	118,019,237,813	89,835,046,283	20,585,039,927	7,605,192,011	—	120,351,405
Investment contracts	(29,026,514,530)	(29,370,669,574)	—	(4,736,046,443)	(24,290,468,087)	—	—
Derivative liabilities (1)	(349,784,717)	(256,558,636)	—	(346,495,945)	(3,288,772)	—	—
Cash collateral payable	(519,120,538)	(519,120,538)	(519,120,538)	—	—	—	—
Funds held under reinsurance	(3,721,068,228)	(3,561,682,860)	—	(3,721,068,228)	—	—	—
Separate Account liabilities	(103,723,403,187)	(104,713,882,079)	—	—	(103,723,403,187)	—	—

(1) Admitted value includes the permitted practice that allows the Company to report the interest rate swaps hedging the VA-GLB program at book value as if they achieved hedge accounting treatment under SSAP No. 86. See Note 1 for further information.

(2) Certain investments are measured at fair value using the NAV per share (or its equivalent) practical expedient. See footnote (1) to the Valuation Hierarchy table for further information.

D. Not applicable.

21. Other Items

A. Unusual or Infrequent Items

No significant changes have occurred in disclosure from December 31, 2017.

B. Troubled Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2017.

C. Other Disclosures

As of June 30, 2018 and December 31, 2017, the Separate Accounts included a Separate Account valued at $122,076,241 and $170,462,479 that primarily included shares of Principal Financial Group's stock that was allocated and issued to eligible participants of qualified employee benefit plans administered by the Company as part of the policy credits issued under demutualization.

In the ordinary course of business, and as part of its investment operations, the Company has entered into long term contracts to make and purchase investments aggregating $1,125,441,663 as of June 30, 2018.

D. Business Interruption Insurance Recoveries

No significant changes have occurred in disclosure from December 31, 2017.

E. State Transferable and Non-Transferable Tax Credits

No significant changes have occurred in disclosure from December 31, 2017.

F. Subprime Mortgage-Related Risk Exposure

(1) While subprime is a commonly used term, the definition is not absolute. The Company defines subprime loans as those that have a FICO score of less than or equal to 660. As of June 30, 2018, the Company had exposure to subprime mortgage loans of $246,732,751. The Company did not recognize any impairment losses and had net unrealized gains of $10,823,318 for the six months ended June 30, 2018. As of December 31, 2017, the Company had exposure to subprime mortgage loans of $198,498,417. The Company did not recognize any impairment losses and had net unrealized gains of $12,230,797 for the year ended December 31, 2017.

The Company manages its exposure to subprime mortgage loans similar to other asset classes. The Company has analysts who specialize in asset-backed securities ("ABS") including those backed by subprime loans. These analysts are responsible for the selection and ongoing monitoring of these ABS.

(2) No significant changes have occurred in disclosure from December 31, 2017.

(3) Direct exposure through other investments:

	Actual cost	Book/ adjusted carrying value	Fair value	Impairment losses
a. Residential mortgage-backed securities	$ —	$ —	$ —	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities (1)	**260,815,480**	**246,732,751**	**257,556,069**	—
e. Equity investments in SCA entities with subprime mortgage related risk exposure	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ **260,815,480**	$ **246,732,751**	$ **257,556,069**	$ —

(1) Includes primarily ABS home equity securities.

(4) No significant changes have occurred in disclosure from December 31, 2017.

G. Retained Assets

No significant changes have occurred in disclosure from December 31, 2017.

H. Insurance-Linked Securities (ILS) Contracts

No significant changes have occurred in disclosure from December 31, 2017.

NOTES TO THE FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been considered through August 2, 2018, for the statutory statement issued on August 2, 2018. The Company did not have any subsequent events to report. No significant changes have occurred relating to the annual fee under Section 9010 of the Federal Affordable Care Act.

23. Reinsurance

A. Ceded Reinsurance Report

No significant changes have occurred in disclosure from December 31, 2017.

B. Uncollectible Reinsurance

No significant changes have occurred in disclosure from December 31, 2017.

C. Commutation of Ceded Reinsurance

No significant changes have occurred in disclosure from December 31, 2017.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No significant changes have occurred in disclosure from December 31, 2017.

E. Reinsurance of Variable Annuity Contracts/Certificates With An Affiliated Captive Reinsurer

No significant changes have occurred in disclosure from December 31, 2017.

F. Reinsurance Agreements With An Affiliated Captive Reinsurer

No significant changes have occurred in disclosure from December 31, 2017.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject To The XXX/AXXX Captive Framework

No significant changes have occurred in disclosure from December 31, 2017.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

No significant changes have occurred in disclosure from December 31, 2017.

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

No significant changes have occurred in disclosure from December 31, 2017.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

No significant changes have occurred in disclosure from December 31, 2017.

D. Medical Loss Ratio Rebates

No significant changes have occurred in disclosure from December 31, 2017.

E. Risk-Sharing Provisions of the Affordable Care Act (“ACA”)

The Company was not subject to any risk-sharing provisions of the ACA for the six months ended June 30, 2018.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2017, were $1,597,792,333. As of June 30, 2018, $178,448,598 had been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,435,915,925 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on life and health lines of insurance. The Company had $161,876,408 favorable prior year claim development from December 31, 2017 to June 30, 2018. The decrease in reserves is generally the result of ongoing analysis of recent claim development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in the decrease, the Company experienced $1,082,145 in favorable prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

B. The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid claims and claim adjustment expenses as of June 30, 2018.

26. Intercompany Pooling Arrangements

A. No significant changes have occurred in disclosure from December 31, 2017.

B. No significant changes have occurred in disclosure from December 31, 2017.

C. No significant changes have occurred in disclosure from December 31, 2017.

D. No significant changes have occurred in disclosure from December 31, 2017.

E. No significant changes have occurred in disclosure from December 31, 2017.

F. No significant changes have occurred in disclosure from December 31, 2017.

G. No significant changes have occurred in disclosure from December 31, 2017.

27. Structured Settlements

A. No significant changes have occurred in disclosure from December 31, 2017.

B. No significant changes have occurred in disclosure from December 31, 2017.

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables

No significant changes have occurred in disclosure from December 31, 2017.

B. Risk-Sharing Receivables

No significant changes have occurred in disclosure from December 31, 2017.

29. Participating Policies

No significant changes have occurred in disclosure from December 31, 2017.

30. Premium Deficiency Reserves

No significant changes have occurred in disclosure from December 31, 2017.

31. Reserves for Life Contracts and Annuity Contracts

(1) No significant changes have occurred in disclosure from December 31, 2017.

(2) No significant changes have occurred in disclosure from December 31, 2017.

(3) As of June 30, 2018, the Company had $10,878,934,336 of direct insurance in force for which the gross premiums were less than the net premiums according to the standard valuation set by the State of Iowa.

(4) No significant changes have occurred in disclosure from December 31, 2017.

(5) No significant changes have occurred in disclosure from December 31, 2017.

NOTES TO THE FINANCIAL STATEMENTS

(6) As of June 30, 2018, the "Other Increases/Decreases" (net) details were:

			Ordinary				Group	
Item	Total	Industrial life	Life insurance	Individual annuities	Supple-mentary contracts	Credit life group and individual	Life insurance	Annuities
Excess surrender value reserves	$ 8,438,863	$ —	$ 8,438,863	$ —	$ —	$ —	$ —	$ —
Variable universal life guaranteed minimum death benefit reserves	1,326,708	—	1,326,708	—	—	—	—	—
Survivor increase option rider	637,586	—	637,586	—	—	—	—	—
Deficiency reserves net	50,145	—	50,145	—	—	—	—	—
Difference of reserve over account value	(24,918,304)	—	—	(24,918,304)	—	—	—	—
AG43 excess	8,167,105	—	—	8,167,105	—	—	—	—
AG38 section 8D allocation	(13,851)	—	(13,851)	—	—	—	—	—
Other increases (decreases)	(150,833)	—	(31)	—	—	—	(150,802)	—
Total	$ (6,462,581)	$ —	$ 10,439,420	$ (16,751,199)	$ —	$ —	$ (150,802)	$ —

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

A. No significant changes have occurred in disclosure from December 31, 2017.

B. No significant changes have occurred in disclosure from December 31, 2017.

C. No significant changes have occurred in disclosure from December 31, 2017.

D. No significant changes have occurred in disclosure from December 31, 2017.

E. No significant changes have occurred in disclosure from December 31, 2017.

F. No significant changes have occurred in disclosure from December 31, 2017.

33. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of June 30, 2018, were as follows:

Type	Gross	Net of loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	6,556,813	6,485,082
(3) Ordinary renewal	209,679,963	215,503,436
(4) Credit life	—	—
(5) Group life	12,390,309	12,390,309
(6) Group annuity	—	—
(7) Totals	$ 228,627,085	$ 234,378,827

34. Separate Accounts

A. Separate Account Activity

No significant changes have occurred in disclosure from December 31, 2017.

B. General Nature and Characteristics of Separate Accounts Business

No significant changes have occurred in disclosure from December 31, 2017.

C. Reconciliation of Net Transfers To or (From) Separate Accounts

No significant changes have occurred in disclosure from December 31, 2017.

35. Loss/Claim Adjustment Expenses

No significant changes have occurred in disclosure from December 31, 2017.

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.
Affiliate entities have been added to and removed from the organizational chart. There is no change to the direct parent or subsidiaries of the Company

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. 0001126328

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/24/2014

6.4 By what department or departments?
Insurance Division of the Department of Commerce of the State of Iowa

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 by 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 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
Principal Bank	Des Moines, Iowa	NO	YES	NO	NO
Principal Global Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Principal Securities, Inc.	Des Moines, Iowa	NO	NO	NO	YES
Principal Real Estate Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Spectrum Asset Management, Inc.	Stamford, Connecticut	NO	NO	NO	YES
Post Advisory Group, LLC	Los Angeles, California	NO	NO	NO	YES
Principal Financial Advisors, Inc.	Des Moines, Iowa	NO	NO	NO	YES
Principal Enterprise Capital, LLC	Chicago, Illinois	NO	NO	NO	YES
Columbus Circle Investors	Stamford, Connecticut	NO	NO	NO	YES
Principal Funds Distributor, Inc.	Sacramento, California	NO	NO	NO	YES
Principal Shareholder Services, Inc.	Sacramento, California	NO	NO	NO	YES
Morley Capital Management, Inc.	Portland, Oregon	NO	NO	NO	YES
Origin Asset Management LLP	London, United Kingdom	NO	NO	NO	YES
Finisterre Capital LLP	London, United Kingdom	NO	NO	NO	YES
Finisterre Malta Limited	Valletta, Malta	NO	NO	NO	YES
Liongate Capital Management LLP	London, United Kingdom	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 2,267,622

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:
9,093,999,833 Pledged as Collateral

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 635,267,223

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

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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 617,429,469	$ 786,154,013
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 654,978,623	$ 712,885,956
14.26	All Other	$ 2,424,743,232	$ 2,208,179,348
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,697,151,324	$ 3,707,219,317
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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.

GENERAL INTERROGATORIES

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

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

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

16.3 Total payable for securities lending reported on the liability page. $

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
Citibank	Worldwide Securities Services Client Services B205 3800 Citibank Center Tampa Tampa, Florida 33610-9122
State Street	801 Pennsylvania Ave Kansas City, Missouri 64105

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 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
Principal Global Investors, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 160,087
	1.13 Commercial Mortgages	$ 13,353,914,106
	1.14 Total Mortgages in Good Standing	$ 13,354,074,193
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 13,354,074,193
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	61.500 %
	2.2 A&H cost containment percent	0.800 %
	2.3 A&H expense percent excluding cost containment expenses	34.100 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,533,691	18,360,706	11,641,435		37,535,832	30,478,325
2. Alaska	AK	L	1,386,736	6,449,388	3,223,053		11,059,176	1,466,884
3. Arizona	AZ	L	7,293,518	37,277,612	18,879,101		63,450,231	50,780,810
4. Arkansas	AR	L	2,770,740	3,512,698	7,259,772	240,157	13,783,367	12,511,652
5. California	CA	L	71,663,780	396,594,946	122,580,742	49,233	590,888,701	417,242,088
6. Colorado	CO	L	9,646,312	34,301,398	16,137,307	235,886	60,320,903	86,136,779
7. Connecticut	CT	L	7,156,446	38,606,053	12,124,566		57,887,065	147,307,887
8. Delaware	DE	L	3,931,561	15,409,457	2,459,118		21,800,137	42,627,147
9. District of Columbia	DC	L	1,606,965	4,766,120	2,477,359	453,442	9,303,886	236,374,343
10. Florida	FL	L	32,719,031	142,300,260	57,183,916		232,203,208	215,903,613
11. Georgia	GA	L	17,339,299	25,036,049	24,879,066		67,254,415	133,905,687
12. Hawaii	HI	L	1,837,220	2,082,604	1,239,662		5,159,486	3,210,582
13. Idaho	ID	L	5,549,963	7,400,815	4,579,038		17,529,817	11,947,135
14. Illinois	IL	L	39,622,747	74,700,452	56,592,385		170,915,584	243,236,772
15. Indiana	IN	L	10,752,705	24,634,104	21,253,918		56,640,727	67,759,276
16. Iowa	IA	L	34,551,944	76,890,891	18,146,457	1,876,320	131,465,611	3,269,293,203
17. Kansas	KS	L	6,167,260	10,364,536	8,788,319		25,320,115	40,878,194
18. Kentucky	KY	L	3,597,713	13,789,433	6,926,950		24,314,096	54,167,113
19. Louisiana	LA	L	8,229,586	16,237,003	8,255,489		32,722,079	52,839,749
20. Maine	ME	L	948,438	7,201,379	3,116,553		11,266,370	5,351,414
21. Maryland	MD	L	6,265,900	54,925,944	13,895,651		75,087,495	114,748,034
22. Massachusetts	MA	L	10,477,142	126,213,243	18,878,032		155,568,417	102,270,706
23. Michigan	MI	L	19,274,564	85,001,027	25,263,053		129,538,643	274,006,379
24. Minnesota	MN	L	33,319,536	88,738,383	22,021,639	174,856	144,254,414	201,551,742
25. Mississippi	MS	L	3,437,622	8,795,722	6,162,931		18,396,275	189,045,463
26. Missouri	MO	L	15,073,933	21,942,734	21,978,515		58,995,182	109,078,864
27. Montana	MT	L	2,898,225	5,668,975	3,475,450		12,042,649	3,769,862
28. Nebraska	NE	L	15,542,043	20,408,035	15,046,453		50,996,531	41,931,362
29. Nevada	NV	L	4,555,920	7,399,621	10,127,926		22,083,467	70,976,493
30. New Hampshire	NH	L	1,333,595	14,188,042	3,839,900		19,361,537	12,832,988
31. New Jersey	NJ	L	16,204,453	88,508,379	21,495,446	699,191	126,907,469	144,707,995
32. New Mexico	NM	L	1,863,820	9,755,062	3,459,860		15,078,742	15,680,492
33. New York	NY	L	82,115,596	435,294,028	37,010,188	344,387	554,764,199	492,720,394
34. North Carolina	NC	L	21,191,886	69,692,205	37,184,662		128,068,753	129,419,384
35. North Dakota	ND	L	986,633	2,849,139	2,173,977		6,009,750	3,438,907
36. Ohio	OH	L	23,045,419	58,389,848	39,780,547	57,407	121,273,222	184,655,550
37. Oklahoma	OK	L	5,684,745	8,284,798	6,488,165		20,457,708	38,361,484
38. Oregon	OR	L	4,269,821	26,571,993	11,801,040		42,642,854	47,560,206
39. Pennsylvania	PA	L	22,339,577	96,247,922	29,631,405	404,804	148,623,709	183,700,264
40. Rhode Island	RI	L	557,612	13,807,959	1,328,174		15,693,745	44,579,647
41. South Carolina	SC	L	6,033,741	29,052,945	12,666,796		47,753,482	31,470,531
42. South Dakota	SD	L	4,236,315	7,539,209	5,543,160		17,318,685	101,821,262
43. Tennessee	TN	L	9,425,409	25,043,926	17,516,706		51,986,041	317,641,499
44. Texas	TX	L	43,489,363	157,767,537	74,250,794	243,088	275,750,783	267,563,217
45. Utah	UT	L	6,021,675	12,462,497	7,659,909		26,144,081	73,378,934
46. Vermont	VT	L	601,029	2,859,063	1,699,828		5,159,920	6,401,721
47. Virginia	VA	L	16,624,142	43,008,943	20,103,778	1,537,035	81,273,899	193,968,447
48. Washington	WA	L	8,081,770	60,365,825	23,371,383		91,818,978	179,174,045
49. West Virginia	WV	L	1,107,179	4,359,760	2,294,718		7,761,657	9,768,366
50. Wisconsin	WI	L	16,439,684	53,097,211	16,787,822		86,324,718	100,593,622
51. Wyoming	WY	L	663,248	5,110,271	715,691		6,489,210	3,690,321
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	9,403		10,813		20,215	3,427,829
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	625,862	25,000	36,079		686,941	
58. Aggregate Other Aliens	OT	XXX	1,492,732	351,551	41,214		1,885,497	190,765
59. Subtotal		XXX	679,595,251	2,599,642,705	921,485,909	6,315,806	4,207,039,670	8,817,545,412
90. Reporting entity contributions for employee benefits plans		XXX	3,339,370		11,624		3,350,994	89,800,000
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	59,572,721				59,572,721	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	6,339,430	437,738	3,298,363		10,075,532	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	748,846,772	2,600,080,443	924,795,896	6,315,806	4,280,038,917	8,907,345,412
96. Plus Reinsurance Assumed		XXX	389,539,930		51		389,539,981	
97 Totals (All Business)		XXX	1,138,386,702	2,600,080,443	924,795,947	6,315,806	4,669,578,898	8,907,345,412
98. Less Reinsurance Ceded		XXX	399,631,088		79,952,515		479,583,603	
99. Totals (All Business) less Reinsurance Ceded		XXX	738,755,614	2,600,080,443	844,843,432	6,315,806	4,189,995,295	8,907,345,412
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	1,492,732	351,551	41,214		1,885,497	190,765
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,492,732	351,551	41,214		1,885,497	190,765
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

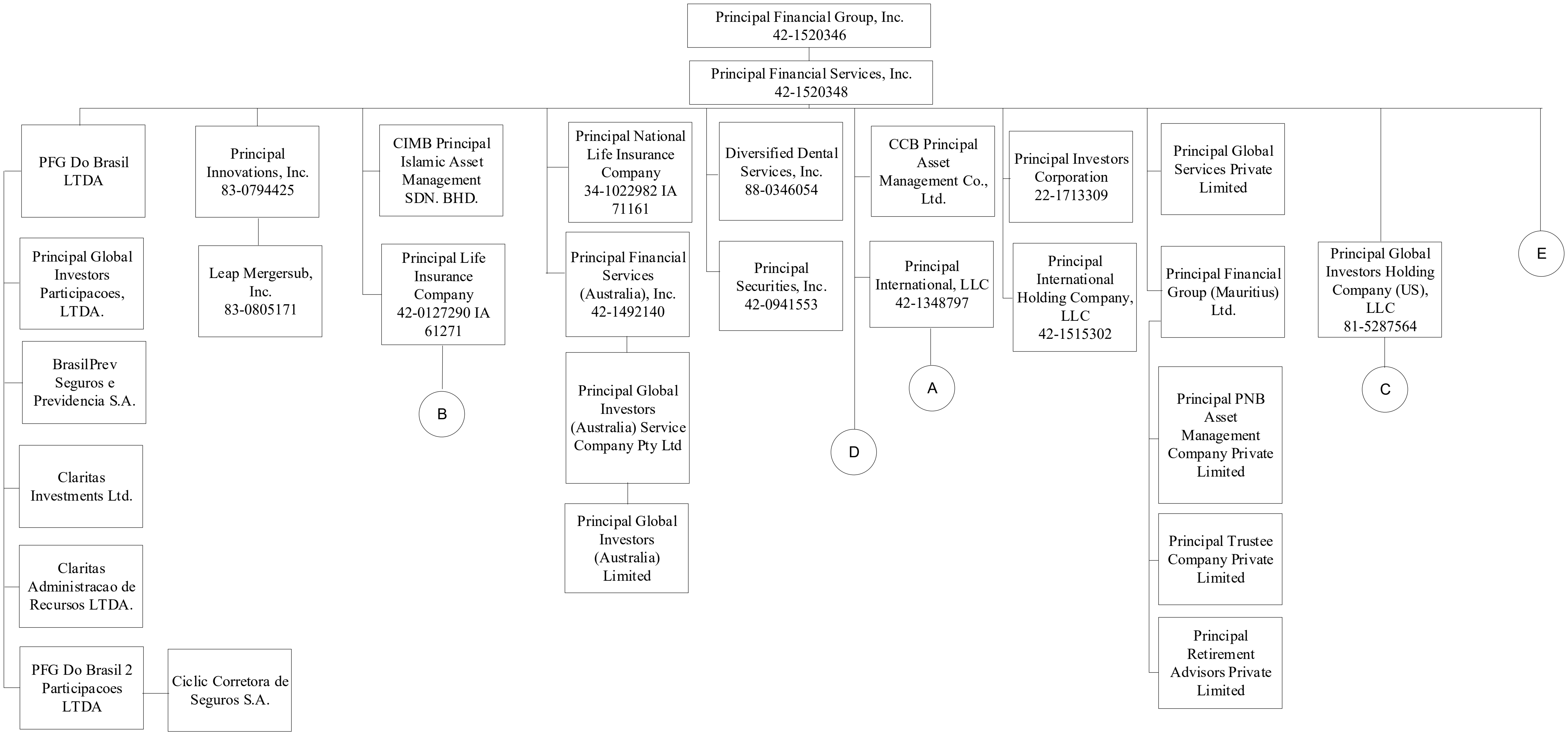
(a) Active Status Counts:

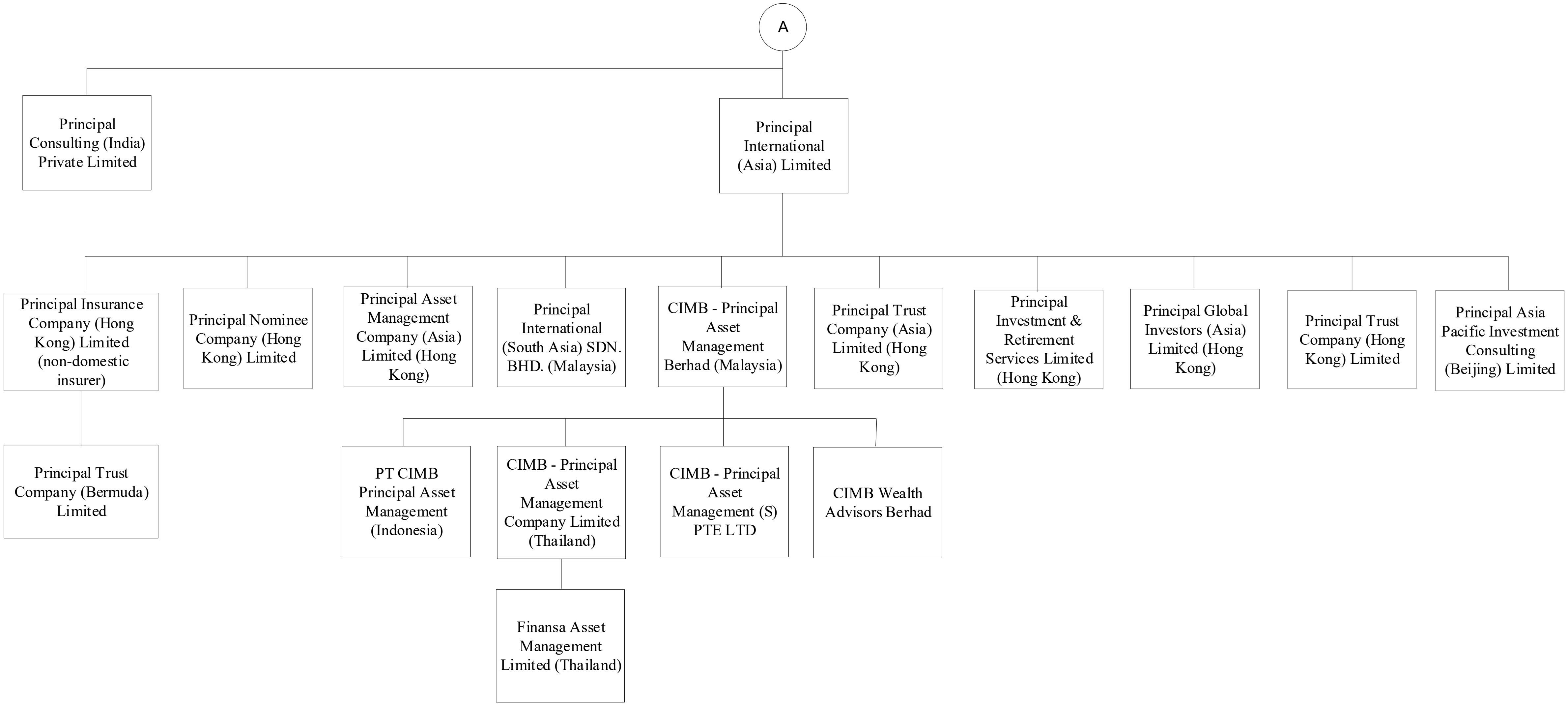
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52 R - Registered - Non-domiciled RRGs

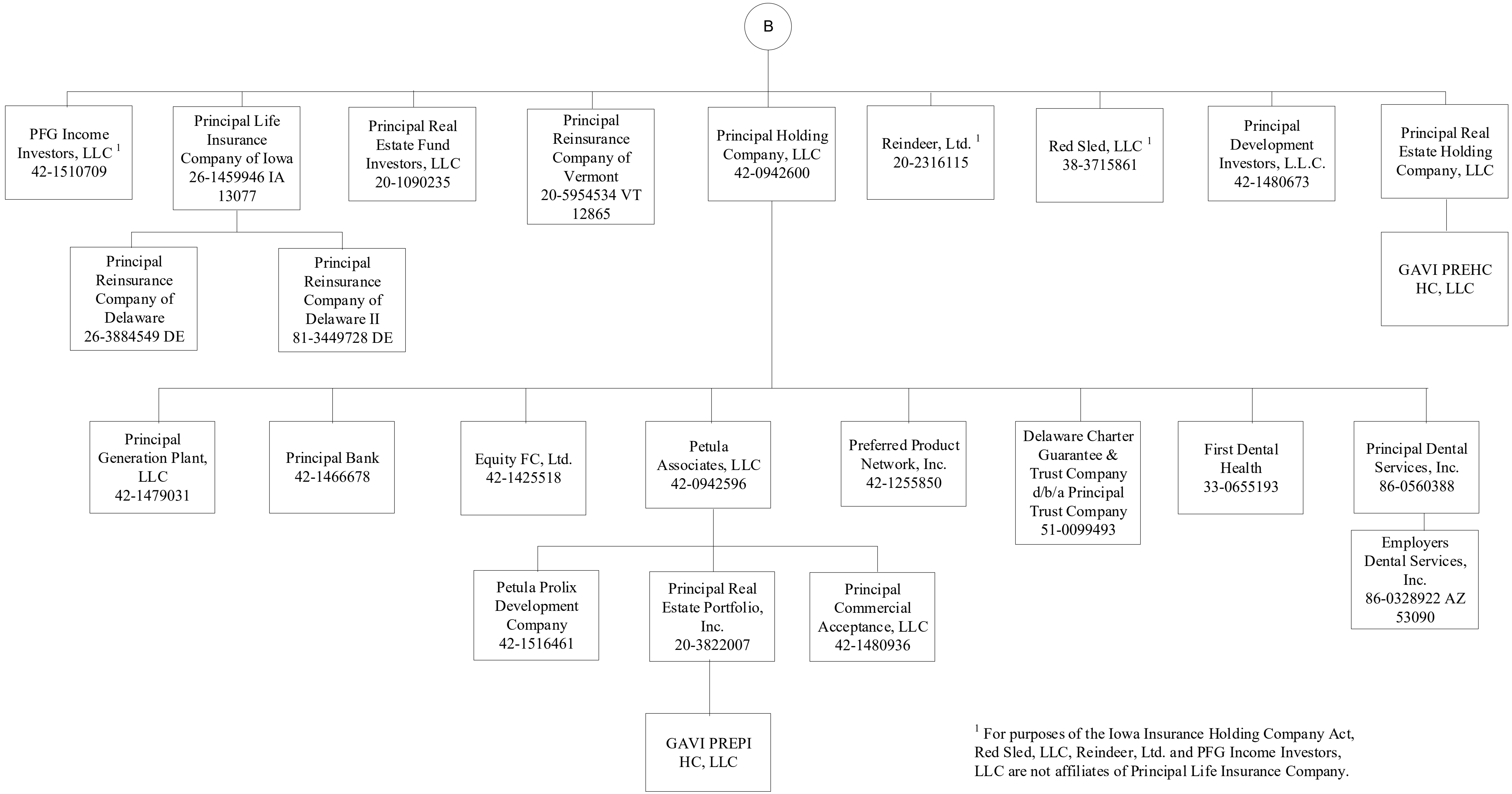
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 5

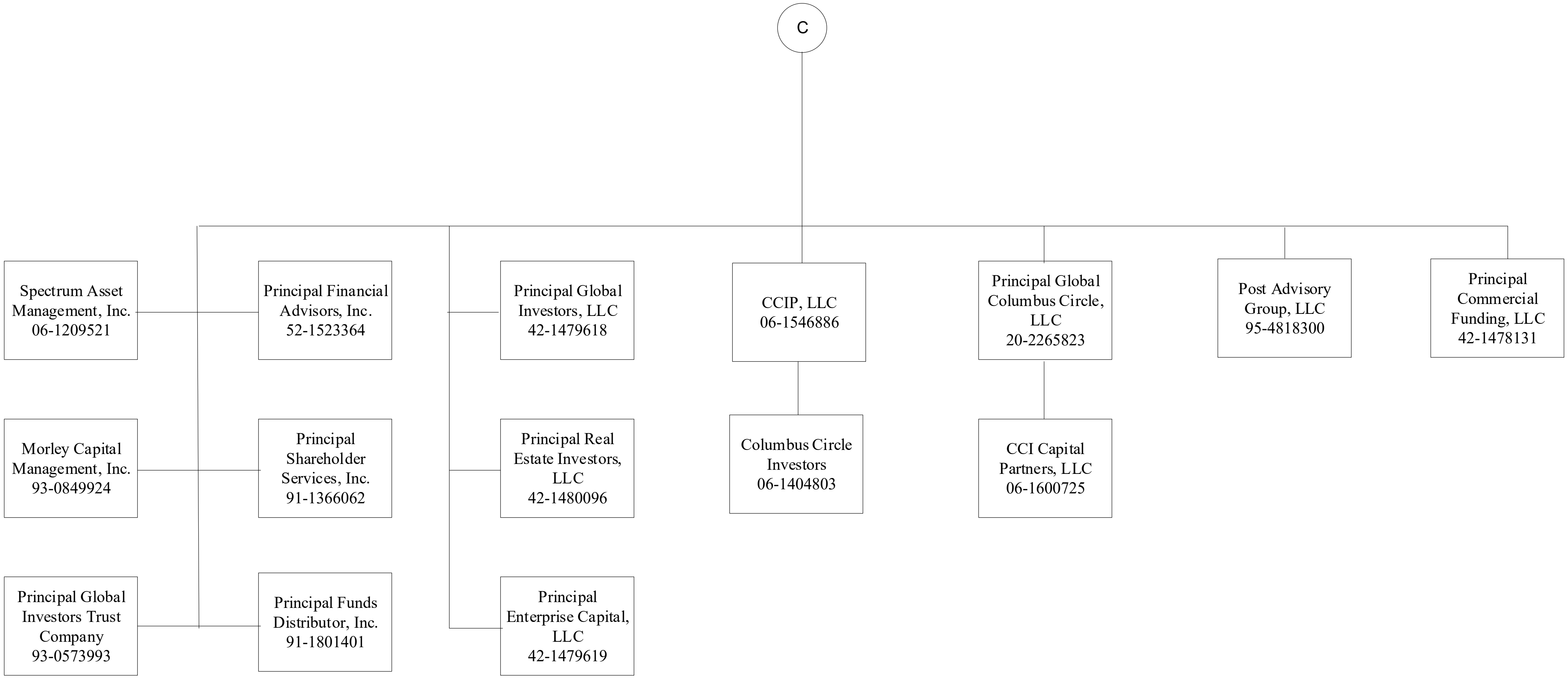
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

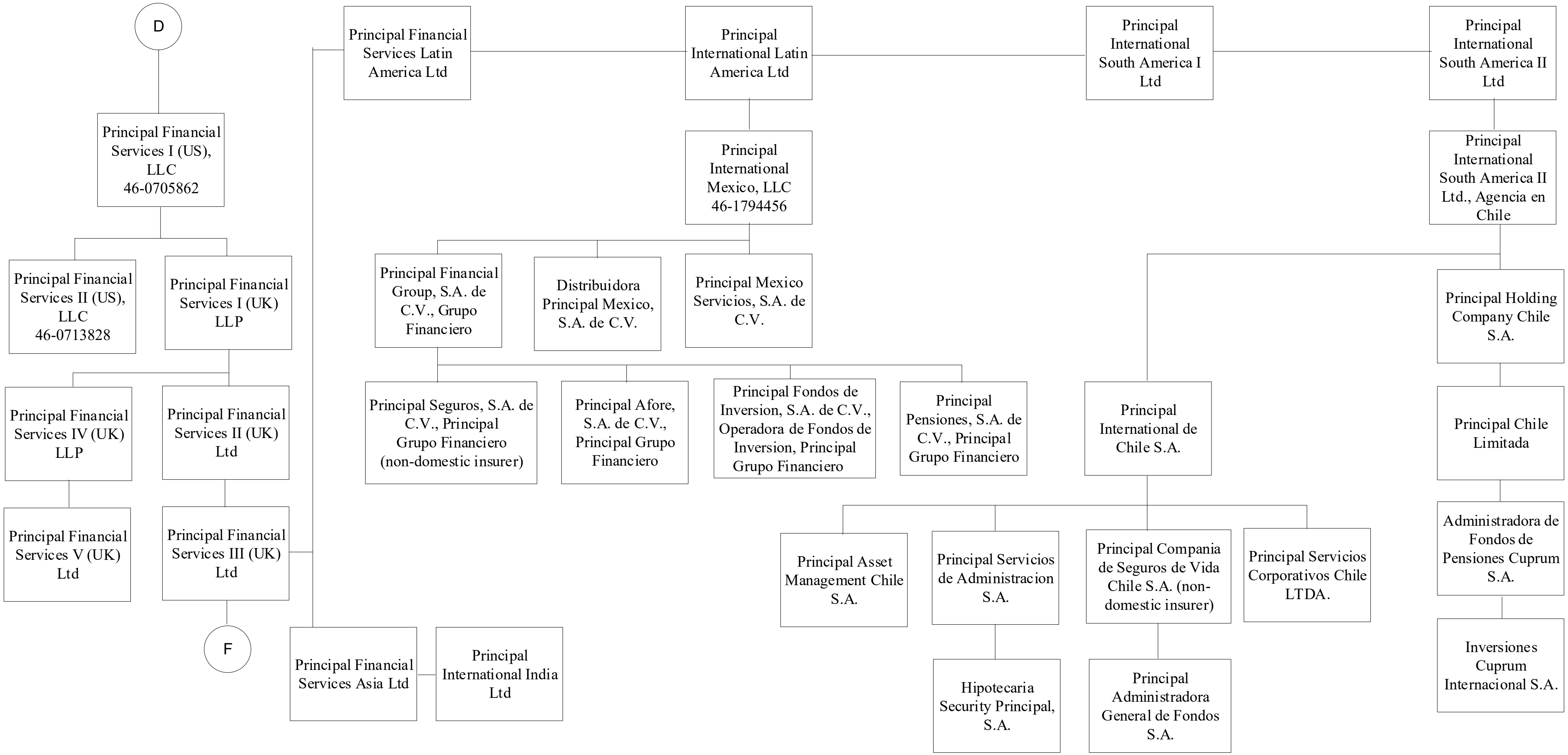


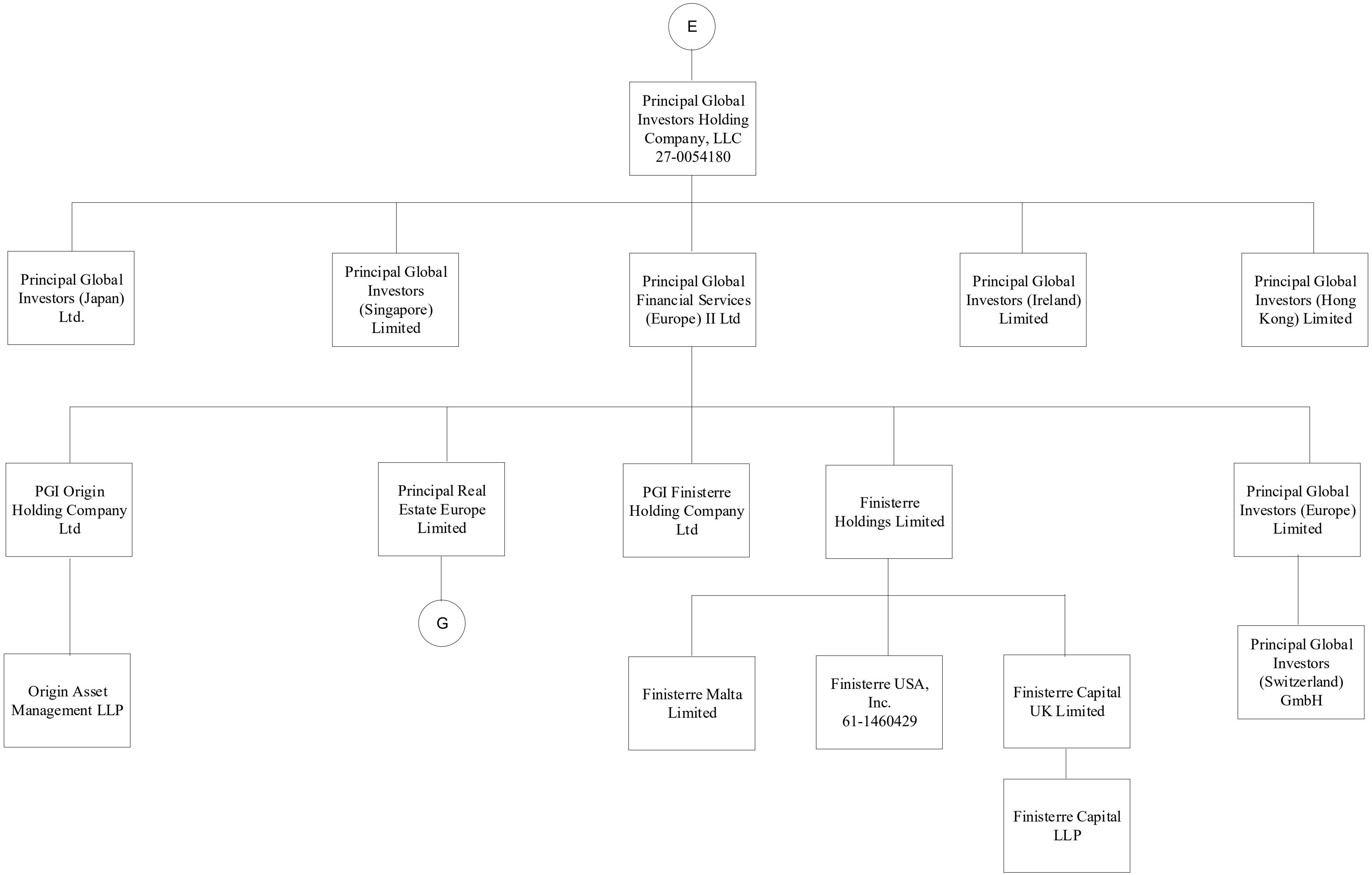

A
Principal Consulting (India) Private Limited
Principal International (Asia) Limited
Principal Insurance Company (Hong Kong) Limited (non-domestic insurer)
Principal Nominee Company (Hong Kong) Limited
Principal Asset Management Company (Asia) Limited (Hong Kong)
Principal International (South Asia) SDN. BHD. (Malaysia)
CIMB - Principal Asset Management Berhad (Malaysia)
Principal Trust Company (Asia) Limited (Hong Kong)
Principal Investment & Retirement Services Limited (Hong Kong)
Principal Global Investors (Asia) Limited (Hong Kong)
Principal Trust Company (Hong Kong) Limited
Principal Asia Pacific Investment Consulting (Beijing) Limited
Principal Trust Company (Bermuda) Limited
PT CIMB Principal Asset Management (Indonesia)
CIMB - Principal Asset Management Company Limited (Thailand)
CIMB - Principal Asset Management (S) PTE LTD
CIMB Wealth Advisors Berhad
Finansa Asset Management Limited (Thailand)

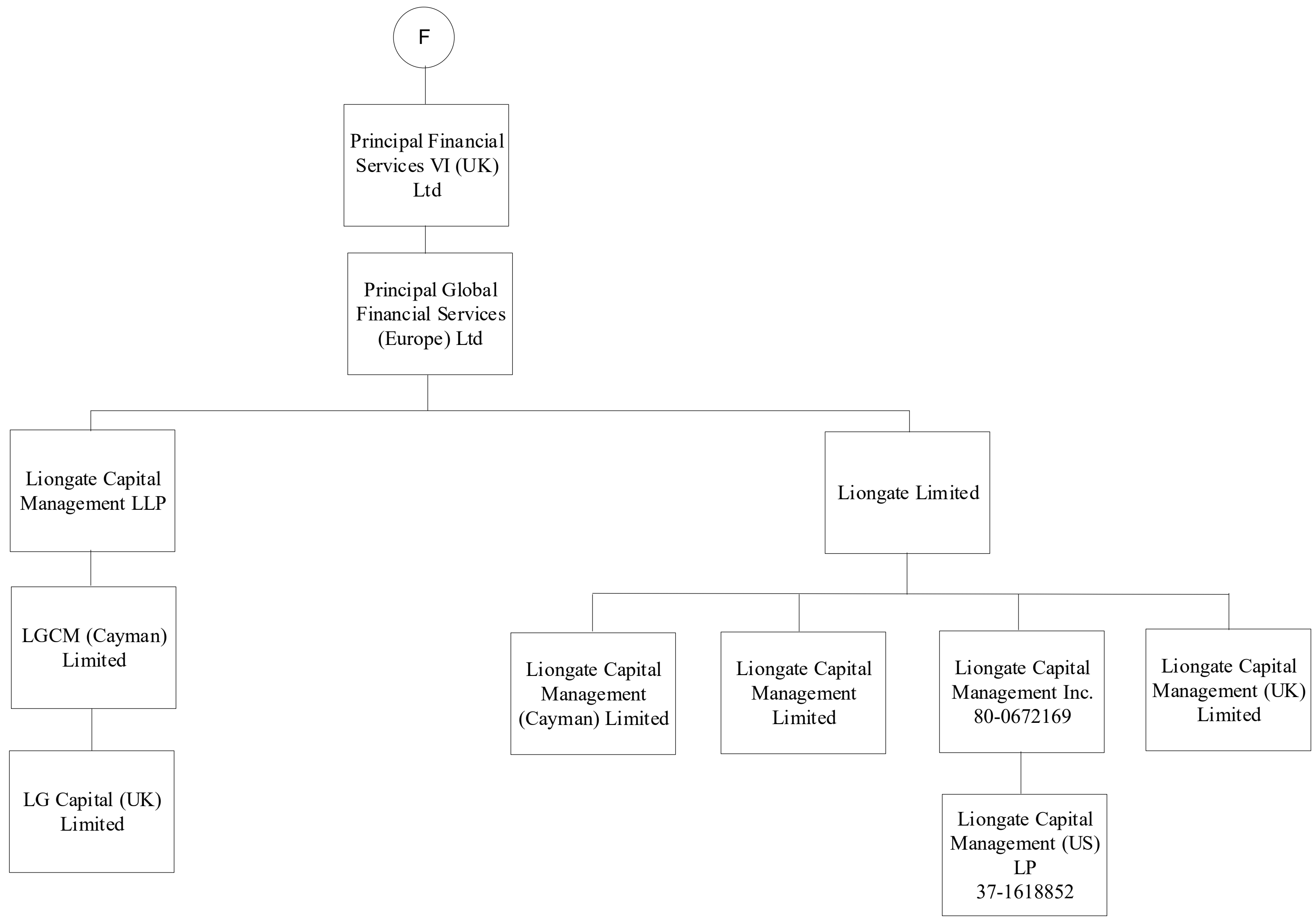


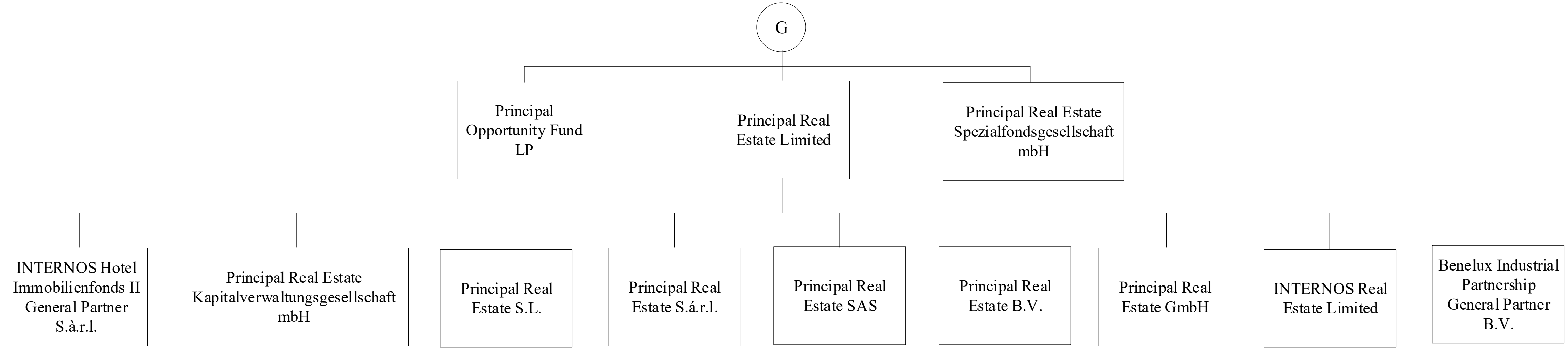
[1] For purposes of the Iowa Insurance Holding Company Act, Red Sled, LLC, Reindeer, Ltd. and PFG Income Investors, LLC are not affiliates of Principal Life Insurance Company.


C
Spectrum Asset Management, Inc. 06-1209521
Morley Capital Management, Inc. 93-0849924
Principal Global Investors Trust Company 93-0573993
Principal Financial Advisors, Inc. 52-1523364
Principal Shareholder Services, Inc. 91-1366062
Principal Funds Distributor, Inc. 91-1801401
Principal Global Investors, LLC 42-1479618
Principal Real Estate Investors, LLC 42-1480096
Principal Enterprise Capital, LLC 42-1479619
CCIP, LLC 06-1546886
Columbus Circle Investors 06-1404803
Principal Global Columbus Circle, LLC 20-2265823
CCI Capital Partners, LLC 06-1600725
Post Advisory Group, LLC 95-4818300
Principal Commercial Funding, LLC 42-1478131


D
Principal Financial Services I (US), LLC 46-0705862
Principal Financial Services II (US), LLC 46-0713828
Principal Financial Services I (UK) LLP
Principal Financial Services IV (UK) LLP
Principal Financial Services II (UK) Ltd
Principal Financial Services V (UK) Ltd
Principal Financial Services III (UK) Ltd
F
Principal Financial Services Latin America Ltd
Principal Financial Services Asia Ltd
Principal International India Ltd
Principal International Latin America Ltd
Principal International Mexico, LLC 46-1794456
Principal Financial Group, S.A. de C.V., Grupo Financiero
Distribuidora Principal Mexico, S.A. de C.V.
Principal Mexico Servicios, S.A. de C.V.
Principal Seguros, S.A. de C.V., Principal Grupo Financiero (non-domestic insurer)
Principal Afore, S.A. de C.V., Principal Grupo Financiero
Principal Fondos de Inversion, S.A. de C.V., Operadora de Fondos de Inversion, Principal Grupo Financiero
Principal Pensiones, S.A. de C.V., Principal Grupo Financiero
Principal International South America I Ltd
Principal International South America II Ltd
Principal International South America II Ltd., Agencia en Chile
Principal Holding Company Chile S.A.
Principal Chile Limitada
Administradora de Fondos de Pensiones Cuprum S.A.
Inversiones Cuprum Internacional S.A.
Principal International de Chile S.A.
Principal Asset Management Chile S.A.
Principal Servicios de Administracion S.A.
Hipotecaria Security Principal, S.A.
Principal Compania de Seguros de Vida Chile S.A. (non-domestic insurer)
Principal Administradora General de Fondos S.A.
Principal Servicios Corporativos Chile LTDA.


E
Principal Global Investors Holding Company, LLC 27-0054180
Principal Global Investors (Japan) Ltd.
Principal Global Investors (Singapore) Limited
Principal Global Financial Services (Europe) II Ltd
Principal Global Investors (Ireland) Limited
Principal Global Investors (Hong Kong) Limited
PGI Origin Holding Company Ltd
Principal Real Estate Europe Limited
PGI Finisterre Holding Company Ltd
Finisterre Holdings Limited
Principal Global Investors (Europe) Limited
G
Origin Asset Management LLP
Finisterre Malta Limited
Finisterre USA, Inc. 61-1460429
Finisterre Capital UK Limited
Principal Global Investors (Switzerland) GmbH
Finisterre Capital LLP


F
Principal Financial Services VI (UK) Ltd
Principal Global Financial Services (Europe) Ltd
Liongate Capital Management LLP
LGCM (Cayman) Limited
LG Capital (UK) Limited
Liongate Limited
Liongate Capital Management (Cayman) Limited
Liongate Capital Management Limited
Liongate Capital Management Inc. 80-0672169
Liongate Capital Management (US) LP 37-1618852
Liongate Capital Management (UK) Limited


G
Principal Opportunity Fund LP
Principal Real Estate Limited
Principal Real Estate Spezialfondsgesellschaft mbH
INTERNOS Hotel Immobilienfonds II General Partner S.à.r.l.
Principal Real Estate Kapitalverwaltungsgesellschaft mbH
Principal Real Estate S.L.
Principal Real Estate S.á.r.l.
Principal Real Estate SAS
Principal Real Estate B.V.
Principal Real Estate GmbH
INTERNOS Real Estate Limited
Benelux Industrial Partnership General Partner B.V.

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 *
		00000	42-1520346	3853449	0001126328	Nasdaq	Principal Financial Group, Inc.	DE	UIP					N	
		00000	42-1520348	1623844			Principal Financial Services, Inc.	IA	UDP	Principal Financial Group, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PFG Do Brasil LTDA	BRA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	83-0794425				Principal Innovations, Inc.	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	81-5287564				Principal Global Investors Holding Company (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Group (Mauritius) Ltd.	MUS	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1492140				Principal Financial Services (Australia), Inc.	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
0332	The Principal Financial Group	71161	34-1022982				Principal National Life Insurance Company	IA	IA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Services Private Limited	IND	NIA	Principal Financial Services, Inc.	Ownership	99.960	Principal Financial Group, Inc.	N	
		00000					Principal Global Services Private Limited	IND	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.	N	
		00000	42-1515302				Principal International Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1348797				Principal International, LLC	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	22-1713309				Principal Investors Corporation	NJ	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
0332	The Principal Financial Group	61271	42-0127290	2882424			Principal Life Insurance Company	IA	RE	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-0941553				Principal Securities, Inc.	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CCB Principal Asset Management Co., Ltd.	CHN	NIA	Principal Financial Services, Inc.	Ownership	25.000	Principal Financial Group, Inc.	N	
		00000	88-0346054				Diversified Dental Services, Inc.	NV	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CIMB Principal Islamic Asset Management SDN. BHD.	MYS	NIA	Principal Financial Services, Inc.	Ownership	60.000	Principal Financial Group, Inc.	N	
		00000	27-0054180				Principal Global Investors Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	46-0705862				Principal Financial Services I (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					BrasilPrev Seguros e Previdencia S.A.	BRA	NIA	PFG Do Brasil LTDA	Ownership	50.010	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors Participacoes, LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Claritas Investments Ltd.	CYM	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Claritas Administracao de Recursos LTDA.	BRA	NIA	Principal International South America I Ltd	Ownership	26.250	Principal Financial Group, Inc.	N	
		00000					Claritas Administracao de Recursos LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	73.750	Principal Financial Group, Inc.	N	
		00000					PFG Do Brasil 2 Participacoes LTDA	BRA	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Ciclic Corretora de Seguros S.A.	BRA	NIA	PFG Do Brasil 2 Participacoes LTDA	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	83-0805171				Leap Mergersub, Inc.	DE	NIA	Principal Innovations, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	93-0573993				Principal Global Investors Trust Company	OR	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	93-0849924				Morley Capital Management, Inc.	OR	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	06-1209521				Spectrum Asset Management, Inc.	CT	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	52-1523364				Principal Financial Advisors, Inc.	IA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	91-1366062				Principal Shareholder Services, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	91-1801401				Principal Funds Distributor, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1479618				Principal Global Investors, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1480096				Principal Real Estate Investors, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1479619				Principal Enterprise Capital, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	

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		00000	06-1546886				CCIP, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-2265823				Principal Global Columbus Circle, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	95-4818300				Post Advisory Group, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	79.180	Principal Financial Group, Inc.	N	
		00000	42-1478131				Principal Commercial Funding, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	06-1404803				Columbus Circle Investors	DE	NIA	CCIP, LLC	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000	06-1404803				Columbus Circle Investors	DE	NIA	Principal Global Columbus Circle, LLC	Ownership	0.100	Principal Financial Group, Inc.	N	
		00000	06-1600725				CCI Capital Partners, LLC	DE	NIA	Principal Global Columbus Circle, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal PNB Asset Management Company Private Limited	IND	NIA	Principal Financial Group (Mauritius) Ltd.	Ownership	78.620	Principal Financial Group, Inc.	N	
		00000					Principal Trustee Company Private Limited	IND	NIA	Principal Financial Group (Mauritius) Ltd.	Ownership	70.000	Principal Financial Group, Inc.	N	
		00000					Principal Retirement Advisors Private Limited	IND	NIA	Principal Financial Group (Mauritius) Ltd.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Australia) Service Company Pty Ltd	AUS	NIA	Principal Financial Services (Australia), Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Australia) Limited	AUS	NIA	Principal Global Investors (Australia) Service Company Pty Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Consulting (India) Private Limited	IND	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International (Asia) Limited	HKG	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Asia) Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Nominee Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Insurance Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Nominee Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Investment & Retirement Services Limited (Hong Kong)	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Trust Company (Bermuda) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Asset Management Company (Asia) Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Insurance Company (Hong Kong) Limited	HKG	IA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CIMB - Principal Asset Management Berhad (Malaysia)	MYS	NIA	Principal International (Asia) Limited	Ownership	60.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Asia) Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Investment & Retirement Services Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International (South Asia) SDN. BHD. (Malaysia)	MYS	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Asia Pacific Investment Consulting (Beijing) Limited	CHN	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Bermuda) Limited	BMU	NIA	Principal Insurance Company (Hong Kong) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PT CIMB Principal Asset Management (Indonesia)	IDN	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	99.000	Principal Financial Group, Inc.	N	

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		00000					CIMB Wealth Advisors Berhad	MYS	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CIMB - Principal Asset Management (S) PTE LTD	SGP	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CIMB - Principal Asset Management Company Limited (Thailand)	THA	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Finansa Asset Management Limited (Thailand)	THA	NIA	CIMB - Principal Asset Management Company Limited (Thailand)	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1480673				Principal Development Investors, L.L.C.	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-0942600				Principal Holding Company, LLC	IA	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-1090235				Principal Real Estate Fund Investors, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate Holding Company, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		12865	20-5954534				Principal Reinsurance Company of Vermont	VT	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
0332	The Principal Financial Group	13077	26-1459946				Principal Life Insurance Company of Iowa	IA	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	38-3715861				Red Sled, LLC*	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	1
		00000	20-2316115				Reindeer, LTD*	JEY	DS	Principal Life Insurance Company	Ownership	20.000	Principal Financial Group, Inc.	Y	2
		00000	42-1510709				PFG Income Investors, LLC*	DE	DS	Principal Life Insurance Company	Ownership	98.000	Principal Financial Group, Inc.	N	3
		00000	51-0099493				Delaware Charter Guarantee & Trust Company D/B/A Principal Trust Company	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	86-0560388				Principal Dental Services, Inc.	AZ	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1425518				Equity FC, Ltd.	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-0942596				Petula Associates, LLC	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1255850				Preferred Product Network, Inc.	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1466678	2654911			Principal Bank	US	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1479031				Principal Generation Plant, LLC	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	33-0655193				First Dental Health	CA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		53090	86-0328922				Employers Dental Services, Inc.	AZ	DS	Principal Dental Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1516461				Petula Prolix Development Company	IA	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-3822007				Principal Real Estate Portfolio, Inc.	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1480936				Principal Commercial Acceptance, LLC	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					GAVI PREPI HC, LLC	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1510709				PFG Income Investors, LLC*	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	2.000	Principal Financial Group, Inc.	N	4
		00000					GAVI PREHC HC, LLC	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	26-3884549				Principal Reinsurance Company of Delaware	DE	DS	Principal Life Insurance Company of Iowa	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	81-3449728				Principal Reinsurance Company of Delaware II	DE	DS	Principal Life Insurance Company of Iowa	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-2316115				Reindeer, LTD*	JEY	DS	Red Sled, LLC	Ownership	80.000	Principal Financial Group, Inc.	Y	5
		00000					Principal Global Investors (Hong Kong) Limited	HKG	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Ireland) Limited	IRL	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Japan) Ltd.	JPN	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Singapore) Limited	SGP	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Financial Services (Europe) II Ltd	GBR	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Europe) Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PGI Origin Holding Company Ltd	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PGI Finisterre Holding Company Ltd	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	

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		00000					Principal Real Estate Europe Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Finisterre Holdings Limited	MLT	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	86.100	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Switzerland) GmbH	CHE	NIA	Principal Global Investors (Europe) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Origin Asset Management LLP	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	31.350	Principal Financial Group, Inc.	N	
		00000					Origin Asset Management LLP	GBR	NIA	PGI Origin Holding Company Ltd.	Ownership	51.980	Principal Financial Group, Inc.	N	
		00000					Finisterre Capital UK Limited	GBR	NIA	Finisterre Holdings Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Finisterre Malta Limited	MLT	NIA	Finisterre Holdings Limited	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Finisterre Malta Limited	MLT	NIA	Principal Global Investors, LLC	Ownership	0.010	Principal Financial Group, Inc.	N	
		00000	61-1460429				Finisterre USA, Inc.	DE	NIA	Finisterre Holdings Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Finisterre Capital LLP	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	6.790	Principal Financial Group, Inc.	N	
		00000					Finisterre Capital LLP	GBR	NIA	PGI Finisterre Holding Company Ltd.	Ownership	1.000	Principal Financial Group, Inc.	N	
		00000					Finisterre Capital LLP	GBR	NIA	Finisterre Capital UK Limited	Ownership	86.210	Principal Financial Group, Inc.	N	
		00000					Principal Opportunity Fund LP	GBR	NIA	Principal Real Estate Europe Limited	Ownership	50.000	Principal Financial Group, Inc.	N	
		00000					Principal Opportunity Fund LP	GBR	NIA	Principal Real Estate Limited	Ownership	50.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate Limited	GBR	NIA	Principal Real Estate Europe Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate Spezialfondsgesellschaft mbH	DEU	NIA	Principal Real Estate Europe Limited	Ownership	94.900	Principal Financial Group, Inc.	N	
		00000					INTERNOS Hotel Immobilienfonds II General Partner S.à.r.l.	LUX	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate Kapitalverwaltungsgesellschaft mbH	DEU	NIA	Principal Real Estate Limited	Ownership	94.900	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate S.L.	ESP	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate S.à.r.l.	LUX	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate SAS	FRA	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate B.V.	NLD	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate GmbH	DEU	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					INTERNOS Real Estate Limited	GBR	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Benelux Industrial Partnership General Partner B.V.	NLD	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	46-0713828				Principal Financial Services II (US), LLC	DE	NIA	Principal Financial Services I (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services I (US), LLC	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services II (US), LLC	Ownership	0.100	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services IV (UK) LLP	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services IV (UK) LLP	GBR	NIA	Principal Financial Services II (US), LLC	Ownership	0.100	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services V (UK) Ltd	GBR	NIA	Principal Financial Services IV (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services II (UK) Ltd	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services III (UK) Ltd	GBR	NIA	Principal Financial Services II (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services VI (UK) Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Financial Services (Europe) Ltd	GBR	NIA	Principal Financial Services VI (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management LLP	GBR	NIA	Principal Global Financial Services (Europe) Ltd	Ownership	90.100	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management LLP	GBR	NIA	Liongate Capital Management (UK) Limited	Ownership	9.900	Principal Financial Group, Inc.	N	
		00000					LGCM (Cayman) Limited	CYM	NIA	Liongate Capital Management LLP	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					LG Capital (UK) Limited	GBR	NIA	LGCM (Cayman) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Limited	MLT	NIA	Principal Global Financial Services (Europe) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	

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		00000					Liongate Capital Management (Cayman) Limited	CYM	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management Limited	MLT	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	80-0672169				Liongate Capital Management Inc.	DE	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management (UK) Limited	GBR	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	37-1618852				Liongate Capital Management (US) LP	DE	NIA	Liongate Capital Management Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services Asia Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International India Ltd	GBR	NIA	Principal Financial Services Asia Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services Latin America Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International Latin America Ltd	GBR	NIA	Principal Financial Services Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	46-1794456				Principal International Mexico, LLC	DE	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Distribuidora Principal Mexico, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	99.960	Principal Financial Group, Inc.	N	
		00000					Distribuidora Principal Mexico, S.A. de C.V.	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.	N	
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	99.960	Principal Financial Group, Inc.	N	
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.	N	
		00000					Principal Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Mexico, LLC	Ownership	99.980	Principal Financial Group, Inc.	N	
		00000					Principal Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.020	Principal Financial Group, Inc.	N	
		00000					Principal Afore, S.A. de C.V., Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Fondos de Inversion, S.A. de C.V., Operadora de Fondos de Inversion, Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Seguros, S.A. de C.V., Principal Grupo Financiero	MEX	IA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Pensiones, S.A. de C.V., Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International South America I Ltd	GBR	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International South America II Ltd	GBR	NIA	Principal International South America I Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International South America II Ltd., Agencia en Chile	CHL	NIA	Principal International South America II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International South America II Ltd., Agencia en Chile	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.100	Principal Financial Group, Inc.	N	
		00000					Principal Chile Limitada	CHL	NIA	Principal Holding Company Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000				Bolsa de Comercio de Santiago	Administradora de Fondos de Pensiones Cuprum S.A.	CHL	NIA	Principal Chile Limitada	Ownership	97.970	Principal Financial Group, Inc.	N	
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.	N	
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Administradora de Fondos de Pensiones Cuprum S.A.	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Principal International de Chile S.A.	CHL	NIA	Principal International South America II Ltd., Agencia en Chile	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Servicios de Administracion S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Principal Servicios de Administracion S.A.	CHL	NIA	Principal Compania de Seguros de Vida Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.	N	
		00000					Principal Asset Management Chile S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	

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 *
		00000					Principal Compania de Seguros de Vida Chile S.A.	CHL	IA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.000	Principal Financial Group, Inc.	N	
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International Holding Company, LLC	Ownership	1.000	Principal Financial Group, Inc.	N	
		00000					Hipotecaria Security Principal, S.A.	CHL	NIA	Principal Servicios de Administracion S.A.	Ownership	49.000	Principal Financial Group, Inc.	N	
		00000					Principal Administradora General de Fondos S.A.	CHL	NIA	Principal Compania de Seguros de Vida Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	

Asterisk	Explanation
1	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
2	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
3	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
4	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
5	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. Not required to be filed by the Company.

2. Not required to be filed by the Company.

3. Not required to be filed by the Company.

5. Not required to be filed by the Company.

6. Not required to be filed by the Company.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 61271201849000002

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 61271201836500002

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 61271201844500002

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 61271201844700002

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 61271201844800002

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Postretirement benefits asset	593,299,344	593,299,344		
2505. Interest maintenance reserve asset	177,277,739	177,277,739		
2506. Miscellaneous assets	59,051,106	59,051,106		
2507. Other identifiable intangibles	20,656,553	20,656,553		
2508. Amounts held as agent or trustee $21,921 less liabilities $21,921				
2597. Summary of remaining write-ins for Line 25 from overflow page	850,284,742	850,284,742		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Welfare benefit liability	1,809,472	1,780,282
2505. Interest rate swaps adjustment per permitted practice	(113,785,917)	(54,951,579)
2597. Summary of remaining write-ins for Line 25 from overflow page	(111,976,445)	(53,171,297)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Deferred gain sale leaseback	(358,596)	(358,702)	(717,510)
5305. Transfer of undistributed equity to parent		(31,021,595)	(31,021,595)
5397. Summary of remaining write-ins for Line 53 from overflow page	(358,596)	(31,380,297)	(31,739,105)

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	508,001,221	465,020,638
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	16,633,731	68,819,602
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	465,468	(4,525,579)
5.	Deduct amounts received on disposals	2,065,877	298,149
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		1,090,000
8.	Deduct current year's depreciation	11,834,602	19,925,291
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	511,199,941	508,001,221
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	511,199,941	508,001,221

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	13,073,046,807	12,102,548,428
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,038,716,547	2,510,352,178
	2.2 Additional investment made after acquisition	166,700,493	167,479,086
3.	Capitalized deferred interest and other	264,707	31,602
4.	Accrual of discount	260,457	566,599
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	921,993,877	1,701,353,730
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,920,949	6,577,356
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	13,354,074,184	13,073,046,807
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	13,354,074,184	13,073,046,807
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	13,354,074,184	13,073,046,807

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	3,449,935,321	2,949,085,773
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,144,777	81,314,173
	2.2 Additional investment made after acquisition	80,961,944	776,881,345
3.	Capitalized deferred interest and other		
4.	Accrual of discount	17,879	33,544
5.	Unrealized valuation increase (decrease)	(120,370,689)	485,213,558
6.	Total gain (loss) on disposals	135,128,491	1,034,383,386
7.	Deduct amounts received on disposals	272,659,211	1,875,992,440
8.	Deduct amortization of premium and depreciation	502,035	946,862
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		37,156
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,278,656,477	3,449,935,321
12.	Deduct total nonadmitted amounts	29,339,928	30,965,866
13.	Statement value at end of current period (Line 11 minus Line 12)	3,249,316,549	3,418,969,456

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	50,411,849,960	47,544,010,244
2.	Cost of bonds and stocks acquired	7,129,208,824	12,975,675,286
3.	Accrual of discount	40,766,776	102,927,546
4.	Unrealized valuation increase (decrease)	68,095,294	21,688,960
5.	Total gain (loss) on disposals	(27,009,654)	(28,476,508)
6.	Deduct consideration for bonds and stocks disposed of	5,067,485,704	9,844,393,284
7.	Deduct amortization of premium	164,900,042	323,577,184
8.	Total foreign exchange change in book/adjusted carrying value	(9,856,474)	25,599,986
9.	Deduct current year's other than temporary impairment recognized	18,911,117	61,605,086
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	10,315,110	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	52,372,072,973	50,411,849,960
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	52,372,072,973	50,411,849,960

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)	33,447,281,995	11,259,557,670	9,841,088,646	(92,998,784)	33,447,281,995	34,772,752,235		33,372,327,520
2. NAIC 2 (a)	14,259,149,032	2,493,206,672	2,010,455,688	122,111,477	14,259,149,032	14,864,011,493		14,159,247,866
3. NAIC 3 (a)	1,843,301,188	69,279,743	166,470,971	(125,898,328)	1,843,301,188	1,620,211,632		1,773,754,377
4. NAIC 4 (a)	306,761,272	24,350,701	32,259,283	24,650,293	306,761,272	323,502,983		337,042,381
5. NAIC 5 (a)	113,513,736	964,193	5,485,287	(9,634,692)	113,513,736	99,357,950		131,012,631
6. NAIC 6 (a)	22,962,378	673,299	710,573	(1,846,947)	22,962,378	21,078,157		28,579,219
7. Total Bonds	49,992,969,601	13,848,032,278	12,056,470,448	(83,616,981)	49,992,969,601	51,700,914,450		49,801,963,994
PREFERRED STOCK								
8. NAIC 1	15,600,000				15,600,000	15,600,000		15,600,000
9. NAIC 2	57,767,705				57,767,705	57,767,705		57,767,705
10. NAIC 3	2,602,232				2,602,232	2,602,232		2,602,232
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	2,650,402		2,650,002		2,650,402	400		2,650,400
14. Total Preferred Stock	78,620,340		2,650,002		78,620,340	75,970,338		78,620,338
15. Total Bonds and Preferred Stock	50,071,589,941	13,848,032,278	12,059,120,450	(83,616,981)	50,071,589,941	51,776,884,788		49,880,584,332

(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 $ 365,671,499 ; NAIC 2 $ 12,999,179 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Totals	10,000,713	XXX	9,999,938		142,500

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		315,998,700
2. Cost of short-term investments acquired	9,999,938	5,785,060,163
3. Accrual of discount	774	837
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		462
6. Deduct consideration received on disposals		6,101,060,162
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)	10,000,712	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,000,712	

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)	257,221,482
2.	Cost Paid/(Consideration Received) on additions	44,232,737
3.	Unrealized Valuation increase/(decrease)	(25,645,703)
4.	Total gain (loss) on termination recognized	(64,017,408)
5.	Considerations received/(paid) on terminations	(27,338,902)
6.	Amortization	(506,376)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(218,363)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	27,789,762
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	266,195,034
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	266,195,034

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of 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				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,039,840)			
	3.14 Section 1, Column 18, prior year	4,730,594	(5,770,434)	(5,770,434)	
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				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,039,840)			
	3.24 Section 1, Column 19, prior year	4,730,594	(5,770,434)	(5,770,434)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		7,327,435		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	7,327,435	7,327,435		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
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 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 total nonadmitted amounts				
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
008916A#5	Synthetic, Agrium Inc	2	20,000,000	19,989,950	21,767,693	10/31/2013	12/20/2018	CREDIT DEFAULT SWAP	(10,052)	86,673	228782-AA-6	CRUGER ISSUER TRUST	1	20,000,002	21,681,020
026874L#2	Synthetic, American International Group Inc	2	10,000,000	10,111,360	12,242,275	08/01/2013	09/20/2018	CREDIT DEFAULT SWAP	1,295	21,725	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	10,110,065	12,220,550
032511F*3	Synthetic, Anadarko Petroleum Corporation	2	10,000,000	10,006,839	10,885,703	12/06/2013	12/20/2018	CREDIT DEFAULT SWAP	6,894	45,254	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,945	10,840,449
120568A*1	Synthetic, Bunge Limited Finance Corp	2	15,000,000	14,968,544	14,915,281	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	(31,454)	120,183	N4281@-BV-6	KONINKLIJKE VOPAK NV	2	14,999,998	14,795,098
168863E@3	Synthetic, Republic of Chile	1	10,000,000	10,185,922	13,653,165	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	35,520	92,007	195869-AG-7	COLONIAL PIPELINE CO	1FE	10,150,402	13,561,158
195325D@1	Synthetic, Republic of Colombia	2	10,000,000	10,009,435	10,152,764	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	9,442	65,571	G4273*-AA-3	HAMMERSON PLC	2	9,999,993	10,087,193
278058G*7	Synthetic, Eaton Corp	2	5,000,000	4,934,605	6,812,137	05/29/2013	06/20/2020	CREDIT DEFAULT SWAP	9,326	83,552	65334H-AA-0	NEXEN ENERGY ULC	1FE	4,925,279	6,728,585
292505E#7	Synthetic, Encana Corporation	2	5,000,000	4,881,676	5,065,361	12/23/2014	03/20/2020	CREDIT DEFAULT SWAP	(118,324)	71,811	G1591#-AT-9	BRITVIC PLC	2	5,000,000	4,993,550
29250NE*2	Synthetic, Enbridge, Inc	2	10,000,000	10,780,604	12,410,592	08/20/2014	09/20/2019	CREDIT DEFAULT SWAP	25,993	93,894	917565-LK-7	UTAH TRANSIT AUTHORITY	1FE	10,754,611	12,316,698
31428XD*4	Synthetic, Fedex Corporation	2	15,000,000	15,084,708	15,026,744	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	84,708	163,994	85915#-AF-8	STERICYCLE INC	2	15,000,000	14,862,750
345370J#8	Synthetic, Ford Motor Company	2	10,000,000	8,703,606	8,961,080	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	16,431	98,337	G1846@-AM-9	CAPITA HOLDINGS LIMITED	2	8,687,175	8,862,743
345370J#8	Synthetic, Ford Motor Company			1,312,824	1,317,353						Q3917#-AA-2	FLINDERS PORT HOLDINGS PTY LTD	2FE	1,312,824	1,317,353
345370J*2	Synthetic, Ford Motor Company	2	5,000,000	4,922,540	6,750,380	12/10/2013	12/20/2018	CREDIT DEFAULT SWAP	(2,739)	21,795	65334H-AA-0	NEXEN ENERGY ULC	1FE	4,925,279	6,728,585
345370J@0	Synthetic, Ford Motor Company	2	10,000,000	10,086,247	10,356,064	02/28/2014	03/20/2019	CREDIT DEFAULT SWAP	(1,390)	63,302	064149-C8-8	BANK OF NOVA SCOTIA/THE	1FE	10,087,637	10,292,762
406216B*1	Synthetic, Halliburton Co	2	10,000,000	5,526,327	5,345,207	07/18/2008	09/20/2018	CREDIT DEFAULT SWAP		11,867	718549-AE-8	PHILLIPS 66 PARTNERS LP	2FE	5,526,327	5,333,340
406216B*1	Synthetic, Halliburton Co			4,435,804	4,633,153						Q3189*-AE-9	DEXUS FUNDS MANAGEMENT LTD	1	4,435,804	4,633,153
459200L@8	Synthetic, International Business Machines Corporation	1	10,000,000	10,071,158	10,967,827	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	71,158	110,327	74837H-A#-3	QUESTAR GAS COMPANY	1	10,000,000	10,857,500
573284A#3	Synthetic, Martin Marietta Materials Inc	2	5,000,000	4,967,613	5,699,215	08/27/2014	09/20/2021	CREDIT DEFAULT SWAP	(32,389)	91,112	207758-KM-4	STATE OF CONNECTICUT SPECIAL T	1FE	5,000,003	5,608,103
57582#AA0	Synthetic, Commonwealth of Massachusetts	1	10,000,000	10,085,156	10,935,594	10/08/2014	12/20/2019	CREDIT DEFAULT SWAP	85,156	126,894	544495-ZK-3	LOS ANGELES DEPARTMENT OF WATE	1FE	10,000,000	10,808,700
585055D*4	Synthetic, Medtronic	1	5,000,000	5,066,900	5,494,361	07/22/2008	09/20/2018	CREDIT DEFAULT SWAP		5,303	478165-AH-6	SC JOHNSON & SON INC	1FE	5,066,900	5,489,059
59156RQ*2	Synthetic, MetLife Inc	1	10,000,000	10,119,101	12,241,801	07/26/2013	09/20/2018	CREDIT DEFAULT SWAP	(1,720)	21,225	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	10,120,821	12,220,576
594918A#1	Synthetic, Microsoft Corp	1	10,000,000	10,029,633	10,887,662	10/31/2013	12/20/2018	CREDIT DEFAULT SWAP	29,688	47,213	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,945	10,840,449
594918B*4	Synthetic, Microsoft Corporation	1	10,000,000	10,031,050	10,887,723	12/18/2013	12/20/2018	CREDIT DEFAULT SWAP	31,105	47,274	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,945	10,840,449
594918B@2	Synthetic, Microsoft Corporation	1	10,000,000	10,239,654	13,676,994	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	89,252	115,836	195869-AG-7	COLONIAL PIPELINE CO	1FE	10,150,402	13,561,158
61166WA#8	Synthetic, Monsanto Bond	1	10,000,000	10,762,268	11,521,492	07/18/2008	09/20/2018	CREDIT DEFAULT SWAP		10,742	084423-AC-6	WR Berkley Corp	2FE	10,762,268	11,510,750
64716#AB3	Synthetic, Weatherford Corporation	5	10,000,000	10,018,766	10,717,146	07/15/2014	09/20/2019	CREDIT DEFAULT SWAP	18,821	(123,303)	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,945	10,840,449
655664E@5	Synthetic, Nordstrom Inc	2	10,000,000	10,181,571	13,643,958	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	53,187	82,804	195869-AG-7	COLONIAL PIPELINE CO	1FE	10,128,384	13,561,154
67752#AA3	Synthetic, State of Ohio	1	10,000,000	10,086,624	10,927,107	10/08/2014	12/20/2019	CREDIT DEFAULT SWAP	86,624	118,407	544495-ZK-3	LOS ANGELES DEPARTMENT OF WATE	1FE	10,000,000	10,808,700
695156B*9	Synthetic, Packaging Corp. of America	2	15,000,000	14,919,674	16,989,025	08/28/2014	09/20/2019	CREDIT DEFAULT SWAP	49,644	164,728	207758-KM-4	STATE OF CONNECTICUT SPECIAL T	1FE	14,870,030	16,824,297
698299F#6	Synthetic, Republic of Panama	2	10,000,000	10,017,731	10,231,918	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	17,731	98,418	G2956@-AE-1	ABP ACQUISITIONS UK LTD	2	10,000,000	10,133,500
698299F@8	Synthetic, Republic of Panama	2	10,000,000	10,017,729	10,184,235	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	17,721	97,026	G4273*-AA-3	HAMMERSON PLC	2	10,000,008	10,087,208
698299R#3	Synthetic, Republic of Panama	2	15,000,000	15,153,410	19,356,623	02/01/2017	12/20/2021	CREDIT DEFAULT SWAP	(132,449)	261,543	570535-AG-9	MARKEL CORP	2FE	15,285,859	19,095,080
715638C#7	Synthetic, Republic of Peru	2	10,000,000	10,002,349	9,948,051	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	2,359	84,661	N4281@-BV-6	KONINKLIJKE VOPAK NV	2	9,999,990	9,863,390
726503B*5	Synthetic, Plains All American Pipeline LP	2	15,000,000	15,069,048	15,301,051	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	69,048	100,801	G2956@-AE-1	ABP ACQUISITIONS UK LTD	2	15,000,000	15,200,250
72650RB*2	Synthetic, Plains All American Pipeline LP/PAA Finance Corp	2	20,000,000	20,027,651	21,752,364	10/31/2013	12/20/2018	CREDIT DEFAULT SWAP	27,649	71,345	228782-AA-6	CRUGER ISSUER TRUST	1	20,000,002	21,681,020
742718D#3	Synthetic, Procter & Gamble	1	10,000,000	10,118,552	12,231,286	07/21/2008	09/20/2018	CREDIT DEFAULT SWAP		10,783	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	10,118,552	12,220,504
842587A@6	Synthetic, The Southern Company	2	5,000,000	5,032,662	6,209,881	08/19/2014	09/20/2019	CREDIT DEFAULT SWAP	33,893	51,531	917565-LK-7	UTAH TRANSIT AUTHORITY	1FE	4,998,769	6,158,350
902494G*8	Synthetic, Tyson Foods Inc	2	10,000,000	10,051,766	10,742,037	01/05/2015	03/20/2020	CREDIT DEFAULT SWAP	54,611	135,945	714264-AA-6	PERNOD RICARD SA	2FE	9,997,155	10,606,093
947075C#2	Synthetic, Weatherford International LTD	5	5,000,000	4,958,269	5,119,083	10/28/2014	12/20/2019	CREDIT DEFAULT SWAP	(41,731)	(103,367)	Q3189*-AE-9	DEXUS FUNDS MANAGEMENT LTD	1	5,000,000	5,222,450
947075C@4	Synthetic, Weatherford International LTD	5	5,000,000	4,963,762	5,115,059	10/28/2014	12/20/2019	CREDIT DEFAULT SWAP	(36,238)	(107,391)	Q3189*-AE-9	DEXUS FUNDS MANAGEMENT LTD	1	5,000,000	5,222,450
980228A*1	Synthetic, Woodside Petroeum Ltd	2	15,000,000	15,004,202	16,350,180	12/18/2013	03/20/2019	CREDIT DEFAULT SWAP	4,172	89,385	228782-AA-6	CRUGER ISSUER TRUST	1	15,000,030	16,260,795
984121H@5	Synthetic, Xeron Corporation	2	10,000,000	10,370,239	13,406,238	05/07/2014	06/20/2019	CREDIT DEFAULT SWAP	8,424	69,638	797400-FN-3	SAN DIEGO COUNTY REGIONAL TRAN	1FE	10,361,815	13,336,600
RSAT100907	Synthetic, AXA Equitable Holdings I	2	50,000,000	23,789,467	24,782,091	06/18/2018	06/20/2023	CREDIT DEFAULT SWAP	(1,210,533)	(445,659)	469814-A*-8	JACOBS ENGINEERING GROUP INC	2Z	25,000,000	25,227,750
RSAT100907	Synthetic, AXA Equitable Holdings I			25,000,000	23,268,250						Q6518@-AE-2	NSW ELECTRICITY NETWORKS FINAN	2FE	25,000,000	23,268,250
9999999 - Totals				462,096,999	508,883,203	XXX	XXX	XXX	(679,166)	2,273,183	XXX	XXX	XXX	462,776,164	506,610,019

SCHEDULE DB - PART C - SECTION 2

Replication (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	51	529,064,560	46	468,428,779					51	529,064,560
2. Add: Opened or Acquired Transactions			1	48,789,467					1	48,789,467
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	446,515	XXX	53,501	XXX		XXX		XXX	500,015
4. Less: Closed or Disposed of Transactions	5	60,791,912	6	54,893,072					11	115,684,984
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	290,383	XXX	281,677	XXX		XXX		XXX	572,060
7. Ending Inventory	46	468,428,779	41	462,096,999					41	462,096,999

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	266,195,035	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		266,195,035
4.	Part D, Section 1, Column 5	727,925,783	
5.	Part D, Section 1, Column 6	(461,730,749)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	310,946,662	
8.	Part B, Section 1, Column 13	(177,375)	
9.	Total (Line 7 plus Line 8)		310,769,287
10.	Part D, Section 1, Column 8	918,384,022	
11.	Part D, Section 1, Column 9	(607,437,360)	
12	Total (Line 9 minus Line 10 minus Line 11)		(177,375)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	879,913,656	
14.	Part B, Section 1, Column 20	11,766,750	
15.	Part D, Section 1, Column 11	891,680,406	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	297,791,446	364,084,207
2.	Cost of cash equivalents acquired	16,109,993,191	41,367,673,128
3.	Accrual of discount	3,745,960	5,711,396
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	25	(23)
6.	Deduct consideration received on disposals	15,897,701,653	41,439,677,263
7.	Deduct amortization of premium	159,004	
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)	513,669,965	297,791,445
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	513,669,965	297,791,445

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
567079 Corporate 1 Square	Des Moines	IA	07/01/1940	Various				2,492,042
567080 Corporate 2 Tower	Des Moines	IA	01/01/1986	Various				4,933,459
567082 750 Park	Des Moines	IA	01/01/1994	Various				4,453
567086 801 Grand	Des Moines	IA	05/01/2001	Various				330,228
567158 Grand Island	Grand Island	NE	01/01/1982	Various				80,374
567087 Hangar	Des Moines	IA	10/01/2003	Various				10,790
605159 Corporate Campus Wide	Des Moines	IA	01/01/2013	Various				149,520
0199999. Acquired by Purchase								8,000,866
0399999 - Totals								8,000,866

SCHEDULE A - PART 3

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

1	Location 2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
567080 Corporate 2 Tower	Des Moines	IA	06/01/2018		1,930,377		643,603	7,844			(7,844)		635,759			(635,759)	(635,759)		
110011 Land-Development Land	Des Moines	IA	04/10/2018	Hubbell Realty	184,876		184,876						184,876	565,923		381,047	381,047		6,433
690010 Land-Development Land	DES MOINES	IA	04/10/2018	Hubbell Realty	1,008,712		325,660						325,660	503,870		178,210	178,210		7,556
699010 Land-Development Land	DES MOINES	IA	04/10/2018	Hubbell Realty	2,077,179		454,115						454,115	996,083		541,969	541,969		16,904
0199999. Property Disposed					5,201,145		1,608,253	7,844			(7,844)		1,600,409	2,065,877		465,468	465,468		30,893
0399999 - Totals					5,201,145		1,608,253	7,844			(7,844)		1,600,409	2,065,877		465,468	465,468		30,893

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
757281	San Francisco	CA		04/24/2013	3.694		140,000	117,000,000
757579	Watertown	MA		08/12/2015	7.737		1,243,824	39,000,000
757606	Seattle	WA		05/01/2015	3.671		218,660	19,900,000
757617	Seattle	WA		04/07/2015	3.484		1,010,000	42,000,000
757752	Chicago	IL		02/29/2016	5.970		648,558	
757779	Richardson	TX		07/06/2016	4.510		31,791,052	85,100,000
757829	New York	NY		07/22/2016	5.387		2,194,408	53,250,000
757891	Mountain View	CA		06/09/2017	7.675		9,533,392	137,748,503
757900	Palo Alto	CA		10/28/2016	4.641		1,210,091	42,500,000
757925	Mamaroneck	NY		01/27/2017	5.644		3,437,689	43,300,000
757948	Chicago	IL		01/31/2017	6.111		6,283,246	39,800,000
757953	Los Angeles	CA		12/29/2016	7.185		2,127,345	50,100,000
757966	New York	NY		01/24/2017	8.391		130,500	34,130,000
758013	New York	NY		06/08/2017	5.644		1,822,860	58,900,000
758045	Jackson Heights	NY		08/31/2017	6.109		10,446,357	122,000,000
758058	Newark	NJ		12/12/2017	5.359		1,544,126	41,600,000
758062	Chicago	IL		09/05/2017	5.961		3,691,448	44,800,000
758070	Redwood City	CA		08/30/2017	4.468		4,576,391	175,000,000
758147	Los Alto	CA		04/06/2018	4.466	10,040,000		21,922,883
758148	New York	NY		04/10/2018	4.254	10,030,000		65,300,000
758150	Seattle	WA		05/11/2018	4.374	16,582,500		30,200,000
758151	Evanston	IL		04/26/2018	4.088	7,035,000		11,950,000
758156	New York	NY		04/18/2018	4.610	12,040,000		36,962,500
758157	Washington	DC		04/30/2018	4.120	35,140,000		65,900,000
758158	New York	NY		05/01/2018	4.437	11,045,000		121,000,000
758159	Arcadia	CA		05/01/2018	4.191	55,255,000		107,000,000
758161	New York	NY		05/31/2018	4.239	5,112,500		89,800,000
758163	Herndon	VA		04/30/2018	4.250	42,175,000		65,300,000
758164	New York	NY		05/31/2018	4.194	6,030,000		76,900,000
758165	Denver	CO		05/16/2018	3.947	18,582,500		32,400,000
758167	Secaucus	NJ		05/16/2018	3.928	125,625,000		219,000,000
758170	Nashville	TN		05/17/2018	3.893	15,065,000		27,500,000
758172	Boston	MA		06/28/2018	4.021	27,517,000		28,350,000
758173	Corona	CA		06/01/2018	3.928	24,110,000		48,900,000
758177	Minneapolis	MN		05/31/2018	4.034	28,954,100		53,000,000
758181	New York	NY		06/22/2018	4.137	60,275,000		165,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						510,613,600	82,049,949	2,412,813,886
0899999. Total Mortgages in good standing						510,613,600	82,049,949	2,412,813,886
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						510,613,600	82,049,949	2,412,813,886

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
752352	New York	NY		09/02/1999	04/10/2018	5,911,591				(1,350)	(1,350)		5,910,241	5,910,241			
753298	Carrollton	TX		09/27/2002	06/15/2018	4,515,529							4,431,351	4,431,351			
753466	Pleasanton	CA		05/06/2003	05/09/2018	8,803,654		(1,652)			(1,652)		8,751,517	8,751,517			
753468	Brooklyn Park	MN		05/08/2003	05/15/2018	8,952,852		(1,173)			(1,173)		8,899,847	8,899,847			

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
753597	Berkeley	CA		08/29/2003	05/31/2018	200,956							134,526	134,526			
753598	Palo Alto	CA		08/29/2003	05/31/2018	86,457							57,876	57,876			
754627	Fort Myers	FL		09/30/2005	04/09/2018	1,140,440		(743)			(743)		1,105,578	1,105,578			
755143	Aventura	FL		07/27/2006	06/01/2018	14,935,877		(1,705)			(1,705)		14,875,145	14,875,145			
756563	Cherry Hill	NJ		09/15/2008	05/18/2018	18,265,645							18,142,058	18,142,058			
756564	Cherry Hill	NJ		09/15/2008	05/18/2018	1,300,588							1,293,074	1,293,074			
756621	Edison	NJ		06/01/2010	06/21/2018	24,641,643							24,641,643	24,641,643			
756622	Edison	NJ		06/01/2010	06/21/2018	8,523,923							8,523,923	8,523,923			
756623	South Brunswick	NJ		06/01/2010	06/21/2018	4,331,609							4,331,609	4,331,609			
756670	San Diego	CA		10/01/2010	06/01/2018	8,443,845		(10,001)			(10,001)		8,352,794	8,352,794			
756671	San Diego	CA		10/01/2010	06/01/2018	7,342,474		(8,696)			(8,696)		7,263,299	7,263,299			
756956	Edison	NJ		06/01/2011	06/21/2018	4,750,591							4,750,591	4,750,591			
757015	New York	NY		12/01/2011	05/15/2018	4,512,432		(13,181)			(13,181)		4,500,000	4,500,000			
757050	Los Angeles	CA		08/23/2013	06/25/2018	5,187,982		(14,615)			(14,615)		5,141,004	5,141,004			
757192	Nashville	TN		10/24/2012	05/17/2018	9,461,349		(22,215)			(22,215)		9,381,162	9,381,162			
757283	Corona	CA		05/10/2013	06/01/2018	15,002,286		(5,548)			(5,548)		15,000,000	15,000,000			
757284	Washington	DC		05/14/2013	04/30/2018	41,163,709		(70,500)			(70,500)		41,100,000	41,100,000			
757291	Chicago	IL		05/15/2013	05/31/2018	85,130,212		(144,163)			(144,163)		85,000,000	85,000,000			
757479	Bethesda	MD		07/11/2014	06/25/2018	11,454,112		(34,438)			(34,438)		11,332,768	11,332,768			
757604	Secaucus	NJ		10/29/2015	04/10/2018	24,200,000							24,200,000	24,200,000			
757620	Green Valley	AZ		04/30/2015	04/05/2018	1,052,663							1,052,663	1,052,663			
757687	VARIOUS	US		09/18/2015	06/15/2018	32,071,404							32,071,404	32,071,404			
757694	Charlotte	NC		09/23/2015	06/28/2018	36,852,550							36,852,550	36,852,550			
757697	New York	NY		09/21/2015	06/22/2018	60,000,000							60,000,000	60,000,000			
757752	Chicago	IL		02/29/2016	06/08/2018	61,623,209		(98,014)			(98,014)		62,184,847	62,184,847			
757901	Arcadia	CA		12/12/2016	04/30/2018	68,999,999							68,999,999	68,999,999			
757915	Chicago	IL		10/04/2016	05/31/2018	13,378,261							13,378,261	13,378,261			
0199999. Mortgages closed by repayment						592,237,842		(426,644)		(1,350)	(427,994)		591,659,730	591,659,730			
1	LOANS	MN											3,046	3,046			
1	LOANS	FL											3,179	3,179			
399422	Edison	NJ						(51)			(51)		102,109	102,109			
750624	Washington	DC											108,349	108,349			
750773	Los Angeles	CA											91,536	91,536			
750994	Washington	DC											39,177	39,177			
751575	Sugar Hill	GA											114,723	114,723			
751730	Casselberry	FL											99,420	99,420			
751783	Maryville	TN											55,961	55,961			
751802	Chevy Chase	MD											267,785	267,785			
752017	Edison	NJ											36,615	36,615			
752042	Minneapolis	MN											149,982	149,982			
752156	Louisville	KY											38,998	38,998			
752932	Glen Cove	NY											6,571	6,571			
753193	Pasadena	TX											70,900	70,900			
753251	Cypress	CA											49,152	49,152			
753264	Fridley	MN											22,074	22,074			
753298	Carrollton	TX											84,178	84,178			
753438	Apex	NC											105,157	105,157			
753448	Carrollton	TX						(5)			(5)		106,228	106,228			
753454	Pikesville	MD											92,778	92,778			
753466	Pleasanton	CA											51,595	51,595			
753468	Brooklyn Park	MN											52,470	52,470			
753472	Southborough	MA						(11)			(11)		77,622	77,622			
753500	St Paul	MN											73,343	73,343			
753521	Los Gatos	CA											56,576	56,576			
753542	Chatsworth	CA											77,792	77,792			
753546	Basking Ridge	NJ						(8)			(8)		74,665	74,665			
753562	Dallas	TX						(9)			(9)		125,261	125,261			
753572	Boston	MA						(4)			(4)		81,439	81,439			
753577	Virginia Beach	VA											33,938	33,938			
753578	Virginia Beach	VA											30,037	30,037			

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
753579	Virginia Beach	VA											33,548	33,548			
753597	Berkeley	CA											66,430	66,430			
753598	Palo Alto	CA											28,580	28,580			
753609	Basking Ridge	NJ											231,114	231,114			
753624	Waltham	MA						(3)			(3)		69,845	69,845			
753634	Chicago	IL						(3)			(3)		96,845	96,845			
753637	Oxnard	CA											127,907	127,907			
753705	Eden Prairie	MN						(3)			(3)		29,331	29,331			
753715	Austin	TX						(1)			(1)		65,716	65,716			
753768	Riverview	FL											38,193	38,193			
753809	Cranbury	NJ											260,949	260,949			
753833	Lavergne	TN											74,304	74,304			
753893	Atlanta	GA											94,556	94,556			
753894	Ellenwood	GA											72,174	72,174			
753902	Palo Alto	CA											300,509	300,509			
753954	North Brunswick	NJ						(2)			(2)		128,440	128,440			
753958	East Brunswick	NJ						(2)			(2)		57,821	57,821			
753975	Miami	FL						(1,067)			(1,067)		403,739	403,739			
753980	Bethesda	MD											168,792	168,792			
754007	Ft Lauderdale	FL						(3)			(3)		40,115	40,115			
754077	Laurel	MD											77,718	77,718			
754105	Charlotte	NC											34,931	34,931			
754110	Roseville	MN						(11)			(11)		99,986	99,986			
754144	Garland	TX						(5)			(5)		208,736	208,736			
754152	Glendale Heights	IL						(4)			(4)		14,949	14,949			
754194	West Melbourne	FL						(6)			(6)		78,522	78,522			
754212	Marietta	GA						(5)			(5)		88,605	88,605			
754234	Maplewood	MO						(12)			(12)		32,276	32,276			
754235	Maplewood	MO						(20)			(20)		53,955	53,955			
754284	Manahawkin	NJ						(10)			(10)		104,892	104,892			
754287	Miami	FL						(1,645)			(1,645)		306,091	306,091			
754294	Naperville	IL						(12)			(12)		146,242	146,242			
754310	Schertz	TX						(7)			(7)		57,273	57,273			
754321	Palo Alto	CA											66,463	66,463			
754322	Palo Alto	CA											51,455	51,455			
754337	Wellington	FL						(27)			(27)						
754358	Framingham	MA						(149)			(149)		183,622	183,622			
754361	Delafield	WI						(8)			(8)		154,083	154,083			
754363	Alpharetta	GA						(29)			(29)		23,991	23,991			
754366	Temecula	CA						(33)			(33)		186,919	186,919			
754427	Dallas	TX						(5)			(5)		54,963	54,963			
754443	Grand Blanc	MI						(149)			(149)		116,096	116,096			
754444	Grand Blanc	MI						(119)			(119)		102,914	102,914			
754446	Bradenton	FL						(7)			(7)		41,670	41,670			
754468	Eagan	MN						(2)			(2)		42,000	42,000			
754560	Franklin	NJ											62,520	62,520			
754568	Kearny	NJ											101,569	101,569			
754571	Rockaway	NJ											34,086	34,086			
754627	Fort Myers	FL											34,236	34,236			
754630	Pittsburgh	PA						(3)			(3)		15,737	15,737			
754633	Upper Marlboro	MD						(4)			(4)		62,902	62,902			
754637	Branford	CT						(3)			(3)		35,396	35,396			
754638	Branford	CT						(9)			(9)		87,128	87,128			
754713	Franklin	TN						(5)			(5)		71,841	71,841			
754758	Glen Burnie	MD											33,745	33,745			
754759	Glen Burnie	MD											26,996	26,996			
754760	Baltimore City	MD											33,587	33,587			
754762	Columbia	MD											27,002	27,002			
754763	Lutherville	MD											20,252	20,252			
754773	Brighton	MI						(3)			(3)		30,885	30,885			

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
754829	Virginia Beach	VA											37,628	37,628			
754870	Edison	NJ						(10)			(10)		227,511	227,511			
754892	Franklin	TN						(93)			(93)		52,546	52,546			
754931	Newnan	GA						(3)			(3)		94,269	94,269			
754976	Carrollton	TX						(78)			(78)		115,903	115,903			
755063	Las Vegas	NV											156,337	156,337			
755064	Montgomeryville	PA											167,016	167,016			
755089	Franklin	TN						(3)			(3)		46,554	46,554			
755113	East Meadow	NY											40,663	40,663			
755124	Boca Raton	FL											128,140	128,140			
755143	Aventura	FL											59,629	59,629			
755167	La Porte	TX											129,904	129,904			
755324	Wauwatosa	WI						(105)			(105)		65,128	65,128			
755360	Mt Washington	MD						(609)			(609)		213,993	213,993			
755432	Carrollton	TX											35,702	35,702			
755619	Los Angeles	CA											299,990	299,990			
755717	Scott Township	PA											82,263	82,263			
755731	Manassas	VA											201,849	201,849			
755740	Hudson	WI						(10)			(10)		117,488	117,488			
755746	Evans	GA						(3)			(3)		31,598	31,598			
755756	Alexandria	VA											104,581	104,581			
755759	Rocklin	CA						(11)			(11)		133,745	133,745			
755790	Greenville	SC						(4)			(4)		26,074	26,074			
755791	Fort Mill	SC						(3)			(3)		22,166	22,166			
755810	Avondale	PA											171,147	171,147			
755859	North Brunswick	NJ						(2)			(2)		133,356	133,356			
755939	Gambrills	MD											59,883	59,883			
756024	Carlstadt	NJ											49,464	49,464			
756058	Portland	OR						(15)			(15)		117,367	117,367			
756061	Baltimore	MD											89,182	89,182			
756063	Ware	MA											41,845	41,845			
756202	Houston	TX											163,858	163,858			
756212	Buford	GA						(42)			(42)		19,382	19,382			
756236	New York	NY											67,009	67,009			
756270	Apex	NC											27,178	27,178			
756286	Lakewood	OH											24,108	24,108			
756317	Maspeth	NY						(20)			(20)		52,605	52,605			
756326	Annapolis	MD						(10)			(10)		40,471	40,471			
756341	Pittsburgh	PA											20,295	20,295			
756429	Ft Lauderdale	FL						(32)			(32)		27,193	27,193			
756438	Honolulu	HI						(33)			(33)		293,261	293,261			
756469	Virginia Beach	VA						(2)			(2)		15,780	15,780			
756470	Virginia Beach	VA						(2)			(2)		28,944	28,944			
756483	Charlotte	NC	S										86,916	86,916			
756531	New York	NY											182,568	182,568			
756563	Cherry Hill	NJ											123,588	123,588			
756564	Cherry Hill	NJ											7,514	7,514			
756590	Dallas	TX	S										25,459	25,459			
756614	San Diego	CA											149,455	149,455			
756616	Emeryville	CA						(401)			(401)		264,123	264,123			
756618	Fairfield	NJ											37,310	37,310			
756627	Santa Monica	CA						(13)			(13)		114,233	114,233			
756633	Woodbury	NY											126,839	126,839			
756634	Springfield Garden	NY						(71)			(71)		116,635	116,635			
756637	Santa Clara	CA						(1,398)			(1,398)		199,175	199,175			
756643	Mission Viejo	CA						(101)			(101)		18,389	18,389			
756644	Dallas	TX											45,794	45,794			
756645	Spring Valley	NY						(406)			(406)		119,624	119,624			
756647	Towson	MD						(19)			(19)		111,910	111,910			
756649	Mansfield	NJ						(900)			(900)		260,864	260,864			

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
756652	Islip	NY						(126)			(126)		56,766	56,766			
756653	West Sayville	NY						(56)			(56)		23,289	23,289			
756654	Newport Beach	CA						(21)			(21)		47,381	47,381			
756655	Newport Beach	CA						(14)			(14)		30,030	30,030			
756660	Edison	NJ						(688)			(688)		274,447	274,447			
756670	San Diego	CA											81,349	81,349			
756671	San Diego	CA											70,739	70,739			
756673	Levittown	PA	S										151,173	151,173			
756675	Bethesda	MD						(5)			(5)		52,127	52,127			
756676	Bethesda	MD						(5)			(5)		49,805	49,805			
756677	Washington	DC						(11)			(11)		68,513	68,513			
756696	New York	NY											626,460	626,460			
756700	Wayne	NJ						(237)			(237)		48,019	48,019			
756702	Los Angeles	CA						(13)			(13)		154,503	154,503			
756706	Virginia Beach	VA						(4)			(4)		168,421	168,421			
756710	Iselin	NJ						(405)			(405)		121,231	121,231			
756912	Lakewood	NJ						(609)			(609)		148,968	148,968			
756913	New York	NY						(114)			(114)						
756916	Scottsdale	AZ						(565)			(565)		99,921	99,921			
756918	Edison	NJ											273,910	273,910			
756919	Franklin	NJ						(577)			(577)		120,385	120,385			
756921	Old Bridge	NJ						(890)			(890)		156,105	156,105			
756923	Santa Ana	CA						(21)			(21)		117,317	117,317			
756926	Portland	OR						(390)			(390)		170,477	170,477			
756929	Natick	MA											48,771	48,771			
756933	Palo Alto	CA						(23)			(23)		38,416	38,416			
756935	Charlotte	NC						(134)			(134)		223,740	223,740			
756936	Washington	DC						(33)			(33)		89,173	89,173			
756939	Secaucus	NJ						(22)			(22)		60,535	60,535			
756943	Midlothian	VA						(18)			(18)		126,354	126,354			
756945	Houston	TX											70,939	70,939			
756953	Washington	DC						(74)			(74)		286,732	286,732			
756954	New York	NY						(282)			(282)		39,347	39,347			
756957	Kent	WA						(11)			(11)		83,063	83,063			
756958	New York	NY						(74)			(74)						
756960	Cambridge	MA						(103)			(103)		244,403	244,403			
756961	Beverly Hills	CA						(17)			(17)		83,872	83,872			
756970	Montgomeryville	PA						(164)			(164)		237,036	237,036			
756976	Lexington	MA						(7)			(7)		24,021	24,021			
756978	Seattle	WA						(15)			(15)		85,763	85,763			
756980	VARIOUS	US						(12)			(12)		232,762	232,762			
756984	City of Industry	CA						(93)			(93)		152,038	152,038			
756996	Houston	TX						(465)			(465)		123,864	123,864			
756998	Virginia Beach	VA						(19)			(19)		26,635	26,635			
757001	Nashville	TN						(11)			(11)		96,286	96,286			
757003	Los Angeles	CA						(238)			(238)		17,129	17,129			
757004	Santa Monica	CA						(238)			(238)		17,129	17,129			
757005	Los Angeles	CA						(238)			(238)		17,129	17,129			
757006	Severna Park	MD						(65)			(65)		280,591	280,591			
757009	Palo Alto	CA						(29)			(29)		390,211	390,211			
757010	Hatfield	PA						(28)			(28)		69,269	69,269			
757012	Beverly Hills	CA						(27)			(27)		90,472	90,472			
757013	Pittsburgh	PA											304,967	304,967			
757014	Austin	TX						(199)			(199)						
757019	Friendswood	TX						(143)			(143)		18,997	18,997			
757020	Springfield	NJ						(156)			(156)		40,742	40,742			
757024	South Plainfield	NJ						(625)			(625)		51,228	51,228			
757025	Houston	TX						(31)			(31)						
757027	Watertown	MA											150,080	150,080			
757031	Secane	PA						(22)			(22)		260,438	260,438			

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757032	Toms River	NJ						(46)			(46)		201,013	201,013			
757033	Virginia Beach	VA						(491)			(491)		57,839	57,839			
757034	Virginia Beach	VA						(292)			(292)		68,632	68,632			
757037	Nashville	TN	S										40,708	40,708			
757038	Franklin	NJ						(387)			(387)		99,511	99,511			
757042	Bayonne	NJ						(81)			(81)		182,922	182,922			
757043	Highlands Ranch	CO						(44)			(44)						
757050	Los Angeles	CA											33,228	33,228			
757053	Chesapeake	VA						(13)			(13)		30,998	30,998			
757056	Brooklyn	NY						(109)			(109)		135,037	135,037			
757057	Carlstadt	NJ						(30)			(30)		103,189	103,189			
757058	Carlstadt	NJ						(7)			(7)		20,424	20,424			
757059	Carlstadt	NJ						(5)			(5)		13,071	13,071			
757066	Princeton	NJ											304,938	304,938			
757067	San Antonio	TX											132,675	132,675			
757068	Snellville	GA											113,416	113,416			
757069	Miami	FL						(129)			(129)		253,355	253,355			
757070	Miami	FL						(167)			(167)		318,177	318,177			
757074	Cambridge	MA						(7)			(7)		69,077	69,077			
757078	Seattle	WA						(181)			(181)		1,417,377	1,417,377			
757079	Nashville	TN						(15)			(15)		108,173	108,173			
757081	Issaquah	WA						(21)			(21)		171,102	171,102			
757086	Denver	CO						(202)			(202)		251,916	251,916			
757087	White Plains	NY						(18)			(18)		56,185	56,185			
757088	Bronxville	NY						2			2		20,569	20,569			
757089	New York	NY											100,090	100,090			
757090	East Rutherford	NJ						(840)			(840)		154,105	154,105			
757094	North Brunswick	NJ						(615)			(615)		231,592	231,592			
757095	Glendale	AZ						(25)			(25)		41,092	41,092			
757097	Laurel	MD						(39)			(39)		109,979	109,979			
757102	Pearland	TX						(191)			(191)		43,284	43,284			
757104	New York	NY						(30)			(30)		90,999	90,999			
757109	Cheektowaga	NY						(368)			(368)						
757110	Fairfield	NJ						(218)			(218)		185,010	185,010			
757115	Parsippany	NJ						(138)			(138)		146,975	146,975			
757117	Chicago	IL						(17)			(17)		38,467	38,467			
757119	Old Bridge Township	NJ						(706)			(706)		927,380	927,380			
757126	New York	NY						(73)			(73)		150,000	150,000			
757127	Bellevue	WA						(19)			(19)		158,368	158,368			
757128	Minneapolis	MN						(45)			(45)						
757129	Coon Rapids	MN						(39)			(39)						
757130	Houston	TX											234,031	234,031			
757132	Springfield	VA						(80)			(80)						
757137	West Nyack	NY						(15)			(15)		100,184	100,184			
757138	Metuchen	NJ						(372)			(372)		114,971	114,971			
757139	North Brunswick	NJ						(329)			(329)		77,161	77,161			
757140	Chicago	IL						(395)			(395)		90,966	90,966			
757146	Austin	TX						(16)			(16)		33,012	33,012			
757148	Florham Park	NJ						(1,219)			(1,219)		465,636	465,636			
757150	Woodland Park	NJ						(1,597)			(1,597)		458,532	458,532			
757151	Birmingham	AL						(798)			(798)		229,266	229,266			
757152	Lakewood	CO						(54)			(54)						
757153	Seattle	WA						(490)			(490)		247,412	247,412			
757155	Littleton	CO						(14)			(14)		92,444	92,444			
757156	Redmond	WA						(16)			(16)		138,666	138,666			
757170	Woodbridge	NJ						(46)			(46)		308,902	308,902			
757171	Keasbey	NJ						(254)			(254)		232,185	232,185			
757175	Fairfield	CT						47			47		45,340	45,340			
757178	Franklin	TN						(135)			(135)		266,159	266,159			
757179	Piscataway	NJ						(366)			(366)		168,975	168,975			

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757181	Manchester	CT						(1,182)			(1,182)		382,529	382,529			
757182	East Rutherford	NJ						(203)			(203)		29,514	29,514			
757183	Boston	MA						(59)			(59)		161,202	161,202			
757185	San Diego	CA						(14)			(14)		41,202	41,202			
757186	Long Beach	CA						269			269		66,806	66,806			
757187	Costa Mesa	CA						(14)			(14)		41,202	41,202			
757188	VARIOUS	CA						(29)			(29)		88,290	88,290			
757189	Kent	WA						(60)			(60)		168,274	168,274			
757190	San Leandro	CA						(47)			(47)		186,122	186,122			
757191	Bellevue	WA						(36)			(36)		104,284	104,284			
757192	Nashville	TN											58,565	58,565			
757194	Omaha	NE						(113)			(113)		77,478	77,478			
757195	Naperville	IL						(19)			(19)		59,881	59,881			
757199	Alexandria	VA											120,916	120,916			
757205	Ontario	CA						(171)			(171)		39,476	39,476			
757207	Lyndhurst	NJ						19			19		24,497	24,497			
757208	Iselin	NJ						(130)			(130)		825,403	825,403			
757209	Alexandria	VA						(29)			(29)		216,567	216,567			
757210	Malibu	CA						(35)			(35)		210,023	210,023			
757211	Austin	TX						(72)			(72)		173,973	173,973			
757212	Boston	MA						(22)			(22)		27,107	27,107			
757214	Fairfield	NJ						(205)			(205)		55,106	55,106			
757218	New York	NY						(8)			(8)		20,282	20,282			
757221	Murray	UT						(329)			(329)						
757226	Northvale	NJ						(17)			(17)		78,494	78,494			
757227	New York	NY						(91)			(91)		208,129	208,129			
757230	New York	NY						(990)			(990)		293,705	293,705			
757232	Santa Monica	CA						(29)			(29)		80,849	80,849			
757233	Seattle	WA						(33)			(33)						
757234	Fairfield	NJ						(207)			(207)		34,850	34,850			
757236	Lakewood	CA						(44)			(44)		137,498	137,498			
757238	Los Angeles	CA						(3,008)			(3,008)						
757239	Phoenix	AZ						(2,711)			(2,711)		246,728	246,728			
757241	Commerce	CA						(28)			(28)		57,913	57,913			
757242	Denver	CO						(103)			(103)		414,405	414,405			
757243	Palo Alto	CA						(17)			(17)		44,650	44,650			
757245	Falls Church	VA						(56)			(56)		122,763	122,763			
757248	Lakewood	CO						(158)			(158)		27,989	27,989			
757249	Lakewood	CO						(425)			(425)		93,296	93,296			
757250	Boulder	CO						(166)			(166)		19,138	19,138			
757251	Aurora	CO						(283)			(283)		62,197	62,197			
757252	Denver	CO						(161)			(161)		24,400	24,400			
757253	Denver	CO						(172)			(172)		11,961	11,961			
757254	Federal Heights	CO						(155)			(155)		34,208	34,208			
757255	Arvada	CO						(325)			(325)		71,287	71,287			
757257	Bayonne	NJ						(64)			(64)						
757258	Houston	TX						(39)			(39)						
757260	Somerset	NJ						(27,690)			(27,690)		40,686	40,686			
757261	VARIOUS	NJ						(89)			(89)		141,639	141,639			
757262	Houston	TX						(43)			(43)		75,389	75,389			
757263	Secaucus	NJ						(220)			(220)		388,682	388,682			
757264	Bridgewater	NJ						(35)			(35)		235,113	235,113			
757265	Raritan	NJ						(23)			(23)		159,290	159,290			
757269	Seattle	WA						(13)			(13)		65,652	65,652			
757270	Seattle	WA						(22)			(22)		94,361	94,361			
757272	Montgomeryville	PA						(33)			(33)		328,974	328,974			
757273	Palo Alto	CA						(393)			(393)		167,625	167,625			
757275	LaGrange	IL						(32)			(32)						
757276	Jacksonville	FL						226			226		63,881	63,881			
757277	Secaucus	NJ						(129)			(129)		663,191	663,191			

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757278	Baltimore	MD						(15)			(15)		58,984	58,984			
757279	Pearland	TX	S										49,371	49,371			
757280	Fontana	CA						(55)			(55)		104,097	104,097			
757281	San Francisco	CA						(173,447)			(173,447)						
757282	Everett	WA						(589)			(589)		406,140	406,140			
757285	Boulder	CO						(27)			(27)		102,696	102,696			
757286	Washington	DC						(21)			(21)		54,121	54,121			
757287	New York	NY						(24)			(24)		48,311	48,311			
757288	New York	NY						(793)			(793)						
757289	New York	NY						(7)			(7)		25,583	25,583			
757290	Manhattan	NY						(19)			(19)		44,762	44,762			
757293	La Mirada	CA						(70)			(70)		105,853	105,853			
757294	Fullerton	CA						(55)			(55)		83,776	83,776			
757295	Naples	FL						(18)			(18)		37,301	37,301			
757297	Washington	DC						(27)			(27)		70,760	70,760			
757298	Franconia	VA						(5)			(5)		61,380	61,380			
757299	New York	NY						(60)			(60)		15,580	15,580			
757302	Brooklyn	NY						(146)			(146)		19,247	19,247			
757303	Brooklyn	NY						(132)			(132)		69,787	69,787			
757304	Florham Park	NJ						(39)			(39)		396,261	396,261			
757306	New Bedford	MA						(362)			(362)		97,685	97,685			
757307	Arlington	VA						(33)			(33)		237,282	237,282			
757308	Seattle	WA						(259)			(259)		112,954	112,954			
757309	Denver	CO						(32)			(32)						
757310	Denver	CO						(865)			(865)		287,634	287,634			
757311	Aliso Viejo	CA						(112)			(112)						
757313	Bellingham	MA						(95)			(95)		98,799	98,799			
757315	Cambridge	MA						(25)			(25)		187,217	187,217			
757316	Mountain View	CA						(1,431)			(1,431)		306,723	306,723			
757317	Katy	TX						(63)			(63)		90,376	90,376			
757318	Sugar Land	TX						(63)			(63)		90,376	90,376			
757319	Cambridge	MA						(16)			(16)		47,330	47,330			
757321	Yonkers	NY						(394)			(394)		173,406	173,406			
757324	Virginia Beach	VA						(447)			(447)		89,592	89,592			
757325	Virginia Beach	VA						(487)			(487)		59,156	59,156			
757326	Virgina Beach	VA						(487)			(487)		49,561	49,561			
757328	Chesapeake	VA						(484)			(484)		34,711	34,711			
757349	Euless	TX						(30)			(30)		60,679	60,679			
757351	Panorama City	CA						(15)			(15)		59,798	59,798			
757360	Branchburg	NJ						(29)			(29)		113,623	113,623			
757377	Santa Monica	CA						(144)			(144)		44,304	44,304			
757379	Pearland	TX	S										33,276	33,276			
757381	Lexington	MA						(16)			(16)		31,461	31,461			
757385	Compton	CA						(229)			(229)		28,949	28,949			
757396	New York	NY						(178)			(178)		52,661	52,661			
757398	Downey	CA						(414)			(414)		81,535	81,535			
757403	Studio City	CA						(10)			(10)		38,471	38,471			
757406	Menlo Park	CA	S										338,271	338,271			
757407	San Francisco	CA						(16)			(16)		77,609	77,609			
757409	Braselton	GA						(21)			(21)		26,478	26,478			
757410	Washington	DC						(81)			(81)						
757413	Philadelphia	PA	S										5,045,000	5,045,000			
757415	Rockville	MD						(55)			(55)		178,822	178,822			
757417	New York	NY						(7)			(7)						
757418	New York	NY						(11)			(11)						
757419	Florham Park	NJ						(752)			(752)		216,042	216,042			
757421	Henrico	VA						(38)			(38)		34,714	34,714			
757422	New York	NY						(746)			(746)		211,034	211,034			
757423	Greenwood Village	CO						(24)			(24)		111,753	111,753			
757424	Boulder	CO						(14)			(14)		30,980	30,980			

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757426	Tempe	AZ						(14)			(14)		71,724	71,724			
757428	Palo Alto	CA						(51)			(51)		246,547	246,547			
757429	Secaucus	NJ						(45)			(45)		49,863	49,863			
757435	Addison	TX						(58)			(58)		121,522	121,522			
757436	Houston	TX						(98)			(98)		476,800	476,800			
757437	Greenwich	CT						(144)			(144)		216,403	216,403			
757438	Palo Alto	CA						(29)			(29)		105,819	105,819			
757439	Phoenix	AZ						(419)			(419)		32,163	32,163			
757442	Los Angeles	CA						(276)			(276)		29,447	29,447			
757443	VARIOUS	US						(540)			(540)						
757445	Conyers	GA						(39)			(39)		12,314	12,314			
757447	Raleigh	NC						(970)			(970)		75,703	75,703			
757448	New York	NY						(198)			(198)						
757449	Hasbrouck Heights	NJ						(45)			(45)		39,145	39,145			
757451	Richmond	VA						(12)			(12)		36,793	36,793			
757452	King of Prussia	PA						(51)			(51)						
757455	Baltimore	MD						(397)			(397)		504,639	504,639			
757457	Sherman Oaks	CA						(25)			(25)		34,452	34,452			
757462	New York	NY						(24)			(24)		55,953	55,953			
757463	New York	NY						(1,179)			(1,179)						
757465	New York	NY						(890)			(890)		80,827	80,827			
757468	Tampa	FL						(598)			(598)		162,848	162,848			
757470	East Brunswick	NJ						(17)			(17)		77,738	77,738			
757473	Langhorne	PA	S										43,187	43,187			
757475	Secaucus	NJ						(267)			(267)		358,649	358,649			
757476	Piscataway	NJ						(51)			(51)		55,139	55,139			
757479	Bethesda	MD											88,181	88,181			
757482	Dallas	TX						(227)			(227)						
757483	Flower Mound	TX						(203)			(203)						
757485	Pittsburgh	PA						(23)			(23)		186,524	186,524			
757487	Palo Alto	CA						(15)			(15)		70,152	70,152			
757488	Westlake Village	CA						(98)			(98)						
757489	New York	NY						(21)			(21)		86,453	86,453			
757491	New York	NY						(17)			(17)		84,261	84,261			
757492	Round Rock	TX						(45)			(45)						
757497	New York	NY						(312)			(312)						
757498	Sacramento	CA						(20)			(20)		42,909	42,909			
757500	Miami	FL	S										118,547	118,547			
757501	Matthews	NC						(14)			(14)		55,085	55,085			
757503	Corona	CA											87,522	87,522			
757504	Newport News	VA						(25)			(25)		32,469	32,469			
757509	Mountain View	CA						(8)			(8)		117,595	117,595			
757514	Woodbridge	NJ						(25)			(25)		53,502	53,502			
757515	Arlington	VA						(46)			(46)		153,666	153,666			
757517	Washington	DC											61,364	61,364			
757518	Hillsborough	NJ						(345)			(345)		114,938	114,938			
757520	Parsippany-Troy Hills	NJ						(38)			(38)		135,013	135,013			
757521	Seattle	WA											132,111	132,111			
757524	North Haven	CT						(30)			(30)		127,030	127,030			
757526	Washington	DC						(1,452)			(1,452)						
757527	Chicago	IL						(144)			(144)		93,530	93,530			
757529	Double Oak	TX						(12)			(12)		479,987	479,987			
757530	Boston	MA						(29)			(29)		68,417	68,417			
757533	Spring	TX						(13)			(13)		60,928	60,928			
757536	Colorado Springs	CO						(1,210)			(1,210)		111,484	111,484			
757540	Woodbridge	NJ						(523)			(523)		172,092	172,092			
757541	Washington	DC						(33)			(33)						
757542	Huntington Beach	CA						(18)			(18)		42,742	42,742			
757544	Los Alto	CA						(55)			(55)		151,994	151,994			
757545	San Leandro	CA						(22)			(22)		54,057	54,057			

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757546	Salt Lake City	UT											86,605	86,605			
757547	Crestview Hills	KY											51,573	51,573			
757548	Davie	FL						(29)			(29)		85,491	85,491			
757552	Suwanee	GA											51,599	51,599			
757553	New York	NY						(85)			(85)						
757555	San Antonio	TX						(41)			(41)		43,944	43,944			
757556	San Antonio	TX						(51)			(51)		53,325	53,325			
757557	San Antonio	TX						(49)			(49)		50,857	50,857			
757560	St Louis Park	MN						(124)			(124)						
757561	Warminster	PA						(26)			(26)		105,354	105,354			
757563	New York	NY						(258)			(258)						
757564	Duluth	GA	S										124,531	124,531			
757572	Virginia Beach	VA						(24)			(24)		49,420	49,420			
757573	VARIOUS	US						(14,026)			(14,026)						
757574	Colorado Springs	CO						(56)			(56)						
757577	Decatur	GA											176,586	176,586			
757581	Philadelphia	PA	S										7,665,000	7,665,000			
757582	Boston	MA						(293)			(293)		36,269	36,269			
757583	Boston	MA						(167)			(167)		11,656	11,656			
757586	New York	NY						0			0						
757587	Burlington	NJ						(64)			(64)		478,102	478,102			
757589	Woodbridge	NJ						(450)			(450)		57,561	57,561			
757590	Los Altos	CA						(29)			(29)		110,836	110,836			
757593	Chicago	IL						(3,137)			(3,137)						
757595	Washington	DC						(1,903)			(1,903)						
757596	Allston	MA						(10)			(10)		72,153	72,153			
757599	Chicago	IL						(25)			(25)						
757600	Seattle	WA						(19)			(19)		91,650	91,650			
757603	Emeryville	CA						(712)			(712)						
757606	Seattle	WA						(58)			(58)		44,599	44,599			
757607	Riverdale	NY						(131)			(131)						
757608	Los Altos	CA						(127)			(127)						
757609	New York	NY						(17)			(17)						
757610	Clifton	NJ						(18)			(18)		35,363	35,363			
757611	Watchung	NJ						(71)			(71)		141,988	141,988			
757613	New York	NY						(9)			(9)		48,743	48,743			
757616	Seattle	WA						(50)			(50)						
757617	Seattle	WA						(53)			(53)						
757618	Englewood	CO						(321)			(321)		105,386	105,386			
757624	Boynton Beach	FL						(165)			(165)		29,008	29,008			
757625	New York	NY						(6)			(6)		21,364	21,364			
757627	New York	NY						(13)			(13)						
757628	New York	NY						(22)			(22)		88,307	88,307			
757629	Manhattan Beach	CA						(9)			(9)		46,408	46,408			
757632	Riviera Beach	FL						(223)			(223)		125,668	125,668			
757634	Burbank	CA											166,685	166,685			
757645	Douglasville	GA						(46)			(46)		60,850	60,850			
757648	Orlando	FL						(105)			(105)						
757652	Katy	TX						(127)			(127)		165,710	165,710			
757656	Miami	FL						(113)			(113)		49,616	49,616			
757659	Las Vegas	NV						(129)			(129)						
757661	Davidson	NC						(31)			(31)		138,979	138,979			
757665	New York	NY						(2,370)			(2,370)						
757672	Seattle	WA						(61)			(61)		117,393	117,393			
757674	Jamaica Estates	NY						(22)			(22)		35,215	35,215			
757677	Suwanee	GA											41,989	41,989			
757680	Parkville	MD						(40)			(40)						
757682	Natick	MA						(48)			(48)		26,162	26,162			
757683	Littleton	CO						(15)			(15)		37,247	37,247			
757684	Manassas	VA						(68)			(68)						

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757690	Sacramento	CA						(15)			(15)		53,433	53,433			
757691	New York	NY						(10)			(10)						
757692	New York	NY						(222)			(222)		27,458	27,458			
757693	Palm Beach Gardens	FL						(21)			(21)		95,766	95,766			
757695	New York	NY						(240)			(240)		227,029	227,029			
757696	Boulder	CO						(157)			(157)		211,894	211,894			
757700	Atlanta	GA											109,863	109,863			
757701	Ft Lauderdale	FL						(31)			(31)						
757703	Owings Mills	MD						(304)			(304)						
757704	Lake Forest	CA						(1,562)			(1,562)						
757705	Jeffersonville	IN						(459)			(459)		143,315	143,315			
757706	Louisville	KY						(429)			(429)		128,196	128,196			
757707	Los Angeles	CA						(12)			(12)		49,238	49,238			
757708	New York	NY						(44)			(44)		27,030	27,030			
757709	Denver	CO						(93)			(93)		56,478	56,478			
757711	Portland	OR						(298)			(298)		135,941	135,941			
757712	St Augustine	FL						(30)			(30)		59,151	59,151			
757713	Emeryville	CA						(754)			(754)						
757718	VARIOUS	CA						(219)			(219)						
757719	Lakewood	NJ						(624)			(624)		125,410	125,410			
757720	Washington	DC						(72)			(72)						
757721	Bethesda	MD						(42)			(42)						
757723	New York	NY						(15)			(15)						
757725	New York	NY						(13)			(13)		43,014	43,014			
757727	Redondo Beach	CA						(90)			(90)						
757731	Tampa	FL						(102)			(102)						
757732	Cary	NC						(19)			(19)		82,598	82,598			
757744	Claymont	DE						(20)			(20)		97,394	97,394			
757745	Denver	CO						(61)			(61)						
757746	Houston	TX						(20)			(20)		82,868	82,868			
757750	Forest Hill	MD						(9)			(9)		51,973	51,973			
757751	Eldersburg	MD						(30)			(30)		138,179	138,179			
757755	Palo Alto	CA						(26)			(26)		204,230	204,230			
757757	S Brunswick	NJ						(842)			(842)		233,443	233,443			
757758	Carteret	NJ						(1,137)			(1,137)		271,143	271,143			
757759	VARIOUS	US						(1,514)			(1,514)		3,829,779	3,829,779			
757761	San Francisco	CA											59,039	59,039			
757762	Durham	NC						(46)			(46)						
757763	New York	NY						(22)			(22)						
757766	Berkeley	CA						(358)			(358)						
757767	Aliso Viejo	CA						(149)			(149)						
757770	North Brunswick	NJ						(1,281)			(1,281)		343,095	343,095			
757771	Boca Raton	FL						(166)			(166)		56,291	56,291			
757774	Hillsborough	NJ						(455)			(455)		81,894	81,894			
757775	Burbank	CA						(47)			(47)						
757777	Seattle	WA						(110)			(110)		118,263	118,263			
757781	Roswell	GA						(16)			(16)		39,416	39,416			
757782	Roswell	GA						(15)			(15)		81,214	81,214			
757784	Bethesda	MD						(19)			(19)		40,427	40,427			
757786	Cambridge	MA						(155)			(155)						
757788	Chula Vista	CA						(1,189)			(1,189)		252,764	252,764			
757790	New York	NY						(95)			(95)						
757793	Menlo Park	CA	S										211,371	211,371			
757794	Durham	NC						(40)			(40)		108,685	108,685			
757797	New York	NY						(6)			(6)		34,812	34,812			
757799	Hialeah	FL						(106)			(106)						
757800	St Paul	MN						(47)			(47)		68,085	68,085			
757805	Oviedo	FL						(13)			(13)		54,652	54,652			
757806	Chicago	IL						(846)			(846)						
757807	Los Angeles	CA						(656)			(656)						

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757808	Orlando	FL						(36)			(36)						
757810	Nashville	TN						(117)			(117)						
757812	Irvine	CA						(56)			(56)		157,944	157,944			
757813	New York	NY						(67)			(67)						
757815	King of Prussia	PA						(173)			(173)		95,322	95,322			
757819	Tustin	CA						(45)			(45)		104,515	104,515			
757820	Jersey City	NJ						(142)			(142)		178,774	178,774			
757821	Edison	NJ						(2,126)			(2,126)		586,772	586,772			
757822	Nashville	TN						(127)			(127)		327,974	327,974			
757823	Cincinnati	OH						(26)			(26)		111,795	111,795			
757824	Cerritos	CA						(151)			(151)						
757828	Marietta	GA						(45)			(45)		83,355	83,355			
757830	New York	NY						(11)			(11)		42,409	42,409			
757832	New York	NY						(2,232)			(2,232)						
757834	Philadelphia	PA						(682)			(682)		187,115	187,115			
757836	Columbus	OH						(21)			(21)		64,431	64,431			
757837	Dublin	OH						(32)			(32)		89,150	89,150			
757840	Cottonwood Heights	UT						(290)			(290)		423,424	423,424			
757842	Alexandria	VA						(49)			(49)		230,264	230,264			
757843	Columbia	MD						(49)			(49)						
757847	New York	NY						(233)			(233)		69,210	69,210			
757850	New York	NY						(21)			(21)						
757851	Las Vegas	NV						(2,486)			(2,486)						
757852	Cincinnati	OH						(6,800)			(6,800)						
757853	Katy	TX						(16)			(16)		52,071	52,071			
757854	Los Angeles	CA						(112)			(112)						
757861	Coral Springs	FL						(1,100)			(1,100)		126,782	126,782			
757864	Piscataway	NJ						(150)			(150)		45,136	45,136			
757870	Cambridge	MA						(1,903)			(1,903)		681,420	681,420			
757873	Torrance	CA						(19)			(19)		25,501	25,501			
757887	E Brunswick	NJ						(19)			(19)		24,017	24,017			
757893	Falls Church	VA						(40)			(40)		176,248	176,248			
757896	Coral Springs	FL						(21)			(21)						
757897	Toms River	NJ						(25)			(25)		104,480	104,480			
757898	Indianapolis	IN						(890)			(890)		508,567	508,567			
757899	Denver	CO						(26)			(26)						
757904	New York	NY						(138)			(138)		32,988	32,988			
757913	Tucson	AZ						(273)			(273)						
757917	Cincinnati	OH						(49)			(49)						
757926	Hialeah	FL											79,498	79,498			
757928	Severna Park	MD						(27)			(27)		109,083	109,083			
757931	Princeton	NJ						(23)			(23)		50,501	50,501			
757947	Douglasville	GA						(27)			(27)		40,912	40,912			
757950	Columbia	MD						(327)			(327)						
757954	Atlanta	GA						(359)			(359)						
757959	New York	NY						(150)			(150)						
757960	Portland	OR	S										80,665	80,665			
757962	New York	NY						(450)			(450)						
757967	Long Island City	NY						(17)			(17)		80,782	80,782			
757971	Pleasanton	CA	S										48,693	48,693			
757976	Boston	MA						(66)			(66)						
757977	Cranford	NJ						(19)			(19)		45,868	45,868			
757978	Boston	MA						(20)			(20)						
757981	Staten Island	NY						(513)			(513)						
757982	Alexandria	VA						(17)			(17)		89,453	89,453			
757983	New York	NY						(2,443)			(2,443)						
757985	Memphis	TN						(23)			(23)		80,373	80,373			
757991	Irving	TX						(4,273)			(4,273)						
757992	Allen	TX						(3,748)			(3,748)						
757995	Atlanta	GA						(2,135)			(2,135)						

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757997	Totowa	NJ						(29)			(29)		131,763	131,763			
757999	New York	NY						(42)			(42)		105,219	105,219			
758000	New York	NY						(787)			(787)						
758003	Fairview	OR						(18)			(18)		36,968	36,968			
758004	Los Gatos	CA						(256)			(256)		1,214,314	1,214,314			
758005	Cumming	GA						(24)			(24)		50,526	50,526			
758006	Dallas	TX						(279)			(279)						
758014	VARIOUS	CA						(47)			(47)						
758017	Cary	NC						(21)			(21)		45,987	45,987			
758018	Raleigh	NC						(19)			(19)		34,481	34,481			
758019	Chino Hills	CA						(27)			(27)						
758020	N Bergen	NJ						(172)			(172)		161,440	161,440			
758022	VARIOUS	US						(2,693)			(2,693)						
758023	Portland	OR						(27)			(27)						
758024	Virginia Beach	VA						(27)			(27)		69,129	69,129			
758025	VARIOUS	KY						(84)			(84)						
758027	Boston	MA						(92)			(92)						
758029	Denver	CO						(51)			(51)						
758031	Portland	OR						(221)			(221)						
758035	San Antonio	TX						(69)			(69)						
758036	Buffalo Grove	IL						(861)			(861)		168,279	168,279			
758041	Lake Grove	NY											166,971	166,971			
758042	Stamford	CT						(186)			(186)						
758043	Riverdale	MD						(34)			(34)		81,992	81,992			
758048	Rockville	MD						(7)			(7)						
758049	Bayside	NY						(18)			(18)						
758051	N Brunswick	NJ						(303)			(303)		50,144	50,144			
758052	Bayside	NY						(210)			(210)						
758053	Melbourne	FL						(33)			(33)		93,127	93,127			
758054	Woodinville	WA						(65)			(65)						
758056	Naperville	IL						(823)			(823)						
758059	Goodyear	AZ						(44)			(44)						
758060	Westerville	OH						(16)			(16)		50,617	50,617			
758063	San Diego	CA						(17)			(17)						
758069	Fort Lee	NJ						(28)			(28)						
758071	Cary	NC						(33)			(33)		114,534	114,534			
758072	Seattle	WA						(52)			(52)						
758073	Mount Laurel	NJ						(30)			(30)		85,706	85,706			
758075	Brooklyn	NY						(6)			(6)						
758076	City of Industry	CA						(61)			(61)		116,884	116,884			
758077	Denver	CO						(151)			(151)		106,166	106,166			
758078	Draper	UT						(836)			(836)						
758080	Richardson	TX						(1,334)			(1,334)						
758081	Murfreesboro	TN						(30)			(30)		81,435	81,435			
758083	Bethesda	MD						(148)			(148)						
758084	Austin	TX						(107)			(107)						
758087	New York	NY						(9)			(9)						
758088	South Brunswick	NJ						(26)			(26)		101,400	101,400			
758089	Edison	NJ						(39)			(39)		152,100	152,100			
758092	Gresham	OR						(13)			(13)		30,198	30,198			
758093	Portland	OR						(13)			(13)		30,198	30,198			
758099	Rancho Cucamonga	CA						(847)			(847)						
758102	Santa Monica	CA						(89)			(89)		225,491	225,491			
758103	Santa Monica	CA											37,789	37,789			
758104	Los Angeles	CA						5,441			5,441						
758105	Greenwood Village	CO						(282)			(282)						
758107	New York	NY						(11)			(11)		6,673	6,673			
758111	Los Angeles	CA						(377)			(377)		113,272	113,272			
758113	Davie	FL						(6)			(6)		26,380	26,380			
758114	Charlotte	NC						(50)			(50)		209,954	209,954			

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
758115	Brooklyn	NY						(116)			(116)						
758116	North Bergen	NJ						(73)			(73)						
758117	Concord	NC						(769)			(769)						
758118	Florham Park	NJ											220,692	220,692			
758123	Hamden	CT						(65)			(65)		138,712	138,712			
758124	Bellevue	WA						(6)			(6)						
758125	Menlo Park	CA	S										90,053	90,053			
758127	Edison	NJ						(866)			(866)		201,178	201,178			
758128	Ontario	CA						(149)			(149)						
758129	Beverly Hills	CA						(260)			(260)		81,444	81,444			
758132	Menlo Park	CA	S										250,288	250,288			
758136	Coral Springs	FL						(211)			(211)						
758137	Manchester	CT											34,361	34,361			
758138	Mahwah	NJ											14,148	14,148			
758142	North Brunswick	NJ						(846)			(846)		187,674	187,674			
758146	New York	NY						(6)			(6)						
758147	Los Alto	CA											16,222	16,222			
758148	New York	NY						(150)			(150)						
758151	Evanston	IL											9,943	9,943			
758154	Bellevue	WA						(31)			(31)		41,557	41,557			
758163	Herndon	VA											44,037	44,037			
0299999. Mortgages with partial repayments								(350,872)			(350,872)		84,378,486	84,378,486			
0599999 - Totals						592,237,842		(777,516)		(1,350)	(778,866)		676,038,216	676,038,216			

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 Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Brookfield Infrastructure Fund GP II LLC		11/19/2013			175,291		2,097,445	1.300
NI1075-87-3	STRATEGIC PARTNERS FUND VI, LP	New York	NY	Strategic Partners Fund Solutions Associates VI L.P.		06/24/2014	3		254,647		21,633,989	1.120
NI1072-87-3	STARWOOD ENERGY INFRASTRUCTURE FUND II, LP	Greenwhich	CT	SEI Management-II, LP		06/25/2014			400,000		5,600,000	11.230
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II, LP	New York	NY	Morgan Stanley Infrastructure Partners II GP, LP		09/29/2014			4,147,395		9,529,127	1.390
NI1072-86-3	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	New York	NY	Macquarie Infrastructure Partners III GP LLC		02/13/2015			637,886		5,138,323	0.710
NI1086-87-3	KKR LENDING PARTNERS II, LP	New York	NY	KKR Associates Lending II L.P.		04/27/2015			117,713		2,934,314	1.810
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND	Boston	MA	Crescent Direct Lending Levered, LLC		05/06/2015			963,223		3,533,408	12.800
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY V	New York	NY	Board of Managers		05/06/2015	3		1,888,180		12,050,977	12.040
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II, LP	New York	NY	Blackstone Tactical Opportunities Associates II, L.L.C.		08/20/2015	3		46,755		12,090,162	0.770
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI, LP	George Town	CYM	MS Capital Partners VI GP LP		10/16/2015	3		4,828,692		22,998,446	17.130
NI1093-09-3	GLOBAL INFRASTR PARTNR CAP SOL	George Town	CYM	Global Infrastructure Partners Capital Solutions GP, L.P.		11/19/2015			1,503,159		13,787,227	4.670
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II, LP	George Town	CYM	CEOF II GP, L.P.		11/27/2015	3		3,795,671		26,352,917	4.420
NI1097-08-3	STRATEGIC PARTNERS FUND VII, LP	New York	NY	Strategic Partners Fund Solutions Associates VII L.P.		06/27/2016	3		1,461,874		13,481,502	0.350
NI1103-28-3	HPS CREDIT VALUE FUND IV, LP	New York	NY	HPS GP, LLC		08/01/2016			5,050,783		2,233,377	44.590
NI1105-09-3	INCUS CAPITAL IBERIA CREDIT FUND II FEEDER LP	Grand Cayman	CYM	Incus SC GP Limited		08/01/2016			203,071		192,078	1.630
NI1088-37-3	BLACKSTONE CAPITAL PTRS VII	New York	NY	Blackstone Management Associates VII L.L.C.		10/17/2016	3		93,750		19,399,381	0.140
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY VI	New York	NY	Board of Managers		11/02/2016	3		9,756		20,125,225	9.870
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	HPS GP, Ltd		05/17/2017			191,676		67,154,507	23.980
NI1101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	KKR Associates Americas XII L.P.		10/31/2017	3		657,388		21,467,542	0.200
NI1125-01-3	CRESCENT DIR LNDING LEVRD II	Boston	MA	CDL Fund II GP, LLC		03/13/2018			1,322,775		19,213,730	11.310
NI1121-32-3	MACQAURIE INFRASTRUCT PTNRS IV	New York	NY	Macquarie Infrastructure Partners IV GP LLC		05/17/2018		1,200,441			23,799,559	0.720
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,200,441	27,749,685		324,813,235	XXX
NI1113-70-3	PRINCIPAL REAL ESTATE DEBT FUND II	Des Moines	IA			08/21/2017			1,119,493		10,235,622	1.870
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									1,119,493		10,235,622	XXX
	GARNET LIHTC FUND XLI, LLC	Cedar Rapids	IA	Garnet Community Investments XLI, LLC		04/13/2015			1,533,071		1,801,982	18.748
	CREA CORPORATE TAX CREDIT FUND 43, LLC	Boston	MA	City Real Estate Advisors Inc		07/01/2015			1,065,267		2,011,703	8.531
	RAYMOND JAMES TAX CREDIT FUND 41 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/01/2015			856,322		5,888,508	8.758
	RAYMOND JAMES TAX CREDIT FUND 42 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/27/2016			1,875,000		23,618,349	11.681
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									5,329,660		33,320,542	XXX
4499999. Total - Unaffiliated								1,200,441	33,079,345		358,133,778	XXX
4599999. Total - Affiliated									1,119,493		10,235,622	XXX
4699999 - Totals								1,200,441	34,198,839		368,369,400	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change 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 Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	NEIGHBORHOOD FINANCE CORPORATION	Des Moines	IA	Return of Principal	07/20/1995	06/30/2018	1,392							1,392	1,392				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							1,392							1,392	1,392				
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Return of Capital	11/19/2013	06/30/2018	135,037							135,037	135,037				
NI1075-87-3	STRATEGIC PARTNERS FUND VI, LP	New York	NY	Return of Capital	06/24/2014	04/30/2018	1,768,121							1,768,121	1,768,121				
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II, LP	New York	NY	Return of Capital	09/29/2014	06/30/2018	1,314,081							1,314,081	1,314,081				

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change 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 Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
NI1079-94-3	AURELIUS CAPITAL PARTNERS II, LP	New York	NY	Sale	10/01/2014	04/30/2018	201,957	(14,457)				(14,457)		187,500	187,500				14,457
NI1080-11-3	FALCON EDGE GLOBAL LP	Grand Cayman	CYM	Sale	10/01/2014	04/30/2018	30,517	(3,068)				(3,068)		27,449	30,517		3,068	3,068	
NI1083-66-3	QVT ONSHORE LP	New York	NY	Sale	02/01/2015	04/30/2018	46,432	(4,164)				(4,164)		42,268	42,268				4,385
NI1072-86-3	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	New York	NY	Return of Capital	02/13/2015	06/30/2018	2,310,348							2,310,348	2,310,348				
NI1086-87-3	KKR LENDING PARTNERS II, LP	New York	NY	Return of Capital	04/27/2015	06/30/2018	6,015,286							6,015,286	6,015,286				
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND	Boston	MA	Return of Capital	05/06/2015	06/30/2018	2,210,012							2,210,012	2,210,012				
NI1083-57-3	ARCLIGHT ENERGY PARTNERS FUND VI, LP	Wilmington	DE	Return of Capital	08/14/2015	05/31/2018	925,047							925,047	925,047				
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II, LP	New York	NY	Return of Capital	08/20/2015	06/30/2018	441,893							441,893	441,893				
NI1078-60-3	MOLPUS WOODLANDS FUND IV, LP	Jackson	MS	Return of Capital	09/04/2015	06/30/2018	145,811							145,811	145,811				
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI, LP	George Town	CYM	Return of Capital	10/16/2015	06/30/2018	130,233							130,233	130,233				
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II, LP	George Town	CYM	Return of Capital	11/27/2015	06/30/2018	296,627							296,627	296,627				
NI1097-08-3	STRATEGIC PARTNERS FUND VII, LP	New York	NY	Return of Capital	06/27/2016	06/30/2018	200,000							200,000	200,000				
NI1088-37-3	BLACKSTONE CAPITAL PTRS VII	New York	NY	Return of Capital	10/17/2016	05/31/2018	96,360							96,360	96,360				
NI1121-32-3	MACQAURIE INFRASTRUCT PTNRS IV	New York	NY	Return of Capital	05/17/2018	05/31/2018								85,788	85,788				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							16,267,763	(21,690)				(21,690)		16,331,861	16,334,928		3,068	3,068	18,842
12331*-10-5	BUSINESSOLVER, INC	Des Moines	IA	Sale	08/03/1999	05/31/2018	6,284,596	538,288				538,288		6,822,883	136,135,973		129,313,090	129,313,090	
	AIR LORRAINE, LLC	Des Moines	IA	Return of Capital	03/01/2001	06/30/2018	1,028,127							1,028,127	1,028,127				
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA	Return of Capital	09/04/1969	06/30/2018	12,700,000							12,700,000	12,700,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							20,012,722	538,288				538,288		20,551,010	149,864,100		129,313,090	129,313,090	
NI1071-07-3	RICHMAN MORTGAGE ASSETS COMPANY, LLC	Greenwich	CT	Return of Capital	11/26/2008	06/30/2018	142,763							142,763	142,763				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							142,763							142,763	142,763				
NI1074-22-3	PRINCIPAL REAL ESTATE DEBT FUND	Des Moines	IA	Return of Capital	05/07/2014	06/30/2018	1,539,993							1,539,993	1,539,993				
NI1113-70-3	PRINCIPAL REAL ESTATE DEBT FUND II	Des Moines	IA	Return of Capital	08/21/2017	06/30/2018	29,763							29,763	29,763				
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							1,569,756							1,569,756	1,569,756				
4499999. Total - Unaffiliated							16,411,918	(21,690)				(21,690)		16,476,016	16,479,084		3,068	3,068	18,842
4599999. Total - Affiliated							21,582,479	538,288				538,288		22,120,766	151,433,856		129,313,090	129,313,090	
4699999 - Totals							37,994,397	516,598				516,598		38,596,782	167,912,940		129,316,158	129,316,158	18,842

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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)
912828-4P-2	UNITED STATES TREASURY NOTE/BO SENIOR 2.6250 05/15/2021 2.625% 05/15/21		05/17/2018	MERRILL LYNCH PIERCE FENNER &		9,965,234	10,000,000	2,140	1
912828-X4-7	UNITED STATES TREASURY NOTE/BO SENIOR 1.8750 04/30/2022 1.875% 04/30/22		05/17/2018	BMO CAPITAL MARKETS-ALGORITHMS		7,221,387	7,500,000	6,878	1
0599999. Subtotal - Bonds - U.S. Governments						17,186,621	17,500,000	9,018	XXX
455780-CF-1	INDONESIA GOVERNMENT INTERNATI SENIOR 4.1000 04/24/2028 4.100% 04/24/28	D	04/17/2018	DEUTSCHE BANK AG		9,975,600	10,000,000		2FE
698299-BH-6	PANAMA GOVERNMENT INTERNATIONA SENIOR 4.5000 04/16/2050 4.500% 04/16/50	D	04/09/2018	DEUTSCHE BANK AG		7,467,675	7,500,000		2FE
74727P-AW-1	QATAR GOVERNMENT INTERNATIONAL SENIOR 3.8750 04/23/2023 3.875% 04/23/23	D	04/12/2018	DEUTSCHE BANK AG		4,966,100	5,000,000		1FE
74727P-AY-7	QATAR GOVERNMENT INTERNATIONAL SENIOR 5.1030 04/23/2048 5.103% 04/23/48	D	04/12/2018	DEUTSCHE BANK AG		11,000,000	11,000,000		1FE
80413T-AG-4	SAUDI GOVERNMENT INTERNATIONAL SENIOR 4.0000 04/17/2025 4.000% 04/17/25	D	04/10/2018	CITIGROUP GLOBAL MARKETS, INC		14,860,950	15,000,000		1FE
80413T-AH-2	SAUDI GOVERNMENT INTERNATIONAL SENIOR 4.5000 04/17/2030 4.500% 04/17/30	D	04/10/2018	GOLDMAN SACHS & CO., INC.		6,960,240	7,000,000		1FE
80413T-AJ-8	SAUDI GOVERNMENT INTERNATIONAL SENIOR 5.0000 04/17/2049 5.000% 04/17/49	D	04/10/2018	HSBC SECURITIES, INC.		14,184,770	14,500,000		1FE
1099999. Subtotal - Bonds - All Other Governments						69,415,335	70,000,000		XXX
3132XX-ZY-8	FREDDIE MAC GOLD POOL POOL #Q55258 4.0000 04/01/2048 4.000% 04/01/48		04/19/2018	SUNTRUST CAPITAL MARKETS INC		20,271,161	19,820,553	50,653	1
3132XY-6R-3	FREDDIE MAC GOLD POOL POOL #Q56279 4.0000 05/01/2048 4.000% 05/01/48		05/07/2018	PERFORMANCE TRUST CAPITAL LLC		16,029,497	15,698,360	22,675	1
3132XY-SW-8	FREDDIE MAC GOLD POOL POOL #Q55932 4.0000 05/01/2048 4.000% 05/01/48		05/09/2018	PERFORMANCE TRUST CAPITAL LLC		24,654,926	24,238,330	35,011	1
3140J6-EN-3	FANNIE MAE POOL POOL #BM1940 3.5000 11/01/2046 3.500% 11/01/46		04/17/2018	MERRILL LYNCH PIERCE FENNER &		12,298,200	12,256,070	15,490	1
072024-PY-2	BAY AREA TOLL AUTHORITY SENIOR 6.9070 10/01/2050 6.907% 10/01/50		04/20/2018	MERRILL LYNCH PIERCE FENNER &		16,105,076	10,830,000	47,791	1FE
17858P-AA-9	CITY OF HOPE SECURED 5.6230 11/15/2043 5.623% 11/15/43		05/23/2018	J.P. MORGAN SECURITIES LLC		9,558,720	8,000,000	12,496	1FE
17858P-AB-7	CITY OF HOPE SENIOR 4.3780 08/15/2048 4.378% 08/15/48		05/09/2018	J.P. MORGAN SECURITIES LLC		15,000,000	15,000,000		1FE
California Total						40,663,796	33,830,000	60,287	XXX
20775C-B6-0	CONNECTICUT HOUSING FINANCE AU SENIOR 4.0000 11/15/2039 4.000% 11/15/39		04/25/2018	MORGAN STANLEY DEAN WITTER		5,265,050	5,000,000		1FE
Connecticut Total						5,265,050	5,000,000		XXX
3136AK-V9-1	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2018	Interest Capitalization		11,986	11,986		1
3136AK-W2-5	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2018	Interest Capitalization		11,986	11,986		1
3136AK-W3-3	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2018	Interest Capitalization		11,986	11,986		1
3136AK-W4-1	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2018	Interest Capitalization		11,986	11,986		1
3136B0-DD-5	FANNIE MAE REMICS SECURED 3.5000 12/25/2047 3.500% 12/25/47		05/23/2018	J.P. MORGAN SECURITIES LLC		2,637,647	2,797,637	7,616	1
3137B5-7H-0	FREDDIE MAC REMICS SECURED 2.5000 10/15/2043 2.500% 10/15/43		06/01/2018	Interest Capitalization		10,490	10,490		1
3137BP-5W-5	FREDDIE MAC REMICS SECURED 3.0000 04/15/2046 3.000% 04/15/46		06/01/2018	Interest Capitalization		79,634	79,634		1
3137F4-UN-0	FREDDIE MAC REMICS SECURED 3.5000 02/15/2048 3.500% 02/15/48		04/04/2018	KGS ALPHA CAPITAL MARKETS LP		7,107,760	7,216,000	5,612	1
3137F4-X3-1	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.2532 02/25/2025 0.123% 02/25/25		04/06/2018	CREDIT SUISSE INTERNATIONAL		9,358,122		41,265	1
3137F5-GQ-6	FREDDIE MAC REMICS SECURED 3.5000 03/15/2048 3.500% 03/15/48		04/18/2018	WELLS FARGO SECURITIES		14,765,039	15,000,000	42,292	1
3137FC-HG-2	FREDDIE MAC REMICS SECURED 3.0000 12/15/2047 3.000% 12/15/47		04/03/2018	J.P. MORGAN SECURITIES LLC		9,086,495	9,732,000	4,055	1
3137FG-6T-7	FREDDIE MAC MULTIFAMILY STRUCT SECURED 3.7500 04/25/2033 3.750% 04/25/33		06/07/2018	MORGAN STANLEY DEAN WITTER		17,060,911	17,000,000	30,104	1
31397S-QV-9	FANNIE MAE REMICS SECURED 4.0000 04/25/2041 4.000% 04/25/41		06/01/2018	Interest Capitalization		125,626	125,626		1
38378Y-JZ-3	GOVERNMENT NATIONAL MORTGAGE A SECURED 2.5000 11/20/2043 2.500% 11/20/43		06/01/2018	Interest Capitalization		83,746	83,746		1
38378Y-KD-0	GOVERNMENT NATIONAL MORTGAGE A SECURED 2.5000 11/16/2043 2.500% 11/16/43		06/01/2018	Interest Capitalization		97,704	97,704		1
38380W-TC-3	GOVERNMENT NATIONAL MORTGAGE A SECURED 3.5000 04/20/2048 3.500% 04/20/48		05/17/2018	PERFORMANCE TRUST CAPITAL LLC		4,379,114	4,592,222	9,376	1
38380W-VZ-9	GOVERNMENT NATIONAL MORTGAGE A SECURED 3.5000 04/20/2048 3.500% 04/20/48		05/14/2018	KGS ALPHA CAPITAL MARKETS LP		8,595,757	8,951,000	13,924	1
914245-BR-5	UNIVERSITY OF DELAWARE SENIOR 4.2210 11/01/2058 4.221% 11/01/58		04/05/2018	BARCLAYS CAPITAL INC		6,000,000	6,000,000		1FE
Delaware Total						79,435,989	71,734,003	154,244	XXX
455170-AA-8	INDIANA UNIVERSITY HEALTH INC SECURED 3.9700 11/01/2048 3.970% 11/01/48		04/09/2018	J.P. MORGAN SECURITIES LLC		12,000,000	12,000,000		1FE
Indiana Total						12,000,000	12,000,000		XXX
784710-AB-1	SSM HEALTH CARE CORP SENIOR 3.6880 06/01/2023 3.688% 06/01/23		04/25/2018	CITIGROUP GLOBAL MARKETS, INC		12,500,000	12,500,000		1FE
Missouri Total						12,500,000	12,500,000		XXX
237450-AA-2	DARTMOUTH-HITCHCOCK HEALTH SECURED 4.1780 08/01/2048 4.178% 08/01/48		05/17/2018	HILLTOP SECURITIES		4,827,500	5,000,000	52,225	1FE
New Hampshire Total						4,827,500	5,000,000	52,225	XXX
404530-AB-3	HACKENSACK MERIDIAN HEALTH INC SECURED 4.2110 07/01/2048 4.211% 07/01/48		04/19/2018	J.P. MORGAN SECURITIES LLC		14,500,000	14,500,000		1FE
888808-HP-0	TOBACCO SETTLEMENT FINANCING C SENIOR 5.0000 06/01/2037 5.000% 06/01/37		04/05/2018	JEFFERIES & CO., INC.		2,191,460	2,000,000		1FE
888808-HQ-8	TOBACCO SETTLEMENT FINANCING C SENIOR 5.0000 06/01/2046 5.000% 06/01/46		04/05/2018	JEFFERIES & CO., INC.		2,141,120	2,000,000		2FE
888808-HS-4	TOBACCO SETTLEMENT FINANCING C SENIOR 3.2000 06/01/2027 3.200% 06/01/27		04/05/2018	JEFFERIES & CO., INC.		1,000,000	1,000,000		2FE
New Jersey Total						19,832,580	19,500,000		XXX
64990C-6P-1	NEW YORK STATE DORMITORY AUTHO SENIOR 5.0000 10/01/2048 5.000% 10/01/48		05/23/2018	GOLDMAN SACHS & CO., INC.		18,299,900	14,000,000	11,250	1FE
New York Total						18,299,900	14,000,000	11,250	XXX
072868-AC-6	BAYLOR UNIVERSITY SECURED 4.0190 03/01/2038 4.019% 03/01/38		04/18/2018	BARCLAYS CAPITAL INC		3,932,156	3,875,000	28,119	1FE
Texas Total						3,932,156	3,875,000	28,119	XXX
45174X-AA-0	IHC HEALTH SERVICES INC SECURED 4.1310 05/15/2048 4.131% 05/15/48		06/26/2018	J.P. MORGAN SECURITIES LLC		16,000,000	16,000,000		1FE
Utah Total						16,000,000	16,000,000		XXX
358885-AA-9	FROEDTERT HEALTH INC SECURED 4.6860 04/01/2045 4.686% 04/01/45		06/13/2018	HILLTOP SECURITIES		21,210,000	20,000,000	192,647	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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)
Wisconsin Total						21,210,000	20,000,000	192,647	XXX
United States Total						307,220,755	285,452,316	622,601	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						307,220,755	285,452,316	622,601	XXX
00248*-AC-6	GS AIMS-AWP REVOLVER 1ST LIEN 7.2703 06/05/2020 7.750% 06/05/20		06/28/2018	GOLDMAN SACHS & CO., INC.		62,127	62,127		4FE
00912X-BC-7	AIR LEASE CORP SENIOR 3.8750 07/03/2023 3.875% 07/03/23		06/11/2018	MERRILL LYNCH PIERCE FENNER &		9,918,000	10,000,000		2FE
015271-AM-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR 4.0000 01/15/2024 4.000% 01/15/24		06/12/2018	J.P. MORGAN SECURITIES LLC		16,988,610	17,000,000		2FE
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC SENIOR 3.7500 06/15/2023 3.750% 06/15/23		06/06/2018	MERRILL LYNCH PIERCE FENNER &		8,995,500	9,000,000		2FE
019736-AD-9	ALLISON TRANSMISSION INC SENIOR 5.0000 10/01/2024 5.000% 10/01/24		06/29/2018	J.P. MORGAN SECURITIES LLC		3,732,956	3,785,000	48,364	3FE
02343U-AB-1	AMCOR FINANCE USA INC SENIOR 4.5000 05/15/2028 4.500% 05/15/28		05/07/2018	CITIGROUP GLOBAL MARKETS, INC		14,472,305	14,500,000		2FE
02376*-AA-0	AMERICAN AIRLINES 2018-1 CLASS SECURED 4.1400 06/15/2027 4.140% 06/15/27		05/10/2018	CITIGROUP GLOBAL MARKETS, INC		23,000,000	23,000,000		1FE
02406P-AU-4	AMERICAN AXLE & MANUFACTURING SENIOR 6.5000 04/01/2027 6.500% 04/01/27		04/13/2018	CREDIT SUISSE INTERNATIONAL		5,100,000	5,000,000	14,444	4FE
03066H-AF-4	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 3.5000 01/1 3.500% 01/18/24		05/15/2018	BNP PARIBAS		15,999,307	16,000,000		1FE
03754Q-AC-8	APEX CREDIT CLO 2015-II LTD SECURED CDO-LNA 3.5706 10/17/2 3.603% 10/17/26		05/08/2018	JEFFERIES & CO., INC.		20,000,000	20,000,000		1FE
05369A-AC-5	AVIATION CAPITAL GROUP LLC SENIOR 3.8750 05/01/2023 3.875% 05/01/23		04/24/2018	DEUTSCHE BANK AG		9,960,900	10,000,000		1FE
05379B-AQ-0	AVISTA CORP SECURED 4.3500 06/01/2048 4.350% 06/01/48		05/15/2018	WELLS FARGO SECURITIES		14,984,850	15,000,000		1FE
054561-AA-3	AXA EQUITABLE HOLDINGS INC SENIOR 3.9000 04/20/2023 3.900% 04/20/23		04/17/2018	J.P. MORGAN SECURITIES LLC		9,086,532	9,100,000		2FE
054561-AG-0	AXA EQUITABLE HOLDINGS INC SENIOR 4.3500 04/20/2028 4.350% 04/20/28		04/17/2018	J.P. MORGAN SECURITIES LLC		9,981,500	10,000,000		2FE
05509R-AJ-4	B&M CLO 2014-1 LTD SECURED CDO-LNA 3.0777 04/16/2 3.078% 04/16/26		04/11/2018	CITIGROUP GLOBAL MARKETS, INC		23,000,000	23,000,000		1FE
05509R-AL-9	B&M CLO 2014-1 LTD SECURED CDO-LNA 3.9477 04/16/2 3.948% 04/16/26		04/11/2018	CITIGROUP GLOBAL MARKETS, INC		15,000,000	15,000,000		1FE
05509R-AN-5	B&M CLO 2014-1 LTD SECURED SUBORD CDO-LNA 4.5477 4.548% 04/16/26		04/11/2018	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000		1FE
05531F-BE-2	BB&T CORP SENIOR 3.7000 06/05/2025 3.700% 06/05/25		05/31/2018	MORGAN STANLEY DEAN WITTER		24,949,500	25,000,000		1FE
05605H-AA-8	BWX TECHNOLOGIES INC SENIOR 5.3750 07/15/2026 5.375% 07/15/26		05/18/2018	MORGAN STANLEY DEAN WITTER		1,840,000	1,840,000		3FE
05947U-3B-2	BANC OF AMERICA MERRILL LYNCH SECURED SUBORD 5.4631 10/10/20 5.645% 10/10/45		05/25/2018	PFG Income Investors AFS		950,000	950,000	3,460	1FM
06540R-AF-1	BANK 2017-BNK9 SECURED 0.9640 11/15/2054 0.823% 11/15/54		04/23/2018	MERRILL LYNCH PIERCE FENNER &		1,898,960		17,193	1FE
06540T-AH-3	BANK 2018-BNK11 SECURED SUBORD 4.5037 03/15/20 4.504% 03/15/61		04/13/2018	MORGAN STANLEY DEAN WITTER		5,149,733	5,000,000	15,128	1FE
06541K-BE-7	BANK 2018-BNK12 SECURED SUBORD 4.5538 05/15/20 4.554% 05/15/61		05/15/2018	MERRILL LYNCH PIERCE FENNER &		7,670,418	7,500,000	27,512	1FE
07387B-GB-3	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 5.9113 04/12/20 5.911% 04/12/38		05/25/2018	PFG Income Investors AFS		990,230	1,000,000	3,817	1FM
08161H-AJ-9	BENCHMARK 2018-B4 SECURED SUBORD 4.4300 07/15/20 0.000% 07/15/51		06/28/2018	DEUTSCHE BANK AG		10,299,473	10,000,000	14,870	1FE
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO SENIOR 5.0000 06/15/2044 5.000% 06/15/44		06/13/2018	SEAPORT GROUP		10,549,800	10,000,000		1FE
09628B-AL-2	BLUEMOUNTAIN CLO 2015-2 LTD SECURED CDO-LNA 0.0000 07/18/2 3.285% 07/18/27		06/22/2018	J.P. MORGAN SECURITIES LLC		37,500,000	37,500,000		1Z
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC SENIOR 3.7000 06/22/2027 3.700% 06/22/27		05/01/2018	Tax Free Exchange		18,985,368	19,000,000	251,908	2FE
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC SENIOR 4.7000 06/22/2047 4.700% 06/22/47		05/01/2018	Tax Free Exchange		6,952,758	7,000,000	117,892	2FE
12554C-AD-0	CIM TRUST 2018-J1 SECURED 3.5000 03/25/2048 3.500% 03/25/48		04/27/2018	MERRILL LYNCH PIERCE FENNER &		49,684,835	50,000,000	140,972	1FE
12572Q-AH-8	CME GROUP INC SENIOR 4.1500 06/15/2048 4.150% 06/15/48		06/14/2018	J.P. MORGAN SECURITIES LLC		29,862,300	30,000,000		1FE
12592X-BE-5	COMM 2015-CCRE22 MORTGAGE TRUS SECURED 1.1191 03/10/2048 0.980% 03/10/48		06/05/2018	BREAN MURRAY CAPITAL LLC		1,457,404		6,213	1FE
12593A-BB-0	COMM 2015-CCRE23 MORTGAGE TRUS SECURED 1.1112 05/10/2048 0.967% 05/10/48		06/27/2018	CREDIT SUISSE INTERNATIONAL		8,935,503		174,456	1FE
12595V-AG-2	COMM 2018-COR3 MORTGAGE TRUST SECURED SUBORD 4.6650 05/10/20 4.665% 05/10/51		05/04/2018	DEUTSCHE BANK AG		3,862,496	3,750,000	10,205	1FE
12595V-AH-0	COMM 2018-COR3 MORTGAGE TRUST SECURED SUBORD 4.7131 05/10/20 4.713% 05/10/51		05/04/2018	DEUTSCHE BANK AG		6,363,271	6,500,000	17,870	1FE
12631D-BE-2	COMM 2014-CCRE17 MORTGAGE TRUS SECURED SUBORD 4.3770 05/10/20 4.377% 05/10/47		04/03/2018	DEUTSCHE BANK AG		1,023,867	1,000,000	486	1FM
12636F-BN-2	COMM 2015-LC23 MORTGAGE TRUST SECURED SUBORD 4.4590 10/10/20 4.459% 10/10/48		04/03/2018	J.P. MORGAN SECURITIES LLC		5,138,672	5,000,000	2,477	1FM
12652U-AW-9	CSAIL 2018-CX11 COMMERCIAL MOR SECURED 1.0097 04/15/2051 0.849% 04/15/51		04/05/2018	CREDIT SUISSE INTERNATIONAL		12,927,451		83,095	1FE
12652U-AY-5	CSAIL 2018-CX11 COMMERCIAL MOR SECURED SUBORD 4.2511 04/15/20 4.251% 04/15/51		04/03/2018	CREDIT SUISSE INTERNATIONAL		13,389,974	13,000,000	26,097	1FE
14314X-AE-9	CARMAX AUTO OWNER TRUST 2018-2 SECURED SUBORD ABS 3.3700 10/1 3.370% 10/16/23		04/18/2018	WELLS FARGO SECURITIES		9,998,086	10,000,000		1FE
14314X-AF-6	CARMAX AUTO OWNER TRUST 2018-2 SECURED SUBORD ABS 3.5700 12/1 3.570% 12/15/23		04/18/2018	WELLS FARGO SECURITIES		4,999,578	5,000,000		1FE
14441@-AD-8	GS AIMS-CARR MANAGEMENT REVOLV 1ST LIEN 6.3478 10/22/2019 8.250% 10/22/19		06/07/2018	GOLDMAN SACHS & CO., INC.		401,199	401,199		3FE
14726@-AB-8	GS AIMS-CASCADE LP HOLD REV 1ST LIEN 6.8263 02/20/2020 6.740% 02/20/20		06/22/2018	GOLDMAN SACHS & CO., INC.		95,454	95,454		3FE
17291D-AG-8	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 4.5070 06/10/20 4.507% 06/10/51		06/07/2018	CITIGROUP GLOBAL MARKETS, INC		8,754,337	8,500,000	21,283	1FE
17291D-AH-6	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 4.7210 06/10/20 4.721% 06/10/51		06/07/2018	CITIGROUP GLOBAL MARKETS, INC		5,286,431	5,236,000	13,733	1FE
17291E-AZ-4	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 4.3889 12/10/20 4.389% 12/10/49		06/19/2018	CITIGROUP GLOBAL MARKETS, INC		5,072,852	5,000,000	12,191	1FM
17291E-BB-6	CITIGROUP COMMERCIAL MORTGAGE SECURED 0.9673 12/10/2049 0.823% 12/10/49		05/30/2018	CREDIT SUISSE INTERNATIONAL		7,664,053			1FE
172967-JU-6	CITIGROUP INC SENIOR 4.6500 07/30/2045 4.650% 07/30/45		05/16/2018	CITIGROUP GLOBAL MARKETS, INC		8,052,560	8,000,000	111,600	2FE
172967-LW-9	CITIGROUP INC SENIOR 4.0750 04/23/2029 4.075% 04/23/29		04/16/2018	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000		2FE
172967-LZ-2	CITIGROUP INC SENIOR 4.0440 06/01/2024 4.044% 06/01/24		05/15/2018	CITIGROUP GLOBAL MARKETS, INC		8,000,000	8,000,000		2FE
17320D-AQ-1	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 3.7320 04/10/20 3.732% 04/10/46		05/24/2018	CITIGROUP GLOBAL MARKETS, INC		7,444,922	7,500,000	21,770	1FM
17325H-BS-2	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 4.1370 04/14/20 4.137% 04/14/50		04/17/2018	BREAN MURRAY CAPITAL LLC		3,026,719	3,000,000	6,206	1FM
17326F-AJ-6	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 4.0960 10/12/20 4.096% 10/12/50		04/13/2018	CITIGROUP GLOBAL MARKETS, INC		5,018,945	5,000,000	9,102	1FM
19420@-AB-6	GS AIMS-COLLAGEN MATRIX REVOLV 1ST LIEN 6.3363 10/23/2019 8.000% 10/23/19		04/13/2018	GOLDMAN SACHS & CO., INC.		40,671	40,671		4FE
200474-BF-0	COMM 2015-LC19 MORTGAGE TRUST SECURED SUBORD 3.8290 02/10/20 3.829% 02/10/48		06/18/2018	KGS ALPHA CAPITAL MARKETS LP		1,064,846	1,079,521	2,182	1FM
201723-AM-5	COMMERCIAL METALS CO SENIOR 5.7500 04/15/2026 5.750% 04/15/26		04/19/2018	MERRILL LYNCH PIERCE FENNER &		2,000,000	2,000,000		3FE
209111-FP-3	CONSOLIDATED EDISON CO OF NEW SENIOR 3.8000 05/15/2028 3.800% 05/15/28		05/07/2018	WELLS FARGO SECURITIES		9,998,300	10,000,000		1FE
210518-DB-9	CONSUMERS ENERGY CO SECURED 4.0500 05/15/2048 4.050% 05/15/48		05/01/2018	MITSUBISHI SECURITIES		14,845,650	15,000,000		1FE
22005#-AA-3	GS AIMS-CORPORATE VISIONS TERM 1ST LIEN 6.8181 05/29/2021 7.302% 05/29/21		06/20/2018	Interest Capitalization		2,023	2,023		5FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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)
22005#-AB-1	GS AIMS-CORPORATE VISIONS REV 1ST LIEN 6.8181 05/29/2021 8.000% 05/29/21		04/26/2018	GOLDMAN SACHS & CO., INC.		12,046	12,046		5FE
22005#-AB-1	GS AIMS-CORPORATE VISIONS REV 1ST LIEN 6.8181 05/29/2021 8.000% 05/29/21		04/02/2018	Interest Capitalization		124	124		5FE
22822R-BD-1	CROWN CASTLE TOWERS LLC 1ST LIEN 3.6630 05/15/2025 3.663% 05/15/25		04/19/2018	KEY CAPITAL MARKETS/MCDONALD		10,606,788	10,710,000	8,718	1FE
22822R-BF-6	CROWN CASTLE TOWERS LLC SECURED 3.7200 07/15/2023 3.720% 07/15/23		06/26/2018	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		1Z
23338V-AH-9	DTE ELECTRIC CO SECURED 4.0500 05/15/2048 4.050% 05/15/48		04/30/2018	MERRILL LYNCH PIERCE FENNER &		12,941,630	13,000,000		1FE
233851-DL-5	DAIMLER FINANCE NORTH AMERICA SENIOR 3.7000 05/04/2023 3.700% 05/04/23		04/30/2018	GOLDMAN SACHS & CO., INC.		4,990,500	5,000,000		1FE
24422E-UH-0	JOHN DEERE CAPITAL CORP SENIOR 3.4500 06/07/2023 3.450% 06/07/23		06/04/2018	ROYAL BANK OF CANADA		5,996,700	6,000,000		1FE
24704A-AE-6	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 3.3400 06/2 3.340% 06/22/23		06/12/2018	BARCLAYS CAPITAL INC		7,248,932	7,250,000		1FE
24704A-AF-3	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 3.5300 06/2 3.530% 06/22/23		06/12/2018	BARCLAYS CAPITAL INC		3,599,417	3,600,000		1FE
24704A-AG-1	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 3.8500 06/2 3.850% 06/24/24		06/12/2018	BARCLAYS CAPITAL INC		6,999,620	7,000,000		2AM
24736X-AA-6	DELTA AIR LINES 2015-1 CLASS A 1ST LIEN 3.6250 07/30/2027 3.625% 07/30/27		04/25/2018	WILLIAM BLAIR & CO.		882,115	892,531	7,819	1FE
25389J-AT-3	DIGITAL REALTY TRUST LP SENIOR 4.4500 07/15/2028 4.450% 07/15/28		06/14/2018	MERRILL LYNCH PIERCE FENNER &		9,985,200	10,000,000		2FE
26208J-AE-3	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 3.2200 04/1 3.220% 04/15/22		05/16/2018	SOCIETE GENERALE SEC N.Y.		12,998,278	13,000,000		1FE
26208J-AF-0	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 3.6300 08/1 3.630% 08/15/24		05/16/2018	SOCIETE GENERALE SEC N.Y.		19,999,836	20,000,000		1FE
26250U-AQ-8	DRYDEN XXVI SENIOR LOAN FUND SECURED CDO-LNA 3.2477 04/15/2 3.248% 04/15/29		04/09/2018	CREDIT SUISSE INTERNATIONAL		14,000,000	14,000,000		1FE
278865-BA-7	ECOLAB INC SENIOR 3.9500 12/01/2047 3.950% 12/01/47		04/17/2018	Tax Free Exchange		9,948,086	10,000,000	153,611	2FE
28176E-AD-0	EDWARDS LIFESCIENCES CORP SENIOR 4.3000 06/15/2028 4.300% 06/15/28		06/06/2018	MERRILL LYNCH PIERCE FENNER &		6,734,273	6,750,000		2FE
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP SENIOR 4.9500 05/15/2028 4.950% 05/15/28		05/07/2018	MERRILL LYNCH PIERCE FENNER &		10,663,678	10,750,000		2FE
29278N-AC-7	ENERGY TRANSFER PARTNERS LP SENIOR 4.2000 09/15/2023 4.200% 09/15/23		06/05/2018	MIZUHO FINANCIAL GROUP INC		9,992,600	10,000,000		2FE
29364D-AV-2	ENTERGY ARKANSAS INC SECURED 4.0000 06/01/2028 4.000% 06/01/28		05/08/2018	BARCLAYS CAPITAL INC		9,993,200	10,000,000		1FE
294429-AM-7	EQUIFAX INC SENIOR 3.6000 08/15/2021 3.600% 08/15/21		05/23/2018	J.P. MORGAN SECURITIES LLC		4,982,000	5,000,000		2FE
294429-AN-5	EQUIFAX INC SENIOR 3.9500 06/15/2023 3.950% 06/15/23		05/23/2018	J.P. MORGAN SECURITIES LLC		9,896,800	10,000,000		2FE
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SENIOR 4.7500 05/15/2048 4.750% 05/15/48		05/14/2018	MERRILL LYNCH PIERCE FENNER &		19,592,600	20,000,000		2FE
31683Y-AJ-3	FIGUEROA CLO 2014-1 LTD SECURED CDO-LNA 0.0000 01/15/2 3.248% 01/15/27		06/28/2018	NATIXIS		25,000,000	25,000,000		1Z
31683Y-AL-8	FIGUEROA CLO 2014-1 LTD SECURED SUBORD CDO-LNA 0.0000 3.848% 01/15/27		06/28/2018	NATIXIS		11,000,000	11,000,000		1Z
31683Y-AN-4	FIGUEROA CLO 2014-1 LTD SECURED SUBORD CDO-LNA 0.0000 4.448% 01/15/27		06/28/2018	NATIXIS		10,000,000	10,000,000		1Z
33851H-AF-0	FLAGSTAR MORTGAGE TRUST 2018-2 SECURED 3.5000 04/25/2048 3.500% 04/25/48		04/13/2018	J.P. MORGAN SECURITIES LLC		41,750,625	42,000,000	106,167	1FE
33851L-AD-6	FLAGSTAR MORTGAGE TRUST 2018-4 SECURED 4.0000 07/25/2048 4.000% 07/25/48		06/21/2018	J.P. MORGAN SECURITIES LLC		26,109,651	26,000,000	78,000	1FE
345397-ZB-2	FORD MOTOR CREDIT CO LLC SENIOR 4.1400 02/15/2023 4.140% 02/15/23		04/30/2018	GOLDMAN SACHS & CO., INC.		10,000,000	10,000,000		2FE
361448-BC-6	GATX CORP SENIOR 4.5500 11/07/2028 4.550% 11/07/28		05/03/2018	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000		2FE
361841-AK-5	GLP CAPITAL LP / GLP FINANCING SENIOR 5.7500 06/01/2028 5.750% 06/01/28		05/09/2018	Various		5,956,375	5,950,000		3FE
36255K-AF-8	GM FINANCIAL AUTOMOBILE LEASIN SECURED SUBORD ABS 3.3100 04/2 3.310% 04/20/22		06/19/2018	BARCLAYS CAPITAL INC		14,997,369	15,000,000		1FE
36255K-AG-6	GM FINANCIAL AUTOMOBILE LEASIN SECURED SUBORD ABS 3.5000 04/2 3.500% 04/20/22		06/19/2018	BARCLAYS CAPITAL INC		7,499,774	7,500,000		1FE
36656A-AC-2	BSL CLO 2018-1 LTD SECURED CDO-LNA 3.3405 07/17/2 3.323% 07/17/28		05/18/2018	MORGAN STANLEY DEAN WITTER		30,000,000	30,000,000		1FE
369550-BC-1	GENERAL DYNAMICS CORP SENIOR 3.7500 05/15/2028 3.750% 05/15/28		05/08/2018	MERRILL LYNCH PIERCE FENNER &		9,943,800	10,000,000		1FE
369550-BD-9	GENERAL DYNAMICS CORP SENIOR 3.3750 05/15/2023 3.375% 05/15/23		05/08/2018	ROYAL BANK OF CANADA		9,961,600	10,000,000		1FE
370334-CE-2	GENERAL MILLS INC SENIOR 3.7000 10/17/2023 3.700% 10/17/23		04/03/2018	GOLDMAN SACHS & CO., INC.		6,984,810	7,000,000		2FE
370334-CF-9	GENERAL MILLS INC SENIOR 4.0000 04/17/2025 4.000% 04/17/25		04/03/2018	GOLDMAN SACHS & CO., INC.		9,990,300	10,000,000		2FE
370334-CG-7	GENERAL MILLS INC SENIOR 4.2000 04/17/2028 4.200% 04/17/28		04/03/2018	GOLDMAN SACHS & CO., INC.		4,740,405	4,750,000		2FE
370334-CH-5	GENERAL MILLS INC SENIOR 4.5500 04/17/2038 4.550% 04/17/38		04/03/2018	GOLDMAN SACHS & CO., INC.		6,489,860	6,500,000		2FE
370334-CJ-1	GENERAL MILLS INC SENIOR 4.7000 04/17/2048 4.700% 04/17/48		04/03/2018	GOLDMAN SACHS & CO., INC.		3,493,280	3,500,000		2FE
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO IN SENIOR 3.5500 04/09/2021 3.550% 04/09/21		04/05/2018	J.P. MORGAN SECURITIES LLC		4,998,050	5,000,000		2FE
37045X-CK-0	GENERAL MOTORS FINANCIAL CO IN SENIOR 4.3500 04/09/2025 4.350% 04/09/25		04/05/2018	J.P. MORGAN SECURITIES LLC		4,997,300	5,000,000		2FE
38013R-AG-0	GM FINANCIAL CONSUMER AUTOMOBI SECURED SUBORD ABS 3.3100 12/1 3.310% 12/18/23		04/11/2018	DEUTSCHE BANK AG		3,998,632	4,000,000		1FE
384637-AA-2	GRAHAM HOLDINGS CO SENIOR 5.7500 06/01/2026 5.750% 06/01/26		05/24/2018	J.P. MORGAN SECURITIES LLC		2,545,000	2,545,000		1FE
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING SECURED 3.4000 04/25/2023 3.400% 04/25/23		04/18/2018	DEUTSCHE BANK AG		9,988,100	10,000,000		1FE
404251-A#-7	HNI CORP SENIOR 4.4000 05/31/2028 4.400% 05/31/28		05/31/2018	MERRILL LYNCH PIERCE FENNER &		10,000,000	10,000,000		2Z
404251-A@-9	HNI CORP SENIOR 4.2200 05/31/2025 4.220% 05/31/25		05/31/2018	MERRILL LYNCH PIERCE FENNER &		11,000,000	11,000,000		2Z
41242*-BJ-0	HARDWOOD FUNDING LLC SECURED 3.7000 06/07/2033 3.700% 06/07/33		06/07/2018	J.P. MORGAN SECURITIES LLC		9,500,000	9,500,000		1Z
41284V-AB-8	HARLEY-DAVIDSON FINANCIAL SERV SENIOR 3.5500 05/21/2021 3.550% 05/21/21		05/16/2018	CITIGROUP GLOBAL MARKETS, INC		11,997,960	12,000,000		1FE
42241@-AJ-8	HEARST COMMUNICATIONS INC SENIOR 4.0200 06/01/2028 4.020% 06/01/28		05/18/2018	MERRILL LYNCH PIERCE FENNER &		20,000,000	20,000,000		1Z
42241@-AK-5	HEARST COMMUNICATIONS INC SENIOR 4.1200 06/01/2030 4.120% 06/01/30		05/18/2018	MERRILL LYNCH PIERCE FENNER &		35,000,000	35,000,000		1Z
42241@-AL-3	HEARST COMMUNICATIONS INC SENIOR 4.2700 06/01/2033 4.270% 06/01/33		05/18/2018	MERRILL LYNCH PIERCE FENNER &		14,000,000	14,000,000		1Z
428041-BD-8	HERTZ FLEET LEASE FUNDING LP SECURED ABS 3.2300 05/10/2032 3.230% 05/10/32		04/25/2018	MIZUHO FINANCIAL GROUP INC		12,997,968	13,000,000		1FE
428041-BE-6	HERTZ FLEET LEASE FUNDING LP SECURED SUBORD ABS 3.6400 05/1 3.640% 05/10/32		04/25/2018	MIZUHO FINANCIAL GROUP INC		4,719,323	4,720,000		1FE
428041-BF-3	HERTZ FLEET LEASE FUNDING LP SECURED SUBORD ABS 3.7700 05/1 3.770% 05/10/32		04/25/2018	MIZUHO FINANCIAL GROUP INC		2,714,309	2,715,000		1FE
432833-AC-5	HILTON DOMESTIC OPERATING CO I SENIOR 5.1250 05/01/2026 5.125% 05/01/26		04/23/2018	MERRILL LYNCH PIERCE FENNER &		10,000,000	10,000,000	7,595	3FE
443510-AH-5	HUBBELL INC SENIOR 3.1500 08/15/2027 3.150% 08/15/27		04/13/2018	KEY CAPITAL MARKETS/MCDONALD		2,242,488	2,350,000	12,749	2FE
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES SENIOR 3.4830 12/01/2027 3.483% 12/01/27		06/14/2018	Tax Free Exchange		10,000,000	10,000,000	12,578	2FE
44931C-AU-9	ICG US CLO 2015-2 LTD SECURED CDO-LNA 3.1977 01/16/2 3.198% 01/16/28		04/06/2018	CREDIT SUISSE INTERNATIONAL		23,000,000	23,000,000		1FE
44935Q-AF-7	HYUNDAI AUTO LEASE SECURITIZAT SECURED SUBORD ABS 3.3100 04/1 3.310% 04/17/23		06/05/2018	CITIGROUP GLOBAL MARKETS, INC		24,723,079	24,725,000		1FE
46591A-BE-4	JPMDB COMMERCIAL MORTGAGE SECU SECURED SUBORD 4.4210 06/15/20 4.421% 06/15/51		05/23/2018	J.P. MORGAN SECURITIES LLC		5,149,984	5,000,000	8,596	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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)
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SECURED SUBORD 4.5216 06/15/20 4.521% 06/15/51		05/23/2018	J.P. MORGAN SECURITIES LLC		3,089,996	3,000,000	5,275	1FE
46645L-BA-4	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.5336 03/15/2049 1.374% 03/15/49		05/07/2018	MERRILL LYNCH PIERCE FENNER &		5,738,993		26,818	1FE
46645U-AY-3	JP MORGAN CHASE COMMERCIAL MOR SECURED SUBORD 4.0526 12/15/20 4.053% 12/15/49		06/06/2018	CREDIT SUISSE INTERNATIONAL		2,491,699	2,500,000	1,970	1FM
46649C-AQ-6	JP MORGAN MORTGAGE TRUST 2018- SECURED 3.5000 10/25/2048 3.500% 10/25/48		04/25/2018	J.P. MORGAN SECURITIES LLC		51,743,078	52,000,000	146,611	1FE
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL F SECURED 3.8750 06/11/2025 3.875% 06/11/25		06/06/2018	GOLDMAN SACHS & CO., INC.		9,980,600	10,000,000		1FE
469814-A*-8	JACOBS ENGINEERING GROUP INC SENIOR 4.2700 05/08/2025 4.270% 05/08/25		05/15/2018	US BANCORP INVEST INC		35,000,000	35,000,000		2Z
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR 5.5000 02/01/2043 5.500% 02/01/43		04/17/2018	J.P. MORGAN SECURITIES LLC		16,103,850	15,000,000	178,750	1FE
485170-BB-9	KANSAS CITY SOUTHERN SENIOR 4.7000 05/01/2048 4.700% 05/01/48		04/30/2018	MORGAN STANLEY DEAN WITTER		9,988,800	10,000,000		2FE
487836-BW-7	KELLOGG CO SENIOR 4.3000 05/15/2028 4.300% 05/15/28		05/07/2018	HSBC SECURITIES, INC.		9,964,600	10,000,000		2FE
49326E-EG-4	KEYCORP SENIOR 4.1000 04/30/2028 4.100% 04/30/28		04/23/2018	KEY CAPITAL MARKETS/MCDONALD		19,965,800	20,000,000		2FE
50077L-AS-5	KRAFT HEINZ FOODS CO SENIOR 4.0000 06/15/2023 4.000% 06/15/23		06/04/2018	BARCLAYS CAPITAL INC		14,970,450	15,000,000		2FE
50189C-AN-1	LCM XXI LP SECURED CDO-LNA 3.2387 04/20/2 3.239% 04/20/28		04/12/2018	DEUTSCHE BANK AG		23,000,000	23,000,000		1FE
502413-BF-3	L3 TECHNOLOGIES INC SENIOR 3.8500 06/15/2023 3.850% 06/15/23		05/30/2018	MERRILL LYNCH PIERCE FENNER &		9,980,400	10,000,000		2FE
513272-AB-0	LAMB WESTON HOLDINGS INC SENIOR 4.8750 11/01/2026 4.875% 11/01/26		04/13/2018	CITIGROUP GLOBAL MARKETS, INC		1,008,750	1,000,000	22,479	3FE
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST SECURED 4.0100 12/10/2038 4.010% 12/10/38		06/11/2018	MERRILL LYNCH PIERCE FENNER &		8,500,000	8,500,000		1Z
565122-AB-4	MAPLE ESCROW SUBSIDIARY INC SENIOR 4.5970 05/25/2028 4.597% 05/25/28		05/14/2018	GOLDMAN SACHS & CO., INC.		4,000,000	4,000,000		2FE
565122-AC-2	MAPLE ESCROW SUBSIDIARY INC SENIOR 4.0570 05/25/2023 4.057% 05/25/23		05/14/2018	MERRILL LYNCH PIERCE FENNER &		15,500,000	15,500,000		2FE
565122-AD-0	MAPLE ESCROW SUBSIDIARY INC SENIOR 4.4170 05/25/2025 4.417% 05/25/25		05/14/2018	MERRILL LYNCH PIERCE FENNER &		3,000,000	3,000,000		2FE
56576V-AY-3	MARATHON CLO VI LTD SECURED CDO-LNA 4.0050 05/13/2 4.005% 05/13/28		05/09/2018	J.P. MORGAN SECURITIES LLC		20,000,000	20,000,000		1FE
571903-AY-9	MARRIOTT INTERNATIONAL INC/MD SENIOR 4.0000 04/15/2028 4.000% 04/15/28		04/03/2018	DEUTSCHE BANK AG		9,431,695	9,500,000		2FE
595017-AJ-3	MICROCHIP TECHNOLOGY INC SECURED 3.9220 06/01/2021 3.922% 06/01/21		05/23/2018	J.P. MORGAN SECURITIES LLC		7,500,000	7,500,000		2FE
595017-AL-8	MICROCHIP TECHNOLOGY INC SECURED 4.3330 06/01/2023 4.333% 06/01/23		05/23/2018	J.P. MORGAN SECURITIES LLC		20,000,000	20,000,000		2FE
60700D-AD-0	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 3.3900 01/10/2025 3.390% 01/10/25		05/22/2018	MERRILL LYNCH PIERCE FENNER &		6,998,992	7,000,000		1FE
610337-AN-7	MONROE CAPITAL MML CLO 2016-1 SECURED CDO-LNA 0.0000 07/22/2 3.562% 07/22/28		06/26/2018	BNP PARIBAS		15,000,000	15,000,000		1Z
610337-AQ-0	MONROE CAPITAL MML CLO 2016-1 SECURED SUBORD CDO-LNA 0.0000 4.012% 07/22/28		06/26/2018	BNP PARIBAS		10,000,000	10,000,000		1Z
615369-AK-1	MOODY'S CORP SENIOR 2.6250 01/15/2023 2.625% 01/15/23		04/13/2018	Tax Free Exchange		9,980,040	10,000,000	64,167	2FE
61744Y-AQ-1	MORGAN STANLEY SENIOR 3.7370 04/24/2024 3.737% 04/24/24		04/19/2018	MORGAN STANLEY DEAN WITTER		4,500,000	4,500,000		1FE
61744Y-AR-9	MORGAN STANLEY SENIOR 4.4570 04/22/2039 4.457% 04/22/39		04/19/2018	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		1FE
61746W-HN-3	MORGAN STANLEY DEAN WITTER CAP SECURED SUBORD 7.9913 07/15/20 7.991% 07/15/33		05/25/2018	PFG Income Investors AFS		622,125	784,241	4,042	1FM
61767C-AZ-1	MORGAN STANLEY BANK OF AMERICA SECURED SUBORD 4.1050 05/15/20 4.105% 05/15/50		06/05/2018	CREDIT SUISSE INTERNATIONAL		10,614,471	10,551,000	7,219	1FM
61767Y-BA-7	MORGAN STANLEY CAPITAL I INC SECURED 1.0033 07/15/2051 0.000% 07/15/51		06/28/2018	MORGAN STANLEY DEAN WITTER		4,973,500		24,219	1Z
61767Y-BD-1	MORGAN STANLEY CAPITAL I INC SECURED SUBORD 4.6200 07/15/20 4.620% 07/15/51		06/27/2018	MORGAN STANLEY DEAN WITTER		6,179,947	6,000,000	8,292	1Z
62431X-AU-0	MOUNTAIN VIEW CLO 2014-1 LTD SECURED CDO-LNA 2.9019 10/15/2 3.148% 10/15/26		06/13/2018	CITIGROUP GLOBAL MARKETS, INC		14,000,000	14,000,000		1FE
62431X-AW-6	MOUNTAIN VIEW CLO 2014-1 LTD SECURED SUBORD CDO-LNA 3.5519 3.798% 10/15/26		06/13/2018	CITIGROUP GLOBAL MARKETS, INC		26,000,000	26,000,000		1FE
624758-AE-8	MUELLER WATER PRODUCTS INC SENIOR 5.5000 06/15/2026 5.500% 06/15/26		06/07/2018	MERRILL LYNCH PIERCE FENNER &		1,250,000	1,250,000		3FE
62848B-AB-7	MVW OWNER TRUST 2018-1 SECURED SUBORD ABS 3.6000 01/2 3.600% 01/21/36		06/19/2018	CREDIT SUISSE INTERNATIONAL		12,997,988	13,000,000		1FE
65473P-AD-7	NISOURCE INC SENIOR 3.6500 06/15/2023 3.650% 06/15/23		06/06/2018	J.P. MORGAN SECURITIES LLC		9,985,400	10,000,000		2FE
655663-F#-4	NORDSON CORP SENIOR 4.0700 06/22/2028 4.070% 06/22/28		06/08/2018	MERRILL LYNCH PIERCE FENNER &		10,000,000	10,000,000		2Z
655663-G@-5	NORDSON CORP SENIOR 3.9200 06/22/2025 3.920% 06/22/25		06/08/2018	MERRILL LYNCH PIERCE FENNER &		15,000,000	15,000,000		2Z
655663-H*-6	NORDSON CORP SENIOR 3.7100 06/22/2023 3.710% 06/22/23		06/08/2018	MERRILL LYNCH PIERCE FENNER &		10,000,000	10,000,000		2Z
670346-AP-0	NUCOR CORP SENIOR 3.9500 05/01/2028 3.950% 05/01/28		04/23/2018	MERRILL LYNCH PIERCE FENNER &		14,977,800	15,000,000		2FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY CO LLC 1ST LIEN 3.8000 09/30/2047 3.800% 09/30/47		05/17/2018	Tax Free Exchange		8,987,366	9,000,000	44,650	1FE
68283#-AB-7	GS AIMS-ONETOUCHPOINT REVOLVER 1ST LIEN 6.5978 09/04/2019 7.750% 09/04/19		06/28/2018	GOLDMAN SACHS & CO., INC.		429,392	429,392		4FE
69351U-AV-5	PPL ELECTRIC UTILITIES CORP SECURED 4.1500 06/15/2048 4.150% 06/15/48		06/11/2018	MORGAN STANLEY DEAN WITTER		9,943,900	10,000,000		1FE
69353R-FL-7	PNC BANK NA SENIOR 3.5000 06/08/2023 3.500% 06/08/23		06/05/2018	MORGAN STANLEY DEAN WITTER		19,977,200	20,000,000		1FE
693680-AC-4	PSMC 2018-2 TRUST SECURED 3.5000 06/25/2048 3.500% 06/25/48		05/18/2018	CREDIT SUISSE INTERNATIONAL		46,228,909	47,000,000	95,958	1FE
69700L-AA-9	PALMER SQUARE CLO 2018-3 LTD SECURED CDO-LNA 0.0000 08/15/2 3.193% 08/15/26		06/26/2018	J.P. MORGAN SECURITIES LLC		31,880,000	31,880,000		1Z
709599-BC-7	PENSKE TRUCK LEASING CO LP / P SENIOR 4.1250 08/01/2023 4.125% 08/01/23		06/26/2018	WELLS FARGO SECURITIES		9,999,100	10,000,000		2FE
73742D-AA-9	POST CLO 2018-1 LTD SECURED CDO-LNA 3.3405 04/16/2 3.398% 04/16/31		04/17/2018	J.P. MORGAN SECURITIES LLC		14,000,000	14,000,000		1FE
73742D-AC-5	POST CLO 2018-1 LTD SECURED SUBORD CDO-LNA 3.9405 3.998% 04/16/31		04/17/2018	J.P. MORGAN SECURITIES LLC		10,500,000	10,500,000		1FE
73742D-AE-1	POST CLO 2018-1 LTD SECURED SUBORD CDO-LNA 4.2905 4.348% 04/16/31		04/17/2018	J.P. MORGAN SECURITIES LLC		5,500,000	5,500,000		1FE
74340X-BJ-9	PROLOGIS LP SENIOR 4.3750 09/15/2048 4.375% 09/15/48		06/11/2018	WELLS FARGO SECURITIES		4,939,100	5,000,000		1FE
744448-CQ-2	PUBLIC SERVICE CO OF COLORADO SECURED 4.1000 06/15/2048 4.100% 06/15/48		06/14/2018	BARCLAYS CAPITAL INC		9,972,700	10,000,000		1FE
74456Q-BU-9	PUBLIC SERVICE ELECTRIC & GAS SECURED 3.7000 05/01/2028 3.700% 05/01/28		05/02/2018	MIZUHO FINANCIAL GROUP INC		4,981,000	5,000,000		1FE
74456Q-BV-7	PUBLIC SERVICE ELECTRIC & GAS SECURED 4.0500 05/01/2048 4.050% 05/01/48		05/02/2018	MIZUHO FINANCIAL GROUP INC		11,925,720	12,000,000		1FE
745332-CH-7	PUGET SOUND ENERGY INC SECURED 4.2230 06/15/2048 4.223% 06/15/48		06/04/2018	J.P. MORGAN SECURITIES LLC		10,000,000	10,000,000		1FE
745867-AX-9	PULTEGROUP INC SENIOR 5.0000 01/15/2027 5.000% 01/15/27		06/21/2018	ROYAL BANK OF CANADA		14,462,500	15,000,000	322,917	3FE
760759-AT-7	REPUBLIC SERVICES INC SENIOR 3.9500 05/15/2028 3.950% 05/15/28		05/03/2018	MERRILL LYNCH PIERCE FENNER &		4,930,100	5,000,000		2FE
78355H-KH-1	RYDER SYSTEM INC SENIOR 3.7500 06/09/2023 3.750% 06/09/23		06/14/2018	ROYAL BANK OF CANADA		7,484,550	7,500,000		2FE
78409V-AN-4	S&P GLOBAL INC SENIOR 4.5000 05/15/2048 4.500% 05/15/48		05/03/2018	GOLDMAN SACHS & CO., INC.		14,812,650	15,000,000		2FE
78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRU SECURED ABS 3.6000 01/15/2037 3.600% 01/15/37		06/13/2018	CREDIT SUISSE INTERNATIONAL		24,993,905	25,000,000		1FE
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC SENIOR 4.2460 05/01/2028 4.246% 05/01/28		04/26/2018	MITSUBISHI SECURITIES		10,000,000	10,000,000		2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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)
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SENIOR 4.6820 05/01/2038 4.682% 05/01/38		04/26/2018	MITSUBISHI SECURITIES		19,000,000	19,000,000		2FE
79466L-AF-1	SALESFORCE.COM INC SENIOR 3.7000 04/11/2028 3.700% 04/11/28		04/05/2018	MERRILL LYNCH PIERCE FENNER &		13,996,500	14,000,000		1FE
80285F-AE-4	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 3.0300 09/1 3.030% 09/15/22		04/10/2018	J.P. MORGAN SECURITIES LLC		15,497,667	15,500,000		1FE
80285F-AF-1	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 3.3500 07/1 3.350% 07/17/23		04/10/2018	J.P. MORGAN SECURITIES LLC		9,599,606	9,600,000		1FE
80285G-AE-2	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 3.2900 10/1 3.290% 10/17/22		06/20/2018	J.P. MORGAN SECURITIES LLC		9,998,578	10,000,000		1FE
80285G-AF-9	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 3.5100 08/1 3.510% 08/15/23		06/20/2018	J.P. MORGAN SECURITIES LLC		15,996,618	16,000,000		1FE
81373P-AA-1	SECURIAN FINANCIAL GROUP INC SENIOR 4.8000 04/15/2048 4.800% 04/15/48		04/02/2018	GOLDMAN SACHS & CO., INC.		5,482,565	5,500,000		1FE
81747G-AD-4	SEQUOIA MORTGAGE TRUST 2018-5 SECURED 3.5000 05/25/2048 3.500% 05/25/48		04/25/2018	WELLS FARGO SECURITIES		46,478,594	47,000,000	118,806	1FE
81747J-AD-8	SEQUOIA MORTGAGE TRUST 2018-6 SECURED 4.0000 07/25/2048 4.000% 07/25/48		06/07/2018	WELLS FARGO SECURITIES		22,140,938	22,000,000	46,444	1FE
81789G-AJ-0	SEVEN STICKS CLO LTD SECURED CDO-LNA 0.0000 07/15/2 3.398% 07/15/28		06/29/2018	CITIGROUP GLOBAL MARKETS, INC		30,000,000	30,000,000		1Z
81789G-AL-5	SEVEN STICKS CLO LTD SECURED CDO-LNA 0.0000 07/15/2 3.948% 07/15/28		06/29/2018	CITIGROUP GLOBAL MARKETS, INC		19,300,000	19,300,000		1Z
83611L-AA-8	SOUND POINT CLO III-R LTD SECURED CDO-LNA 3.2977 04/15/2 3.298% 04/15/29		04/10/2018	DEUTSCHE BANK AG		15,000,000	15,000,000		1FE
838518-E*-5	SOUTH JERSEY INDUSTRIES INC SENIOR 3.1800 04/25/2021 3.180% 04/25/21		04/25/2018	MERRILL LYNCH PIERCE FENNER &		8,000,000	8,000,000		2
867914-BS-1	SUNTRUST BANKS INC SENIOR 4.0000 05/01/2025 4.000% 05/01/25		04/24/2018	SUNTRUST CAPITAL MARKETS INC		13,482,720	13,500,000		2FE
87155M-AA-9	SYMPHONY CLO V LTD SECURED CDO-LNA 3.0977 01/15/2 3.098% 01/15/24		06/15/2018	NOMURA SECURITIES INTL INC		1,697,709	1,697,709	7,459	1FE
87165U-AN-1	SYMPHONY CLO XVII LTD SECURED CDO-LNA 3.2277 04/15/2 3.228% 04/15/28		04/09/2018	MERRILL LYNCH PIERCE FENNER &		20,000,000	20,000,000		1FE
87166F-AC-7	SYNCHRONY BANK SENIOR 3.6500 05/24/2021 3.650% 05/24/21		05/18/2018	CITIGROUP GLOBAL MARKETS, INC		9,987,300	10,000,000		2FE
87233Q-AA-6	TC PIPELINES LP SENIOR 4.6500 06/15/2021 4.650% 06/15/21		04/05/2018	NBF SECURITIES CORP		3,833,400	3,750,000	55,219	2FE
875127-BE-1	TAMPA ELECTRIC CO SENIOR 4.3000 06/15/2048 4.300% 06/15/48		06/04/2018	J.P. MORGAN SECURITIES LLC		11,935,680	12,000,000		1FE
87974K-AQ-7	TELOS CLO 2014-5 LTD SECURED CDO-LNA 3.3028 04/17/2 3.303% 04/17/28		04/10/2018	JEFFERIES & CO., INC.		35,000,000	35,000,000		1FE
882508-BD-5	TEXAS INSTRUMENTS INC SENIOR 4.1500 05/15/2048 4.150% 05/15/48		04/30/2018	MIZUHO FINANCIAL GROUP INC		39,822,400	40,000,000		1FE
891906-AE-9	TOTAL SYSTEM SERVICES INC SENIOR 4.0000 06/01/2023 4.000% 06/01/23		05/09/2018	MERRILL LYNCH PIERCE FENNER &		9,991,600	10,000,000		2FE
89566E-C*-7	TRI-STATE GENERATION & TRANSMI SECURED 3.3900 04/12/2028 3.390% 12/12/29		04/12/2018	WELLS FARGO SECURITIES		7,000,000	7,000,000		1Z
89852T-AM-0	TRYON PARK CLO LTD SECURED CDO-LNA 3.2377 04/15/2 3.238% 04/15/29		04/06/2018	MERRILL LYNCH PIERCE FENNER &		24,000,000	24,000,000		1FE
90137H-AD-1	GS AIMS-TWENTYEIGHTY INC TLB 1ST LIEN 8.0000 03/31/2020 8.000% 03/31/20		06/29/2018	Interest Capitalization		25,808	25,808		6FE
90137H-AE-9	GS AIMS-TWENTYEIGHTY INC TLC 1ST LIEN 9.0000 03/31/2020 9.000% 03/31/20		04/01/2018	Interest Capitalization		25,366	25,366		6FE
90276V-AF-6	UBS COMMERCIAL MORTGAGE TRUST SECURED 1.0506 02/15/2051 0.893% 02/15/51		04/18/2018	BREAN MURRAY CAPITAL LLC		2,933,057		20,569	1FE
90276X-AW-5	UBS COMMERCIAL MORTGAGE TRUST SECURED 0.9772 06/15/2051 0.000% 06/15/51		06/28/2018	UBS AG		5,281,972		21,547	1Z
907818-ES-3	UNION PACIFIC CORP SENIOR 3.7500 07/15/2025 3.750% 07/15/25		06/05/2018	CREDIT SUISSE INTERNATIONAL		9,999,600	10,000,000		2FE
907818-EU-8	UNION PACIFIC CORP SENIOR 3.5000 06/08/2023 3.500% 06/08/23		06/05/2018	MERRILL LYNCH PIERCE FENNER &		9,491,355	9,500,000		2FE
907818-EY-0	UNION PACIFIC CORP SENIOR 3.9500 09/10/2028 3.950% 09/10/28		06/05/2018	CITIGROUP GLOBAL MARKETS, INC		9,975,100	10,000,000		2FE
90932N-AA-1	UNITED AIRLINES 2018-1 CLASS B 2ND LIEN 4.6000 03/01/2026 4.600% 03/01/26		05/09/2018	CREDIT SUISSE INTERNATIONAL		5,000,000	5,000,000		2FE
91324P-DK-5	UNITEDHEALTH GROUP INC SENIOR 3.8500 06/15/2028 3.850% 06/15/28		06/14/2018	MERRILL LYNCH PIERCE FENNER &		9,982,800	10,000,000		1FE
91324P-DL-3	UNITEDHEALTH GROUP INC SENIOR 4.2500 06/15/2048 4.250% 06/15/48		06/14/2018	MERRILL LYNCH PIERCE FENNER &		9,931,200	10,000,000		1FE
92343V-EM-2	VERIZON COMMUNICATIONS INC SENIOR 7.8750 07/01/2032 7.875% 07/01/32		05/08/2018	Tax Free Exchange		16,833,671	16,082,000	446,778	1FE
931142-EC-3	WALMART INC SENIOR 4.0500 06/29/2048 4.050% 06/29/48		06/20/2018	BARCLAYS CAPITAL INC		9,869,900	10,000,000		1FE
94949R-AS-6	WELLFLEET CLO 2016-1 LTD SECURED CDO-LNA 3.2687 04/20/2 3.269% 04/20/28		04/27/2018	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
94949R-AU-1	WELLFLEET CLO 2016-1 LTD SECURED SUBORD CDO-LNA 3.8587 3.859% 04/20/28		04/27/2018	MORGAN STANLEY DEAN WITTER		16,000,000	16,000,000		1FE
95001J-AY-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.9275 05/15/2051 0.928% 05/15/51		05/01/2018	WELLS FARGO SECURITIES		3,000,000		21,291	1FE
95001J-BB-2	WELLS FARGO COMMERCIAL MORTGAG SECURED SUBORD 4.6850 05/15/20 4.685% 05/15/51		04/30/2018	WELLS FARGO SECURITIES		6,179,766	6,000,000	12,493	1FE
95001N-AZ-1	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.9984 06/15/2051 0.000% 06/15/51		06/28/2018	WELLS FARGO SECURITIES		4,969,050		33,280	1Z
95001N-BA-5	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.4916 06/15/2051 0.000% 06/15/51		06/28/2018	WELLS FARGO SECURITIES		3,490,843		24,109	1Z
95001N-BB-3	WELLS FARGO COMMERCIAL MORTGAG SECURED SUBORD 4.4050 06/15/20 0.000% 06/15/51		06/28/2018	WELLS FARGO SECURITIES		4,237,190	4,114,000	8,054	1Z
95001N-BC-1	WELLS FARGO COMMERCIAL MORTGAG SECURED SUBORD 4.5560 06/15/20 4.556% 06/15/51		06/28/2018	WELLS FARGO SECURITIES		7,209,685	7,000,000	14,174	1Z
95040Q-AD-6	WELLTOWER INC SENIOR 4.2500 04/15/2028 4.250% 04/15/28		04/03/2018	MERRILL LYNCH PIERCE FENNER &		8,546,495	8,550,000		2FE
980745-F#-5	WOODWARD INC SENIOR 4.3500 05/30/2027 4.350% 05/30/27		05/17/2018	J.P. MORGAN SECURITIES LLC		5,000,000	5,000,000		2Z
980745-F@-7	WOODWARD INC SENIOR 4.2700 05/30/2025 4.270% 05/30/25		05/17/2018	J.P. MORGAN SECURITIES LLC		4,000,000	4,000,000		2Z
980745-G#-4	WOODWARD INC SENIOR 4.6100 05/30/2033 4.610% 05/30/33		05/21/2018	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000		2Z
980745-G*-8	WOODWARD INC SENIOR 4.4100 05/30/2029 4.410% 05/30/29		05/17/2018	J.P. MORGAN SECURITIES LLC		10,000,000	10,000,000		2Z
980745-G@-6	WOODWARD INC SENIOR 4.4600 05/30/2030 4.460% 05/30/30		05/17/2018	J.P. MORGAN SECURITIES LLC		6,000,000	6,000,000		2
BL2619-68-4	CROWN AMERICAS LLC 1ST LIEN 4.0903 04/03/2025 4.312% 04/03/25		04/19/2018	CITIGROUP GLOBAL MARKETS, INC		3,427,237	3,430,000		3FE
BL2643-84-1	POST HOLDINGS INC 1ST LIEN 4.1000 05/24/2024 4.103% 05/24/24		06/26/2018	Tax Free Exchange		10,444,056	10,426,516		3FE
BL2662-51-0	KFC HOLDING CO 1ST LIEN 3.8351 04/03/2025 3.835% 03/29/25		04/04/2018	Tax Free Exchange		23,893,941	23,857,911		2FE
BL2679-06-8	HILTON WORLDWIDE FINANCE LLC 1ST LIEN 3.8411 10/25/2023 3.841% 10/25/23		04/19/2018	Tax Free Exchange		21,218,153	21,261,851		2FE
BL2685-36-2	GEO GROUP INC/THE 1ST LIEN 3.9700 03/22/2024 4.094% 03/19/24		05/01/2018	Tax Free Exchange		5,502,805	5,509,350		1FE
BL2702-53-0	WARNER MUSIC GROUP CORP 1ST LIEN 4.2185 11/01/2023 4.219% 11/01/23		06/08/2018	Tax Free Exchange		17,632,826	17,644,276		4FE
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD SECURED 4.1600 04/11/2033 4.160% 04/11/33		04/11/2018	NABSecurities, LLC		4,000,000	4,000,000		2FE
008474-E#-1	AGNICO EAGLE MINES LTD SENIOR 4.6300 04/05/2033 4.630% 04/05/33	A	04/05/2018	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000		2Z
008474-E*-5	AGNICO EAGLE MINES LTD SENIOR 4.3800 04/05/2028 4.380% 04/05/28	A	04/05/2018	CITIGROUP GLOBAL MARKETS, INC		2,000,000	2,000,000		2Z
008474-E@-3	AGNICO EAGLE MINES LTD SENIOR 4.4800 04/05/2030 4.480% 04/05/30	A	04/05/2018	CITIGROUP GLOBAL MARKETS, INC		4,000,000	4,000,000		2Z
39138Q-AC-9	GREAT-WEST LIFECO FINANCE 2018 SENIOR 4.5810 05/17/2048 4.581% 05/17/48		05/14/2018	J.P. MORGAN SECURITIES LLC		10,000,000	10,000,000		1FE
67077M-AB-4	NUTRIEN LTD SENIOR 4.8750 03/30/2020 4.875% 03/30/20	A	04/11/2018	Tax Free Exchange		9,979,642	10,000,000	14,896	2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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)
67077M-AQ-1	NUTRIEN LTD SENIOR 6.1250 01/15/2041 6.125% 01/15/41	A	04/01/2018	Tax Free Exchange		234,526	190,000	2,457	2FE
67077M-AR-9	NUTRIEN LTD SENIOR 4.9000 06/01/2043 4.900% 06/01/43	A	04/01/2018	Tax Free Exchange		1,166,224	1,185,000	19,355	2FE
725906-AH-4	BARRICK GOLD CORP SENIOR 6.3750 03/01/2033 6.375% 03/01/33	A	06/07/2018	CITIGROUP GLOBAL MARKETS, INC		5,248,874	4,650,000	82,344	2FE
87971M-BH-5	TELUS CORP SENIOR 4.6000 11/16/2048 4.600% 11/16/48	A	06/07/2018	ROYAL BANK OF CANADA		19,752,000	20,000,000		2FE
89352H-AW-9	TRANSCANADA PIPELINES LTD SENIOR 4.2500 05/15/2028 4.250% 05/15/28	A	05/03/2018	J.P. MORGAN SECURITIES LLC		4,980,550	5,000,000		1FE
89352H-AY-5	TRANSCANADA PIPELINES LTD SENIOR 4.8750 05/15/2048 4.875% 05/15/48	A	05/03/2018	J.P. MORGAN SECURITIES LLC		4,957,850	5,000,000		1FE
98462Y-AD-2	YAMANA GOLD INC SENIOR 4.6250 12/15/2027 4.625% 12/15/27	A	06/04/2018	Tax Free Exchange		14,998,786	15,000,000	346,875	2FE
BL2702-17-5	OPEN TEXT CORP 3.763% 05/30/25	A	06/12/2018	BARCLAYS CAPITAL INC		10,025,000	10,000,000		2FE
BL2702-17-5	OPEN TEXT CORP 3.763% 05/30/25	A	05/30/2018	Tax Free Exchange		24,792,526	24,733,007		2FE
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO P SENIOR 4.8750 04/23/2030 4.875% 04/23/30	D	04/17/2018	CITIGROUP GLOBAL MARKETS, INC		19,011,050	19,000,000		1FE
00774M-AF-2	AERCAP IRELAND CAPITAL DAC / A SENIOR 4.1250 07/03/2023 4.125% 07/03/23	D	06/05/2018	CITIGROUP GLOBAL MARKETS, INC		9,974,900	10,000,000		2FE
00787C-AC-6	AEROPUERTO INTERNACIONAL DE TO 1ST LIEN 6.0000 11/18/2048 6.000% 11/18/48	D	05/03/2018	CITIGROUP GLOBAL MARKETS, INC		16,000,000	16,000,000		2FE
007924-AJ-2	Aegon NV SUBORDINATED 5.5000 04/11/2048 5.500% 04/11/48	D	04/04/2018	J.P. MORGAN SECURITIES LLC		20,000,000	20,000,000		2FE
034863-AT-7	ANGLO AMERICAN CAPITAL PLC SENIOR 4.0000 09/11/2027 4.000% 09/11/27	D	04/05/2018	CITIGROUP GLOBAL MARKETS, INC		8,882,430	9,300,000	28,933	2FE
052113-AB-3	AUSGRID FINANCE PTY LTD SECURED 4.3500 08/01/2028 4.350% 08/01/28	D	04/23/2018	MERRILL LYNCH PIERCE FENNER &		18,982,330	19,000,000		2FE
05565E-AW-5	BMW US CAPITAL LLC SENIOR 3.4500 04/12/2023 3.450% 04/12/23	C	04/05/2018	CITIGROUP GLOBAL MARKETS, INC		4,996,350	5,000,000		1FE
067316-AE-9	BACARDI LTD SENIOR 4.4500 05/15/2025 4.450% 05/15/25	D	04/24/2018	MERRILL LYNCH PIERCE FENNER &		22,441,725	22,500,000		2FE
067316-AF-6	BACARDI LTD SENIOR 4.7000 05/15/2028 4.700% 05/15/28	D	04/24/2018	MERRILL LYNCH PIERCE FENNER &		19,437,795	19,500,000		2FE
067316-AG-4	BACARDI LTD SENIOR 5.1500 05/15/2038 5.150% 05/15/38	D	04/24/2018	MERRILL LYNCH PIERCE FENNER &		4,732,805	4,750,000		2FE
07274N-AE-3	BAYER US FINANCE II LLC SENIOR 3.8750 12/15/2023 3.875% 12/15/23	C	06/18/2018	J.P. MORGAN SECURITIES LLC		5,980,440	6,000,000		2FE
07274N-AJ-2	BAYER US FINANCE II LLC SENIOR 4.2500 12/15/2025 4.250% 12/15/25	C	06/18/2018	J.P. MORGAN SECURITIES LLC		9,581,856	9,600,000		2FE
07274N-AL-7	BAYER US FINANCE II LLC SENIOR 4.3750 12/15/2028 4.375% 12/15/28	C	06/18/2018	J.P. MORGAN SECURITIES LLC		14,890,650	15,000,000		2FE
07274N-AN-3	BAYER US FINANCE II LLC SENIOR 4.6250 06/25/2038 4.625% 06/25/38	C	06/18/2018	J.P. MORGAN SECURITIES LLC		3,937,440	4,000,000		2FE
07274N-AQ-6	BAYER US FINANCE II LLC SENIOR 4.8750 06/25/2048 4.875% 06/25/48	C	06/18/2018	J.P. MORGAN SECURITIES LLC		6,975,920	7,000,000		2FE
09951*-AJ-9	BORAL INDUSTRIES INC SENIOR 4.0500 04/16/2026 4.050% 04/16/26	D	04/16/2018	CITIGROUP GLOBAL MARKETS, INC		6,000,000	6,000,000		2FE
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SENIOR 3.8750 11/02/2027 3.875% 11/02/27	D	06/04/2018	Tax Free Exchange		19,708,471	20,000,000	68,889	2FE
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PL SENIOR 3.5000 09/15/2020 3.500% 09/15/20	D	04/12/2018	Tax Free Exchange		18,455,325	18,500,000		2FE
22535W-AE-7	CREDIT AGRICOLE SA/LONDON SENIOR 3.7500 04/24/2023 3.750% 04/24/23	D	04/17/2018	CREDIT AGRICOLE SEC. USA INC		15,943,680	16,000,000		2FE
225401-AG-3	CREDIT SUISSE GROUP AG SENIOR 4.2070 06/12/2024 4.207% 06/12/24	D	06/06/2018	CREDIT SUISSE INTERNATIONAL		8,400,000	8,400,000		2FE
23636A-AP-6	DANSKE BANK A/S SENIOR 3.8750 09/12/2023 3.875% 09/12/23	D	06/05/2018	MERRILL LYNCH PIERCE FENNER &		14,945,700	15,000,000		1FE
23636A-AR-2	DANSKE BANK A/S SENIOR 4.3750 06/12/2028 4.375% 06/12/28	D	06/05/2018	WELLS FARGO SECURITIES		4,993,600	5,000,000		1FE
24023M-AA-2	DBS GROUP HOLDINGS LTD SUBORDINATED 4.5200 12/11/2028 4.520% 12/11/28	D	06/04/2018	Various		38,361,105	38,300,000		1FE
251525-AT-8	DEUTSCHE BANK AG/NEW YORK NY SENIOR 2.7000 07/13/2020 2.700% 07/13/20	D	05/01/2018	CITIGROUP GLOBAL MARKETS, INC		9,794,900	10,000,000	82,500	2FE
251526-BZ-1	DEUTSCHE BANK AG/NEW YORK NY SENIOR 4.1000 01/13/2026 4.100% 01/13/26	D	06/04/2018	Tax Free Exchange		14,981,603	15,000,000	240,875	2FE
25243Y-AY-5	DIAGEO CAPITAL PLC SENIOR 3.5000 09/18/2023 3.500% 09/18/23	D	05/15/2018	BARCLAYS CAPITAL INC		23,447,595	23,500,000		1FE
25243Y-AZ-2	DIAGEO CAPITAL PLC SENIOR 3.8750 05/18/2028 3.875% 05/18/28	D	05/15/2018	BARCLAYS CAPITAL INC		9,963,100	10,000,000		1FE
29278D-AA-3	ENEL CHILE SA SENIOR 4.8750 06/12/2028 4.875% 06/12/28	D	06/08/2018	Various		28,310,984	28,600,000		2FE
404280-BS-7	HSBC HOLDINGS PLC SENIOR 3.9500 05/18/2024 3.950% 05/18/24	D	05/10/2018	HSBC SECURITIES, INC.		12,000,000	12,000,000		1FE
404280-BT-5	HSBC HOLDINGS PLC SENIOR 4.5830 06/19/2029 4.583% 06/19/29	D	06/12/2018	HSBC SECURITIES, INC.		17,000,000	17,000,000		1FE
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO JSC SENIOR 5.3750 04/24/2030 5.375% 04/24/30	D	04/17/2018	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000		2FE
48667Q-AR-6	KAZMUNAYGAS NATIONAL CO JSC SENIOR 4.7500 04/24/2025 4.750% 04/24/25	D	04/17/2018	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000		2FE
63254A-AZ-1	NATIONAL AUSTRALIA BANK LTD/NE SENIOR 3.3750 09/20/2021 3.375% 09/20/21	D	06/11/2018	J.P. MORGAN SECURITIES LLC		9,976,600	10,000,000		1FE
63254A-BA-5	NATIONAL AUSTRALIA BANK LTD/NE SENIOR 3.6250 06/20/2023 3.625% 06/20/23	D	06/11/2018	J.P. MORGAN SECURITIES LLC		9,967,400	10,000,000		1FE
71647N-AT-6	PETROBRAS GLOBAL FINANCE BV SENIOR 5.2990 01/27/2025 5.299% 01/27/25	D	05/01/2018	Various		14,756,670	15,000,000	211,224	3FE
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP P SENIOR 3.4980 05/15/2023 3.498% 05/15/23	D	05/18/2018	Various		9,744,850	10,000,000	4,373	2FE
780097-BJ-9	ROYAL BANK OF SCOTLAND GROUP P SENIOR 4.5190 06/25/2024 4.519% 06/25/24	D	06/20/2018	MERRILL LYNCH PIERCE FENNER &		5,000,000	5,000,000		2FE
78440P-AE-8	SK TELECOM CO LTD SENIOR 3.7500 04/16/2023 3.750% 04/16/23	D	04/09/2018	MERRILL LYNCH PIERCE FENNER &		4,989,150	5,000,000		1FE
857006-AL-4	STATE GRID OVERSEAS INVESTMENT SENIOR 3.7500 05/02/2023 3.750% 05/02/23	D	04/24/2018	CITIGROUP GLOBAL MARKETS, INC		19,958,400	20,000,000		1FE
857006-AM-2	STATE GRID OVERSEAS INVESTMENT SENIOR 4.2500 05/02/2028 4.250% 05/02/28	D	04/24/2018	CITIGROUP GLOBAL MARKETS, INC		14,946,750	15,000,000		1FE
87164K-AC-8	SYNGENTA FINANCE NV SENIOR 5.1820 04/24/2028 5.182% 04/24/28	D	04/17/2018	HSBC SECURITIES, INC.		2,500,000	2,500,000		2FE
87164K-AE-4	SYNGENTA FINANCE NV SENIOR 3.9330 04/23/2021 3.933% 04/23/21	D	04/17/2018	MITSUBISHI SECURITIES		10,000,000	10,000,000		2FE
87164K-AG-9	SYNGENTA FINANCE NV SENIOR 4.8920 04/24/2025 4.892% 04/24/25	D	04/17/2018	BNP PARIBAS		15,000,000	15,000,000		2FE
87164K-AH-7	SYNGENTA FINANCE NV SENIOR 4.4410 04/24/2023 4.441% 04/24/23	D	04/17/2018	CREDIT SUISSE INTERNATIONAL		6,000,000	6,000,000		2FE
902674-XN-5	UBS AG/LONDON SENIOR 4.5000 06/26/2048 4.500% 06/26/48	D	06/20/2018	UBS AG		6,970,320	7,000,000		1FE
92857W-BH-2	VODAFONE GROUP PLC SENIOR 3.7500 01/16/2024 3.750% 01/16/24	D	05/23/2018	MERRILL LYNCH PIERCE FENNER &		13,137,773	13,250,000		2FE
92857W-BJ-8	VODAFONE GROUP PLC SENIOR 4.1250 05/30/2025 4.125% 05/30/25	D	05/23/2018	MERRILL LYNCH PIERCE FENNER &		2,970,870	3,000,000		2FE
92857W-BK-5	VODAFONE GROUP PLC SENIOR 4.3750 05/30/2028 4.375% 05/30/28	D	05/23/2018	MERRILL LYNCH PIERCE FENNER &		9,870,100	10,000,000		2FE
92857W-BL-3	VODAFONE GROUP PLC SENIOR 5.0000 05/30/2038 5.000% 05/30/38	D	05/23/2018	MERRILL LYNCH PIERCE FENNER &		9,810,400	10,000,000		2FE
92857W-BM-1	VODAFONE GROUP PLC SENIOR 5.2500 05/30/2048 5.250% 05/30/48	D	05/23/2018	MERRILL LYNCH PIERCE FENNER &		9,920,800	10,000,000		2FE
961214-DZ-3	WESTPAC BANKING CORP SENIOR 3.6500 05/15/2023 3.650% 05/15/23	D	05/08/2018	J.P. MORGAN SECURITIES LLC		9,997,300	10,000,000		1FE
AS2554-83-8	ARGENTUM NETHERLANDS BV FOR ZU SUBORDINATED 5.1250 06/01/2048 5.125% 06/01/48	D	05/21/2018	Various		9,743,750	10,000,000	34,878	1FE
G1591#-BC-5	BRITVIC PLC SENIOR 2.6600 06/17/2028 2.660% 06/17/28	B	06/05/2018	LLOYDS SECURITIES INC.		5,575,768	5,575,768		2Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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)
G1591#-BF-8	BRITVIC PLC SENIOR 2.8800 06/17/2033 2.880% 06/17/33	B	06/05/2018	LLOYDS SECURITIES INC.		5,575,768	5,575,768		2Z
G6764@-AA-2	OMEGA LEASING (NO. 12) LIMIT SECURED 2.9600 04/12/2027 2.960% 04/12/27	D	04/25/2018	MERRILL LYNCH PIERCE FENNER &		20,300,000	20,300,000		1Z
G7334@-AB-9	RRPF ENGINE LEASING LTD SECURED 4.1300 06/13/2030 4.130% 06/13/30	D	05/24/2018	SOCIETE GENERALE SEC N.Y.		4,000,000	4,000,000		1FE
G7334@-AC-7	RRPF ENGINE LEASING LTD SECURED 4.2300 06/13/2033 4.230% 06/13/33	D	05/24/2018	SOCIETE GENERALE SEC N.Y.		10,000,000	10,000,000		1FE
L9031*-AA-9	TERMINAL INVESTMENT LIMITED HO SECURED 4.9700 04/19/2025 4.970% 04/19/25	D	04/19/2018	ROYAL BANK OF SCOTLAND PLC		7,000,000	7,000,000		2FE
L9031*-AB-7	TERMINAL INVESTMENT LIMITED HO SECURED 5.1000 04/19/2028 5.100% 04/19/28	D	04/19/2018	ROYAL BANK OF SCOTLAND PLC		12,000,000	12,000,000		2FE
L9031*-AC-5	TERMINAL INVESTMENT LIMITED HO SECURED 5.2000 04/19/2030 5.200% 04/19/30	D	04/19/2018	ROYAL BANK OF SCOTLAND PLC		22,000,000	22,000,000		2FE
Q3080#-AA-3	DWPF FINANCE PTY LTD SENIOR 4.1400 05/22/2030 4.140% 05/22/30	D	04/18/2018	NABSecurities, LLC		7,000,000	7,000,000		1FE
Q3080#-AB-1	DWPF FINANCE PTY LTD SENIOR 4.1900 05/22/2031 4.190% 05/22/31	D	04/18/2018	NABSecurities, LLC		5,000,000	5,000,000		1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,555,296,909	3,495,640,659	4,491,548	XXX
585270-AC-5	MEIJI YASUDA LIFE INSURANCE CO SUBORDINATED 5.1000 04/26/2048 5.100% 04/26/48		04/19/2018	MORGAN STANLEY DEAN WITTER		12,000,000	12,000,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						12,000,000	12,000,000		XXX
8399997. Total - Bonds - Part 3						3,961,119,620	3,880,592,975	5,123,167	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,961,119,620	3,880,592,975	5,123,167	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
35905B-10-7	FRONTERA ENERGY CORP		06/26/2018	Stock Split	136,929.000				U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
74261@-10-7	PRINCIPAL REINSURANCE OF VERMO N/A		06/15/2018	Capital Contribution	0.000	20,000,000			U
990000-41-6	PLIC OF IOWA N/A		06/15/2018	Capital Contribution	0.000	80,000,000			U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						100,000,000	XXX		XXX
990000-15-0	HIGHBRIDGE PRINCIPAL STRATEGIE SENIOR	D	06/25/2018	J.P. MORGAN SECURITIES LLC	657.781	513,982			U
9299999. Subtotal - Common Stocks - Mutual Funds						513,982	XXX		XXX
9799997. Total - Common Stocks - Part 3						100,513,982	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						100,513,982	XXX		XXX
9899999. Total - Preferred and Common Stocks						100,513,982	XXX		XXX
9999999 - Totals						4,061,633,602	XXX	5,123,167	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02265Q-AA-6	Amal Ltd/Cayman Islands SECURED 3.4650 08/21/2021 3.465% 08/21/21		05/21/2018	Redemption 100.0000		902,559	902,559	902,559	902,559						902,559				15,637	08/21/2021	1
217194-AA-7	COP I LLC SECURED 3.6130 12/05/2021 3.613% 12/05/21		06/05/2018	Redemption 100.0000		225,670	225,670	225,670	225,670						225,670				4,077	12/05/2021	1
217194-AB-5	COP I LLC SECURED 3.6500 12/05/2021 3.650% 12/05/21		06/05/2018	Redemption 100.0000		449,276	449,276	449,276	449,276						449,276				8,199	12/05/2021	1
36200M-Q3-0	GINNIE MAE I POOL POOL #604474 5.0000 07/15/2033 5.000% 07/15/33		06/01/2018	Paydown		68,820	68,820	68,261	68,385		435		435		68,820				1,435	07/15/2033	1
36200N-L6-6	GINNIE MAE I POOL POOL #605249 4.5000 06/15/2019 4.500% 06/15/19		06/01/2018	Paydown		36,648	36,648	36,934	36,641		7		7		36,648				691	06/15/2019	1
36200Q-PC-2	GINNIE MAE I POOL POOL #569319 6.5000 04/15/2032 6.500% 04/15/32		06/01/2018	Paydown		2,895	2,895	2,973	2,967		(73)		(73)		2,895				78	04/15/2032	1
36200W-GZ-8	GINNIE MAE I POOL POOL #574516 4.5000 04/15/2019 4.500% 04/15/19		06/01/2018	Paydown		3,789	3,789	3,702	3,769		20		20		3,789				71	04/15/2019	1
36201B-NH-5	GINNIE MAE I POOL POOL #578292 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		2,506	2,506	2,570	2,619		(113)		(113)		2,506				68	06/15/2032	1
36201B-NK-8	GINNIE MAE I POOL POOL #578294 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		25,354	25,354	26,004	26,639		(1,286)		(1,286)		25,354				553	06/15/2032	1
36201E-JN-1	GINNIE MAE I POOL POOL #580869 6.0000 12/15/2031 6.000% 12/15/31		06/01/2018	Paydown		2,890	2,890	2,859	2,854		37		37		2,890				72	12/15/2031	1
36201F-WD-5	GINNIE MAE I POOL POOL #582144 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		403	403	414	427		(23)		(23)		403				11	06/15/2032	1
36201F-WT-0	GINNIE MAE I POOL POOL #582158 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		1,946	1,946	1,996	2,039		(92)		(92)		1,946				53	06/15/2032	1
36201J-GB-9	GINNIE MAE I POOL POOL #584394 6.5000 05/15/2032 6.500% 05/15/32		06/01/2018	Paydown		1,986	1,986	2,037	2,095		(109)		(109)		1,986				54	05/15/2032	1
36201J-GG-8	GINNIE MAE I POOL POOL #584399 6.5000 05/15/2032 6.500% 05/15/32		06/01/2018	Paydown		40,714	40,714	41,751	43,073		(2,359)		(2,359)		40,714				909	05/15/2032	1
36201J-JF-7	GINNIE MAE I POOL POOL #584462 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		1,915	1,915	1,964	2,025		(110)		(110)		1,915				52	06/15/2032	1
36201J-JT-7	GINNIE MAE I POOL POOL #584474 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		1,782	1,782	1,828	1,876		(94)		(94)		1,782				48	06/15/2032	1
36201K-EF-9	GINNIE MAE I POOL POOL #585234 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		1,741	1,741	1,785	1,881		(140)		(140)		1,741				47	06/15/2032	1
36202B-TX-3	GINNIE MAE II POOL POOL #1466 6.0000 11/20/2023 6.000% 11/20/23		06/01/2018	Paydown		149	149	159	155		(6)		(6)		149				4	11/20/2023	1
36202B-U2-9	GINNIE MAE II POOL POOL #1501 6.0000 12/20/2023 6.000% 12/20/23		06/01/2018	Paydown		23	23	24	24		(1)		(1)		23				1	12/20/2023	1
36202C-2W-2	GINNIE MAE II POOL POOL #2589 6.0000 05/20/2028 6.000% 05/20/28		06/01/2018	Paydown		514	514	495	501		13		13		514				13	05/20/2028	1
36202C-3X-9	GINNIE MAE II POOL POOL #2614 6.0000 07/20/2028 6.000% 07/20/28		06/01/2018	Paydown		1,223	1,223	1,180	1,193		30		30		1,223				31	07/20/2028	1
36202C-KF-9	GINNIE MAE II POOL POOL #2094 6.5000 10/20/2025 6.500% 10/20/25		06/01/2018	Paydown		58	58	62	62		(4)		(4)		58				2	10/20/2025	1
36202C-M6-7	GINNIE MAE II POOL POOL #2181 6.0000 03/20/2026 6.000% 03/20/26		06/01/2018	Paydown		727	727	679	702		25		25		727				18	03/20/2026	1
36202C-MP-5	GINNIE MAE II POOL POOL #2166 6.0000 02/20/2026 6.000% 02/20/26		06/01/2018	Paydown		3,191	3,191	2,997	3,088		103		103		3,191				80	02/20/2026	1
36202C-N7-4	GINNIE MAE II POOL POOL #2214 6.0000 05/20/2026 6.000% 05/20/26		06/01/2018	Paydown		1,737	1,737	1,601	1,660		77		77		1,737				44	05/20/2026	1
36202C-NP-4	GINNIE MAE II POOL POOL #2198 6.0000 04/20/2026 6.000% 04/20/26		06/01/2018	Paydown		481	481	512	507		(26)		(26)		481				10	04/20/2026	1
36202D-2S-9	GINNIE MAE II POOL POOL #3485 4.0000 11/20/2033 4.000% 11/20/33		06/01/2018	Paydown		22,971	22,971	20,879	21,599		1,372		1,372		22,971				381	11/20/2033	1
36202D-2U-4	GINNIE MAE II POOL POOL #3487 5.0000 12/20/2033 5.000% 12/20/33		06/01/2018	Paydown		9,913	9,913	9,812	9,830		83		83		9,913				208	12/20/2033	1
36202D-2V-2	GINNIE MAE II POOL POOL #3488 5.5000 12/20/2033 5.500% 12/20/33		06/01/2018	Paydown		25,522	25,522	26,092	26,000		(478)		(478)		25,522				573	12/20/2033	1

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36202D-3F-6	GINNIE MAE II POOL POOL #3498 4.5000 01/20/2034 4.500% 01/20/34		06/01/2018	Paydown		6,910	6,910	6,501	6,574		336		336		6,910				130	01/20/2034	1
36202D-6D-8	GINNIE MAE II POOL POOL #3568 5.0000 06/20/2034 5.000% 06/20/34		06/01/2018	Paydown		7,136	7,136	7,069	7,080		56		56		7,136				149	06/20/2034	1
36202D-A5-0	GINNIE MAE II POOL POOL #2728 6.0000 03/20/2029 6.000% 03/20/29		06/01/2018	Paydown		4,830	4,830	4,672	4,709		122		122		4,830				118	03/20/2029	1
36202D-WT-4	GINNIE MAE II POOL POOL #3358 4.5000 03/20/2033 4.500% 03/20/33		06/01/2018	Paydown		3,413	3,413	3,233	3,282		131		131		3,413				65	03/20/2033	1
36202D-YY-1	GINNIE MAE II POOL POOL #3427 4.5000 08/20/2033 4.500% 08/20/33		06/01/2018	Paydown		15,926	15,926	15,480	15,583		343		343		15,926				293	08/20/2033	1
36202D-ZG-9	GINNIE MAE II POOL POOL #3443 5.5000 09/20/2033 5.500% 09/20/33		06/01/2018	Paydown		10,068	10,068	10,233	10,209		(141)		(141)		10,068				232	09/20/2033	1
36202V-AP-6	GINNIE MAE I POOL POOL #610314 5.0000 09/15/2033 5.000% 09/15/33		06/01/2018	Paydown		11,857	11,857	11,777	11,791		66		66		11,857				246	09/15/2033	1
36203C-3N-0	GINNIE MAE I POOL POOL #345605 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		549	549	503	530		19		19		549				14	03/15/2024	1
36203C-VQ-2	GINNIE MAE I POOL POOL #345423 6.0000 11/15/2023 6.000% 11/15/23		06/01/2018	Paydown		890	890	862	878		12		12		890				22	11/15/2023	1
36203D-FZ-8	GINNIE MAE I POOL POOL #345884 6.5000 09/15/2023 6.500% 09/15/23		06/01/2018	Paydown		136	136	116	128		8		8		136				4	09/15/2023	1
36203D-GT-1	GINNIE MAE I POOL POOL #345910 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		231	231	223	227		3		3		231				6	12/15/2023	1
36203D-J7-6	GINNIE MAE I POOL POOL #345986 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		1,981	1,981	1,919	1,953		28		28		1,981				49	12/15/2023	1
36203D-MZ-0	GINNIE MAE I POOL POOL #346076 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		881	881	754	826		55		55		881				24	01/15/2024	1
36203E-LL-0	GINNIE MAE I POOL POOL #346931 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		1,373	1,373	1,126	1,276		98		98		1,373				34	12/15/2023	1
36203E-PB-8	GINNIE MAE I POOL POOL #347018 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		298	298	255	281		17		17		298				8	01/15/2024	1
36203F-XN-0	GINNIE MAE I POOL POOL #348185 6.5000 08/15/2023 6.500% 08/15/23		06/01/2018	Paydown		199	199	170	187		12		12		199				5	08/15/2023	1
36203K-7L-2	GINNIE MAE I POOL POOL #351999 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		3,825	3,825	3,705	3,769		56		56		3,825				113	12/15/2023	1
36203K-KA-1	GINNIE MAE I POOL POOL #351389 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		261	261	238	251		9		9		261				7	01/15/2024	1
36203L-3Z-3	GINNIE MAE I POOL POOL #352816 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		182	182	166	176		6		6		182				5	02/15/2024	1
36203L-4H-2	GINNIE MAE I POOL POOL #352824 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		1,544	1,544	1,322	1,448		95		95		1,544				47	04/15/2024	1
36203L-AR-3	GINNIE MAE I POOL POOL #352016 6.0000 11/15/2023 6.000% 11/15/23		06/01/2018	Paydown		1,532	1,532	1,484	1,512		20		20		1,532				38	11/15/2023	1
36203L-CM-2	GINNIE MAE I POOL POOL #352076 6.5000 09/15/2023 6.500% 09/15/23		06/01/2018	Paydown		456	456	417	440		15		15		456				13	09/15/2023	1
36203L-SR-4	GINNIE MAE I POOL POOL #352528 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		2,975	2,975	2,548	2,797		179		179		2,975				80	12/15/2023	1
36203M-B6-6	GINNIE MAE I POOL POOL #352961 6.5000 05/15/2024 6.500% 05/15/24		06/01/2018	Paydown		205	205	175	192		13		13		205				6	05/15/2024	1
36203M-NJ-5	GINNIE MAE I POOL POOL #353293 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		258	258	221	244		14		14		258				7	02/15/2024	1
36203N-6B-9	GINNIE MAE I POOL POOL #354666 6.5000 09/15/2023 6.500% 09/15/23		06/01/2018	Paydown		150	150	128	141		9		9		150				4	09/15/2023	1
36203P-AK-9	GINNIE MAE I POOL POOL #354710 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		2,596	2,596	2,515	2,561		36		36		2,596				61	12/15/2023	1
36203P-AP-8	GINNIE MAE I POOL POOL #354714 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		475	475	407	446		30		30		475				14	12/15/2023	1
36203P-BU-6	GINNIE MAE I POOL POOL #354751 6.0000 02/15/2024 6.000% 02/15/24		06/01/2018	Paydown		1,509	1,509	1,241	1,403		106		106		1,509				38	02/15/2024	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36203P-CU-5	GINNIE MAE I POOL POOL #354783 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		687	687	588	644		42		42		687				19	03/15/2024	1
36203P-CY-7	GINNIE MAE I POOL POOL #354787 6.0000 03/15/2024 6.000% 03/15/24		06/01/2018	Paydown		2,282	2,282	1,876	2,120		162		162		2,282				57	03/15/2024	1
36203Q-HM-6	GINNIE MAE I POOL POOL #355836 6.0000 11/15/2023 6.000% 11/15/23		06/01/2018	Paydown		570	570	552	562		8		8		570				14	11/15/2023	1
36203U-Y9-7	GINNIE MAE I POOL POOL #359936 6.5000 11/15/2023 6.500% 11/15/23		06/01/2018	Paydown		93	93	80	87		6		6		93				3	11/15/2023	1
36203U-Z7-0	GINNIE MAE I POOL POOL #359966 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		1,132	1,132	1,118	1,125		7		7		1,132				33	12/15/2023	1
36203V-D2-3	GINNIE MAE I POOL POOL #360221 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		556	556	476	523		32		32		556				15	01/15/2024	1
36203V-YL-8	GINNIE MAE I POOL POOL #360815 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		199	199	170	185		14		14		199				5	03/15/2024	1
36203W-5A-2	GINNIE MAE I POOL POOL #361841 6.0000 04/15/2024 6.000% 04/15/24		06/01/2018	Paydown		1,094	1,094	1,060	1,077		16		16		1,094				27	04/15/2024	1
36203X-KF-2	GINNIE MAE I POOL POOL #362194 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		495	495	424	466		29		29		495				13	01/15/2024	1
36203Y-4P-6	GINNIE MAE I POOL POOL #363630 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		219	219	212	216		3		3		219				5	12/15/2023	1
36204A-CA-1	GINNIE MAE I POOL POOL #363765 6.0000 11/15/2023 6.000% 11/15/23		06/01/2018	Paydown		1,396	1,396	1,353	1,376		20		20		1,396				34	11/15/2023	1
36204A-VE-2	GINNIE MAE I POOL POOL #364313 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		1,256	1,256	1,239	1,248		8		8		1,256				34	01/15/2024	1
36204B-JK-0	GINNIE MAE I POOL POOL #364866 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		785	785	775	780		5		5		785				21	01/15/2024	1
36204B-LF-8	GINNIE MAE I POOL POOL #364926 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		370	370	339	357		13		13		370				10	02/15/2024	1
36204B-MH-3	GINNIE MAE I POOL POOL #364960 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		1,630	1,630	1,491	1,571		59		59		1,630				44	03/15/2024	1
36204C-6J-5	GINNIE MAE I POOL POOL #366373 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		738	738	715	728		10		10		738				19	12/15/2023	1
36204C-7L-9	GINNIE MAE I POOL POOL #366399 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		747	747	640	703		44		44		747				22	01/15/2024	1
36204C-Q3-8	GINNIE MAE I POOL POOL #365974 6.5000 11/15/2023 6.500% 11/15/23		06/01/2018	Paydown		115	115	106	111		4		4		115				3	11/15/2023	1
36204C-TL-5	GINNIE MAE I POOL POOL #366055 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		1,465	1,465	1,419	1,448		17		17		1,465				37	12/15/2023	1
36204D-5J-4	GINNIE MAE I POOL POOL #367249 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		224	224	192	211		14		14		224				6	12/15/2023	1
36204D-AX-7	GINNIE MAE I POOL POOL #366422 6.0000 01/15/2024 6.000% 01/15/24		06/01/2018	Paydown		695	695	674	686		9		9		695				17	01/15/2024	1
36204D-HT-9	GINNIE MAE I POOL POOL #366642 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		35,799	35,799	31,507	34,146		1,654		1,654		35,799				973	12/15/2023	1
36204D-JZ-3	GINNIE MAE I POOL POOL #366680 6.0000 01/15/2024 6.000% 01/15/24		06/01/2018	Paydown		2,020	2,020	1,793	1,928		92		92		2,020				50	01/15/2024	1
36204E-6E-2	GINNIE MAE I POOL POOL #368169 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		400	400	366	387		13		13		400				11	12/15/2023	1
36204E-7G-6	GINNIE MAE I POOL POOL #368195 6.0000 12/15/2023 6.000% 12/15/23		04/01/2018	Paydown		2,050	2,050	1,986	2,021		29		29		2,050				41	12/15/2023	1
36204E-ED-5	GINNIE MAE I POOL POOL #367432 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		1,209	1,209	1,172	1,193		16		16		1,209				30	12/15/2023	1
36204E-EE-3	GINNIE MAE I POOL POOL #367433 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		935	935	905	922		13		13		935				23	12/15/2023	1
36204E-EK-9	GINNIE MAE I POOL POOL #367438 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		7,918	7,918	6,493	7,348		570		570		7,918				197	12/15/2023	1
36204F-2P-8	GINNIE MAE I POOL POOL #368982 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		68	68	63	66		2		2		68				2	03/15/2024	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36204F-3Y-8	GINNIE MAE I POOL POOL #369015 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		211	211	180	196		15		15		211				6	12/15/2023	1
36204F-DJ-0	GINNIE MAE I POOL POOL #368305 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		396	396	339	371		25		25		396				11	01/15/2024	1
36204F-SY-1	GINNIE MAE I POOL POOL #368735 6.5000 11/15/2023 6.500% 11/15/23		06/01/2018	Paydown		295	295	270	286		9		9		295				8	11/15/2023	1
36204F-YG-3	GINNIE MAE I POOL POOL #368911 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		455	455	449	452		3		3		455				12	01/15/2024	1
36204G-FA-5	GINNIE MAE I POOL POOL #369261 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		86	86	83	85		1		1		86				2	12/15/2023	1
36204H-TN-0	GINNIE MAE I POOL POOL #370557 6.5000 10/15/2023 6.500% 10/15/23		06/01/2018	Paydown		957	957	876	928		29		29		957				26	10/15/2023	1
36204J-2W-5	GINNIE MAE I POOL POOL #371689 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		35	35	30	33		2		2		35				1	03/15/2024	1
36204J-RT-5	GINNIE MAE I POOL POOL #371398 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		514	514	440	477		37		37		514				14	01/15/2024	1
36204K-A9-4	GINNIE MAE I POOL POOL #371832 6.0000 05/15/2024 6.000% 05/15/24		06/01/2018	Paydown		1,580	1,580	1,372	1,504		75		75		1,580				40	05/15/2024	1
36204K-DA-8	GINNIE MAE I POOL POOL #371897 6.0000 01/15/2024 6.000% 01/15/24		06/01/2018	Paydown		1,393	1,393	1,145	1,295		98		98		1,393				35	01/15/2024	1
36204K-DW-0	GINNIE MAE I POOL POOL #371917 6.0000 02/15/2024 6.000% 02/15/24		06/01/2018	Paydown		3,648	3,648	2,995	3,388		260		260		3,648				91	02/15/2024	1
36204K-GN-7	GINNIE MAE I POOL POOL #372005 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		438	438	375	412		26		26		438				12	03/15/2024	1
36204L-UL-3	GINNIE MAE I POOL POOL #373287 6.5000 11/15/2023 6.500% 11/15/23		06/01/2018	Paydown		501	501	429	475		26		26		501				14	11/15/2023	1
36204N-BX-4	GINNIE MAE I POOL POOL #374554 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		177	177	152	167		11		11		177				5	01/15/2024	1
36204N-E9-4	GINNIE MAE I POOL POOL #374660 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		355	355	325	343		12		12		355				10	01/15/2024	1
36204N-EW-3	GINNIE MAE I POOL POOL #374649 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		1,360	1,360	1,165	1,278		82		82		1,360				37	12/15/2023	1
36204N-FJ-1	GINNIE MAE I POOL POOL #374669 6.0000 02/15/2024 6.000% 02/15/24		06/01/2018	Paydown		2,361	2,361	1,941	2,211		150		150		2,361				59	02/15/2024	1
36204N-KK-2	GINNIE MAE I POOL POOL #374798 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		971	971	798	902		69		69		971				24	12/15/2023	1
36204N-L5-4	GINNIE MAE I POOL POOL #374848 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		1,459	1,459	1,413	1,437		22		22		1,459				36	12/15/2023	1
36204P-Q9-6	GINNIE MAE I POOL POOL #375880 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		149	149	127	139		9		9		149				4	04/15/2024	1
36204P-QB-1	GINNIE MAE I POOL POOL #375850 6.0000 01/15/2024 6.000% 01/15/24		06/01/2018	Paydown		672	672	552	624		47		47		672				17	01/15/2024	1
36204P-UU-4	GINNIE MAE I POOL POOL #375995 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		382	382	327	358		24		24		382				10	01/15/2024	1
36204P-VG-4	GINNIE MAE I POOL POOL #376015 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		576	576	493	538		37		37		576				16	03/15/2024	1
36204Q-2Y-5	GINNIE MAE I POOL POOL #377091 6.0000 12/15/2023 6.000% 12/15/23		06/01/2018	Paydown		3,412	3,412	2,798	3,180		232		232		3,412				86	12/15/2023	1
36204Q-B8-2	GINNIE MAE I POOL POOL #376363 6.0000 01/15/2024 6.000% 01/15/24		06/01/2018	Paydown		2,994	2,994	2,455	2,771		224		224		2,994				75	01/15/2024	1
36204Q-CD-0	GINNIE MAE I POOL POOL #376368 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		219	219	216	218		1		1		219				6	01/15/2024	1
36204Q-DC-1	GINNIE MAE I POOL POOL #376399 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		2,136	2,136	1,829	2,000		136		136		2,136				58	02/15/2024	1
36204Q-MH-0	GINNIE MAE I POOL POOL #376660 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		185	185	170	179		6		6		185				5	01/15/2024	1
36204Q-RL-6	GINNIE MAE I POOL POOL #376791 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		38	38	32	35		3		3		38				1	02/15/2024	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
36204Q-ZT-0	GINNIE MAE I POOL POOL #377054 6.5000 11/15/2023 6.500% 11/15/23		06/01/2018	Paydown		181	181	155	171		10		10		181				5	11/15/2023	1
36204R-2S-6	GINNIE MAE I POOL POOL #377985 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		200	200	183	193		6		6		200				5	04/15/2024	1
36204R-S9-0	GINNIE MAE I POOL POOL #377744 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		286	286	261	275		11		11		286				8	12/15/2023	1
36204W-UQ-8	GINNIE MAE I POOL POOL #382291 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		216	216	198	210		6		6		216				6	02/15/2024	1
36204W-W2-9	GINNIE MAE I POOL POOL #382365 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		159	159	136	149		9		9		159				4	01/15/2024	1
36204X-4Z-5	GINNIE MAE I POOL POOL #383440 6.5000 01/15/2024 6.500% 01/15/24		06/01/2018	Paydown		825	825	754	796		28		28		825				24	01/15/2024	1
36204Y-TV-5	GINNIE MAE I POOL POOL #384064 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		965	965	883	935		30		30		965				25	04/15/2024	1
36204Y-VD-2	GINNIE MAE I POOL POOL #384112 6.5000 05/15/2024 6.500% 05/15/24		06/01/2018	Paydown		174	174	149	163		11		11		174				5	05/15/2024	1
36205A-5C-4	GINNIE MAE I POOL POOL #385243 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		633	633	579	614		19		19		633				17	04/15/2024	1
36205B-F3-1	GINNIE MAE I POOL POOL #385486 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		157	157	134	147		10		10		157				4	04/15/2024	1
36205B-FN-7	GINNIE MAE I POOL POOL #385473 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		69	69	59	65		4		4		69				2	03/15/2024	1
36205B-JX-1	GINNIE MAE I POOL POOL #385578 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		193	193	165	181		12		12		193				5	02/15/2024	1
36205C-FB-1	GINNIE MAE I POOL POOL #386362 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		151	151	129	142		8		8		151				4	03/15/2024	1
36205D-DU-9	GINNIE MAE I POOL POOL #387215 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		518	518	474	500		18		18		518				14	04/15/2024	1
36205E-HX-7	GINNIE MAE I POOL POOL #388246 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		131	131	112	124		7		7		131				4	02/15/2024	1
36205J-RR-8	GINNIE MAE I POOL POOL #392096 6.5000 04/15/2024 6.500% 04/15/24		06/01/2018	Paydown		230	230	197	216		14		14		230				6	04/15/2024	1
36206F-TF-9	GINNIE MAE I POOL POOL #410150 6.5000 10/15/2025 6.500% 10/15/25		06/01/2018	Paydown		185	185	176	180		6		6		185				5	10/15/2025	1
36206U-WA-3	GINNIE MAE I POOL POOL #421941 6.5000 05/15/2026 6.500% 05/15/26		06/01/2018	Paydown		281	281	267	273		8		8		281				8	05/15/2026	1
36207G-YK-9	GINNIE MAE I POOL POOL #431914 6.5000 05/15/2026 6.500% 05/15/26		06/01/2018	Paydown		170	170	162	165		5		5		170				5	05/15/2026	1
36207K-JJ-0	GINNIE MAE I POOL POOL #434165 6.5000 01/15/2029 6.500% 01/15/29		06/01/2018	Paydown		7,820	7,820	7,373	7,376		444		444		7,820				212	01/15/2029	1
36208G-HZ-4	GINNIE MAE I POOL POOL #450348 6.5000 06/15/2028 6.500% 06/15/28		06/01/2018	Paydown		930	930	923	924		6		6		930				25	06/15/2028	1
3620AR-S9-3	GINNIE MAE II POOL POOL #737744 5.5000 12/20/2040 5.500% 12/20/40		06/01/2018	Paydown		1,055	1,055	1,118	1,177		(122)		(122)		1,055				24	12/20/2040	1
3620AR-TD-3	GINNIE MAE II POOL POOL #737748 5.5000 06/20/2038 5.500% 06/20/38		06/01/2018	Paydown		23,416	23,416	24,821	25,563		(2,146)		(2,146)		23,416				536	06/20/2038	1
3620AR-TG-6	GINNIE MAE II POOL POOL #737751 5.5000 01/20/2036 5.500% 01/20/36		06/01/2018	Paydown		1,756	1,756	1,861	1,897		(141)		(141)		1,756				40	01/20/2036	1
36210A-2H-9	GINNIE MAE I POOL POOL #486876 6.0000 01/15/2029 6.000% 01/15/29		06/01/2018	Paydown		2,513	2,513	2,328	2,361		152		152		2,513				70	01/15/2029	1
36213E-3Q-7	GINNIE MAE I POOL POOL #552607 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		36,292	36,292	37,279	37,131		(838)		(838)		36,292				982	06/15/2032	1
36213E-3S-3	GINNIE MAE I POOL POOL #552609 6.5000 06/15/2032 6.500% 06/15/32		06/01/2018	Paydown		1,933	1,933	1,982	2,013		(80)		(80)		1,933				52	06/15/2032	1
36213E-Z2-5	GINNIE MAE I POOL POOL #552561 6.5000 05/15/2032 6.500% 05/15/32		06/01/2018	Paydown		13,018	13,018	13,372	13,352		(334)		(334)		13,018				351	05/15/2032	1
36217S-EM-9	GINNIE MAE I POOL POOL #201840 6.5000 04/15/2024 6.500% 04/15/24		04/01/2018	Paydown		2,819	2,819	2,578	2,728		91		91		2,819				61	04/15/2024	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36218N-LX-7	GINNIE MAE I POOL POOL #227242 6.5000 03/15/2024 6.500% 03/15/24		06/01/2018	Paydown		157	157	144	152		5		5		157				4	03/15/2024	1
36224N-NP-4	GINNIE MAE I POOL POOL #333498 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		171	171	147	160		11		11		171				5	12/15/2023	1
36224S-4C-3	GINNIE MAE I POOL POOL #337519 6.5000 09/15/2023 6.500% 09/15/23		06/01/2018	Paydown		1,536	1,536	1,405	1,483		54		54		1,536				43	09/15/2023	1
36224S-5F-5	GINNIE MAE I POOL POOL #337546 6.5000 08/15/2023 6.500% 08/15/23		06/01/2018	Paydown		47	47	40	44		3		3		47				1	08/15/2023	1
36224S-NH-1	GINNIE MAE I POOL POOL #337092 7.5000 09/15/2023 7.500% 09/15/23		06/01/2018	Paydown		340	340	361	352		(13)		(13)		340				11	09/15/2023	1
36224S-PE-6	GINNIE MAE I POOL POOL #337121 6.5000 12/15/2023 6.500% 12/15/23		06/01/2018	Paydown		50	50	43	47		3		3		50				1	12/15/2023	1
36224V-ZX-6	GINNIE MAE I POOL POOL #340158 6.5000 02/15/2024 6.500% 02/15/24		06/01/2018	Paydown		839	839	718	785		54		54		839				23	02/15/2024	1
36290S-K8-3	GINNIE MAE I POOL POOL #616019 5.5000 10/15/2033 5.500% 10/15/33		06/01/2018	Paydown		131,266	131,266	132,860	132,805		(1,539)		(1,539)		131,266				3,182	10/15/2033	1
367333-AA-9	Gate Capital Cayman Two Ltd SECURED 3.5500 06/11/2021 3.550% 06/11/21		06/11/2018	Redemption 100.0000		352,746	352,746	352,746	352,746						352,746				6,261	06/11/2021	1
367333-AC-5	Gate Capital Cayman Two Ltd SECURED 3.2400 11/18/2021 3.240% 11/18/21		05/18/2018	Redemption 100.0000		231,723	231,723	231,723	231,723						231,723				3,754	11/18/2021	1
71654Q-BC-5	Petroleos Mexicanos SECURED 2.0000 12/20/2022 2.000% 12/20/22		06/20/2018	Redemption 100.0000		712,500	712,500	712,500	712,500						712,500				7,125	12/20/2022	1
71654Q-BF-8	Petroleos Mexicanos SECURED 1.7000 12/20/2022 1.700% 12/20/22		06/20/2018	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				2,125	12/20/2022	1
74046B-AA-4	PREMIER AIRCRAFT LEASING EXIM SECURED 3.5760 02/06/2022 3.576% 02/06/22		05/06/2018	Redemption 100.0000		238,225	238,225	238,395	238,286		(61)		(61)		238,225				4,259	02/06/2022	1
746388-AA-5	Purple Chen 2011 LLC SECURED 2.7350 08/01/2023 2.735% 08/01/23		05/01/2018	Redemption 100.0000		214,630	214,630	214,630	214,630						214,630				2,935	08/01/2023	1
797224-AA-0	SAN CLEMENTE LEASING LLC SECURED 3.5850 08/27/2021 3.585% 08/27/21		05/27/2018	Redemption 100.0000		340,918	340,918	340,918	340,918						340,918				6,111	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC SECURED 3.3500 06/07/2022 3.350% 06/07/22		06/07/2018	Redemption 100.0000		339,569	339,569	339,569	339,569						339,569				5,688	06/07/2022	1
876780-AA-5	Tayarra Ltd SECURED 3.6280 02/15/2022 3.628% 02/15/22		05/15/2018	Redemption 100.0000		679,758	679,758	679,758	679,758						679,758				12,331	02/15/2022	1
89609G-AA-0	TRICAHUE LEASING LLC SECURED 3.5030 11/19/2021 3.503% 11/19/21		05/19/2018	Redemption 100.0000		404,076	404,076	404,076	404,076						404,076				7,077	11/19/2021	1
89609G-AB-8	TRICAHUE LEASING LLC SECURED 3.7440 02/26/2022 3.744% 02/26/22		05/26/2018	Redemption 100.0000		167,674	167,674	167,674	167,674						167,674				3,139	02/26/2022	1
89609G-AC-6	TRICAHUE LEASING LLC SECURED 3.3480 12/17/2021 3.348% 12/17/21		06/17/2018	Redemption 100.0000		259,982	259,982	259,982	259,982						259,982				4,352	12/17/2021	1
90864Q-AA-6	UNION 13 LEASING LLC SECURED 1.8700 06/28/2024 1.870% 06/28/24		06/28/2018	Redemption 100.0000		144,867	144,867	144,867	144,867						144,867				1,355	06/28/2024	1
912810-RT-7	UNITED STATES TREASURY NOTE/BO SENIOR 2.2500 08/15/2046 2.250% 08/15/46		04/25/2018	MERRILL LYNCH PIERCE FENNER &		1,235,684	1,500,000	1,266,758	1,271,215		1,593		1,593		1,272,808		(37,124)	(37,124)	23,401	08/15/2046	1
0599999. Subtotal - Bonds - U.S. Governments						7,819,185	8,083,501	7,838,217	7,855,320		987		987		7,856,309		(37,124)	(37,124)	133,430	XXX	XXX
02110L-AA-4	ALS 3 LTD SENIOR 3.7950 11/14/2021 3.795% 11/14/21	D	05/14/2018	Redemption 100.0000		350,904	350,904	350,904	350,904						350,904				6,658	11/14/2021	2
1099999. Subtotal - Bonds - All Other Governments						350,904	350,904	350,904	350,904						350,904				6,658	XXX	XXX
084239-FE-7	BERKELEY COUNTY BOARD OF EDUCA SENIOR 4.0000 05/01/2018 4.000% 05/01/18		05/01/2018	Maturity		3,415,000	3,415,000	3,679,663	3,426,937		(11,937)		(11,937)		3,415,000				68,300	05/01/2018	1FE
West Virginia Total						3,415,000	3,415,000	3,679,663	3,426,937		(11,937)		(11,937)		3,415,000				68,300	XXX	XXX
United States Total						3,415,000	3,415,000	3,679,663	3,426,937		(11,937)		(11,937)		3,415,000				68,300	XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,415,000	3,415,000	3,679,663	3,426,937		(11,937)		(11,937)		3,415,000				68,300	XXX	XXX
31281A-SF-0	FREDDIE MAC GOLD POOL POOL #N30518 6.0000 12/01/2028 6.000% 12/01/28		06/01/2018	Paydown		1,975	1,975	1,941	1,936		39		39		1,975				49	12/01/2028	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31281A-YN-6	FREDDIE MAC GOLD POOL POOL #N30717 6.5000 10/01/2030 6.500% 10/01/30		06/01/2018	Paydown		324	324	319	317		7		7		324				9	10/01/2030	1
31281M-A4-8	FREDDIE MAC GOLD POOL POOL #N70927 7.0000 06/01/2024 7.000% 06/01/24		06/01/2018	Paydown		1,823	1,823	1,794	1,800		22		22		1,823				55	06/01/2024	1
31283G-3T-2	FREDDIE MAC GOLD POOL POOL #G00810 7.0000 11/01/2027 7.000% 11/01/27		06/01/2018	Paydown		709	709	717	718		(9)		(9)		709				21	11/01/2027	1
31283G-3V-7	FREDDIE MAC GOLD POOL POOL #G00812 6.5000 04/01/2026 6.500% 04/01/26		06/01/2018	Paydown		7,432	7,432	7,236	7,726		(294)		(294)		7,432				209	04/01/2026	1
31283G-X7-7	FREDDIE MAC GOLD POOL POOL #G00702 7.5000 05/01/2027 7.500% 05/01/27		06/01/2018	Paydown		268	268	275	277		(9)		(9)		268				8	05/01/2027	1
31283H-EN-1	FREDDIE MAC GOLD POOL POOL #G01041 6.0000 06/01/2029 6.000% 06/01/29		06/01/2018	Paydown		7,073	7,073	6,271	6,301		772		772		7,073				182	06/01/2029	1
31287L-R5-3	FREDDIE MAC GOLD POOL POOL #C61408 5.5000 12/01/2031 5.500% 12/01/31		06/01/2018	Paydown		1,713	1,713	1,702	1,703		10		10		1,713				40	12/01/2031	1
3128CU-FU-5	FREDDIE MAC GOLD POOL POOL #G30179 6.5000 01/01/2020 6.500% 01/01/20		06/01/2018	Paydown		5,117	5,117	4,934	5,042		74		74		5,117				138	01/01/2020	1
3128DW-4U-2	FREDDIE MAC GOLD POOL POOL #D93535 5.5000 05/01/2019 5.500% 05/01/19		04/01/2018	Paydown		613	613	554	601		12		12		613				11	05/01/2019	1
3128F6-ZV-1	FREDDIE MAC GOLD POOL POOL #D67056 6.0000 01/01/2026 6.000% 01/01/26		06/01/2018	Paydown		158	158	142	149		9		9		158				4	01/01/2026	1
3128F7-3K-8	FREDDIE MAC GOLD POOL POOL #D68002 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		709	709	637	672		37		37		709				18	02/01/2026	1
3128F7-6Y-5	FREDDIE MAC GOLD POOL POOL #D68087 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		602	602	579	590		11		11		602				15	02/01/2026	1
3128F7-LM-4	FREDDIE MAC GOLD POOL POOL #D67532 6.0000 01/01/2026 6.000% 01/01/26		06/01/2018	Paydown		238	238	214	224		14		14		238				6	01/01/2026	1
3128F7-R9-7	FREDDIE MAC GOLD POOL POOL #D67712 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		454	454	408	432		22		22		454				11	02/01/2026	1
3128F7-Y7-3	FREDDIE MAC GOLD POOL POOL #D67934 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		94	94	85	89		5		5		94				2	02/01/2026	1
3128F7-ZJ-6	FREDDIE MAC GOLD POOL POOL #D67945 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		1,188	1,188	1,063	1,122		67		67		1,188				30	02/01/2026	1
3128F7-ZX-5	FREDDIE MAC GOLD POOL POOL #D67958 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		532	532	477	501		31		31		532				13	02/01/2026	1
3128F8-4Z-2	FREDDIE MAC GOLD POOL POOL #D68940 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		280	280	252	266		14		14		280				7	03/01/2026	1
3128F8-F3-1	FREDDIE MAC GOLD POOL POOL #D68286 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		204	204	183	192		12		12		204				5	02/01/2026	1
3128F8-G4-8	FREDDIE MAC GOLD POOL POOL #D68319 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		1,011	1,011	908	964		48		48		1,011				25	02/01/2026	1
3128F8-GD-8	FREDDIE MAC GOLD POOL POOL #D68296 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		195	195	187	191		4		4		195				5	02/01/2026	1
3128F8-PX-4	FREDDIE MAC GOLD POOL POOL #D68538 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		1,104	1,104	991	1,043		60		60		1,104				28	02/01/2026	1
3128F8-TN-2	FREDDIE MAC GOLD POOL POOL #D68657 6.0000 02/01/2026 6.000% 02/01/26		06/01/2018	Paydown		228	228	204	216		12		12		228				5	02/01/2026	1
3128F8-WD-0	FREDDIE MAC GOLD POOL POOL #D68744 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		2,744	2,744	2,451	2,603		141		141		2,744				69	03/01/2026	1
3128F8-XS-6	FREDDIE MAC GOLD POOL POOL #D68789 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		206	206	185	195		11		11		206				5	03/01/2026	1
3128F9-7A-2	FREDDIE MAC GOLD POOL POOL #D69889 5.5000 04/01/2026 5.500% 04/01/26		06/01/2018	Paydown		2,105	2,105	1,869	1,997		108		108		2,105				48	04/01/2026	1
3128F9-7D-6	FREDDIE MAC GOLD POOL POOL #D69892 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		175	175	157	165		10		10		175				4	04/01/2026	1
3128F9-A8-3	FREDDIE MAC GOLD POOL POOL #D69031 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		2,635	2,635	2,354	2,502		133		133		2,635				66	03/01/2026	1
3128F9-AJ-9	FREDDIE MAC GOLD POOL POOL #D69009 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		132	132	119	124		8		8		132				3	03/01/2026	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128F9-AK-6	FREDDIE MAC GOLD POOL POOL #D69010 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		3	3	3	3						3					03/01/2026	1
3128F9-BF-6	FREDDIE MAC GOLD POOL POOL #D69038 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		2,364	2,364	2,121	2,259		106		106		2,364				59	03/01/2026	1
3128F9-BX-7	FREDDIE MAC GOLD POOL POOL #D69054 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		279	279	250	263		17		17		279				7	03/01/2026	1
3128F9-CR-9	FREDDIE MAC GOLD POOL POOL #D69080 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		560	560	503	528		31		31		560				14	03/01/2026	1
3128F9-CZ-1	FREDDIE MAC GOLD POOL POOL #D69088 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		559	559	502	530		29		29		559				14	03/01/2026	1
3128F9-F2-1	FREDDIE MAC GOLD POOL POOL #D69185 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		293	293	264	274		19		19		293				7	03/01/2026	1
3128F9-HR-4	FREDDIE MAC GOLD POOL POOL #D69240 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		591	591	531	558		33		33		591				15	03/01/2026	1
3128F9-J4-3	FREDDIE MAC GOLD POOL POOL #D69283 6.5000 03/01/2026 6.500% 03/01/26		06/01/2018	Paydown		1,167	1,167	1,143	1,159		7		7		1,167				32	03/01/2026	1
3128F9-LD-0	FREDDIE MAC GOLD POOL POOL #D69324 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		3,270	3,270	2,930	3,076		193		193		3,270				84	03/01/2026	1
3128F9-NM-8	FREDDIE MAC GOLD POOL POOL #D69396 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		4,796	4,796	4,306	4,535		261		261		4,796				120	03/01/2026	1
3128F9-NZ-9	FREDDIE MAC GOLD POOL POOL #D69408 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		258	258	231	244		14		14		258				6	03/01/2026	1
3128F9-PN-4	FREDDIE MAC GOLD POOL POOL #D69429 6.5000 03/01/2026 6.500% 03/01/26		06/01/2018	Paydown		1,012	1,012	991	1,006		6		6		1,012				28	03/01/2026	1
3128F9-YA-2	FREDDIE MAC GOLD POOL POOL #D69705 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		2,699	2,699	2,419	2,566		133		133		2,699				68	03/01/2026	1
3128F9-Z4-5	FREDDIE MAC GOLD POOL POOL #D69763 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		39	39	35	37		2		2		39				1	03/01/2026	1
3128FA-AJ-6	FREDDIE MAC GOLD POOL POOL #D69909 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		597	597	534	564		33		33		597				15	04/01/2026	1
3128FA-CC-9	FREDDIE MAC GOLD POOL POOL #D69967 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		2,978	2,978	2,675	2,828		150		150		2,978				71	04/01/2026	1
3128FA-CG-0	FREDDIE MAC GOLD POOL POOL #D69971 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		29	29	26	28		2		2		29				1	04/01/2026	1
3128FB-2D-6	FREDDIE MAC GOLD POOL POOL #D70772 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		265	265	238	250		16		16		265				7	04/01/2026	1
3128FB-3D-5	FREDDIE MAC GOLD POOL POOL #D70796 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		1,553	1,553	1,387	1,459		93		93		1,553				41	04/01/2026	1
3128FB-AY-1	FREDDIE MAC GOLD POOL POOL #D70023 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		452	452	404	426		26		26		452				11	04/01/2026	1
3128FB-E8-4	FREDDIE MAC GOLD POOL POOL #D70159 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		517	517	464	492		25		25		517				13	04/01/2026	1
3128FB-EM-3	FREDDIE MAC GOLD POOL POOL #D70140 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		578	578	517	546		32		32		578				15	04/01/2026	1
3128FB-J6-3	FREDDIE MAC GOLD POOL POOL #D70285 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		290	290	260	273		17		17		290				7	04/01/2026	1
3128FB-KJ-3	FREDDIE MAC GOLD POOL POOL #D70297 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		1,434	1,434	1,281	1,360		74		74		1,434				36	04/01/2026	1
3128FB-KV-6	FREDDIE MAC GOLD POOL POOL #D70308 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		2,211	2,211	1,975	2,095		116		116		2,211				55	04/01/2026	1
3128FB-LD-5	FREDDIE MAC GOLD POOL POOL #D70324 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		566	566	508	535		32		32		566				14	04/01/2026	1
3128FB-M4-4	FREDDIE MAC GOLD POOL POOL #D70379 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		111	111	100	105		6		6		111				3	04/01/2026	1
3128FB-ME-2	FREDDIE MAC GOLD POOL POOL #D70357 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		925	925	829	875		51		51		925				23	04/01/2026	1
3128FB-N4-3	FREDDIE MAC GOLD POOL POOL #D70411 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		3,343	3,343	2,996	3,144		199		199		3,343				84	04/01/2026	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128FB-N7-6	FREDDIE MAC GOLD POOL POOL #D70414 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		54	54	48	51		3		3		54				1	04/01/2026	1
3128FB-PL-3	FREDDIE MAC GOLD POOL POOL #D70427 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		195	195	175	184		11		11		195				5	04/01/2026	1
3128FB-PX-7	FREDDIE MAC GOLD POOL POOL #D70438 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		79	79	71	75		4		4		79				2	04/01/2026	1
3128FB-QM-0	FREDDIE MAC GOLD POOL POOL #D70460 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		465	465	417	440		25		25		465				12	04/01/2026	1
3128FB-RK-3	FREDDIE MAC GOLD POOL POOL #D70490 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		1,848	1,848	1,741	1,792		55		55		1,848				46	04/01/2026	1
3128FB-SM-8	FREDDIE MAC GOLD POOL POOL #D70524 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		455	455	408	429		26		26		455				11	04/01/2026	1
3128FB-SS-5	FREDDIE MAC GOLD POOL POOL #D70529 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		1,788	1,788	1,606	1,694		94		94		1,788				45	04/01/2026	1
3128FB-UM-5	FREDDIE MAC GOLD POOL POOL #D70588 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		3,791	3,791	3,393	3,579		211		211		3,791				84	04/01/2026	1
3128FB-V7-7	FREDDIE MAC GOLD POOL POOL #D70638 6.0000 05/01/2026 6.000% 05/01/26		06/01/2018	Paydown		1,599	1,599	1,507	1,551		48		48		1,599				40	05/01/2026	1
3128FB-VN-2	FREDDIE MAC GOLD POOL POOL #D70621 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		207	207	186	195		12		12		207				5	04/01/2026	1
3128FB-VT-9	FREDDIE MAC GOLD POOL POOL #D70626 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		438	438	391	413		25		25		438				11	04/01/2026	1
3128FC-W3-3	FREDDIE MAC GOLD POOL POOL #D71566 6.0000 05/01/2026 6.000% 05/01/26		06/01/2018	Paydown		548	548	491	516		31		31		548				14	05/01/2026	1
3128FC-YN-7	FREDDIE MAC GOLD POOL POOL #D71617 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		661	661	594	631		30		30		661				17	04/01/2026	1
3128FD-JV-4	FREDDIE MAC GOLD POOL POOL #D72076 6.0000 05/01/2026 6.000% 05/01/26		06/01/2018	Paydown		888	888	798	840		49		49		888				23	05/01/2026	1
3128FD-NE-7	FREDDIE MAC GOLD POOL POOL #D72189 6.0000 06/01/2026 6.000% 06/01/26		06/01/2018	Paydown		652	652	583	621		31		31		652				16	06/01/2026	1
3128H4-V9-7	FREDDIE MAC GOLD POOL POOL #E96940 4.5000 06/01/2018 4.500% 06/01/18		05/01/2018	Paydown		4,962	4,962	5,111	4,961						4,962				82	06/01/2018	1
3128H5-M4-5	FREDDIE MAC GOLD POOL POOL #E97579 5.0000 07/01/2018 5.000% 07/01/18		06/01/2018	Paydown		27,940	27,940	27,975	27,891		49		49		27,940				557	07/01/2018	1
3128JM-PJ-0	FREDDIE MAC NON GOLD POOL POOL #1B2324 3.5160 09/01/2035 3.516% 09/01/35		06/01/2018	Paydown		2,060	2,060	2,126	1,986		74		74		2,060				30	09/01/2035	1
3128JP-K5-8	FREDDIE MAC NON GOLD POOL POOL #1B4015 3.8440 04/01/2038 3.844% 04/01/38		06/01/2018	Paydown		271,893	271,893	279,692	266,880		5,013		5,013		271,893				3,126	04/01/2038	1
3128JP-RH-5	FREDDIE MAC NON GOLD POOL POOL #1B4187 4.5350 07/01/2038 3.535% 07/01/38		06/01/2018	Paydown		982	982	1,022	982		1		1		982				15	07/01/2038	1
3128JP-XZ-8	FREDDIE MAC NON GOLD POOL POOL #1B4395 3.6300 08/01/2039 3.630% 08/01/39		06/01/2018	Paydown		1,933	1,933	2,001	1,980		(47)		(47)		1,933				29	08/01/2039	1
3128K0-PX-5	FREDDIE MAC GOLD POOL POOL #A40438 6.0000 12/01/2035 6.000% 12/01/35		06/01/2018	Paydown		104,778	104,778	106,095	105,644		(866)		(866)		104,778				2,987	12/01/2035	1
3128K8-3G-9	FREDDIE MAC GOLD POOL POOL #A47999 5.0000 08/01/2035 5.000% 08/01/35		06/01/2018	Paydown		38,690	38,690	39,403	39,404		(714)		(714)		38,690				848	08/01/2035	1
3128KF-AY-6	FREDDIE MAC GOLD POOL POOL #A52723 6.0000 10/01/2036 6.000% 10/01/36		06/01/2018	Paydown		97,124	97,124	97,492	97,407		(283)		(283)		97,124				2,428	10/01/2036	1
3128KU-JH-1	FREDDIE MAC GOLD POOL POOL #A63864 5.5000 07/01/2037 5.500% 07/01/37		06/01/2018	Paydown		52,001	52,001	51,782	51,795		206		206		52,001				1,408	07/01/2037	1
3128L0-SG-8	FREDDIE MAC GOLD POOL POOL #A68619 5.5000 11/01/2037 5.500% 11/01/37		06/01/2018	Paydown		340,736	340,736	335,731	336,783		3,953		3,953		340,736				7,990	11/01/2037	1
3128L8-XS-9	FREDDIE MAC GOLD POOL POOL #A75189 6.0000 04/01/2038 6.000% 04/01/38		06/01/2018	Paydown		3,560	3,560	3,580	3,576		(15)		(15)		3,560				89	04/01/2038	1
3128LU-6D-3	FREDDIE MAC NON GOLD POOL POOL #1J0868 3.4900 01/01/2038 3.490% 01/01/38		06/01/2018	Paydown		278,870	278,870	288,892	270,669		8,201		8,201		278,870				3,943	01/01/2038	1
3128LU-JK-3	FREDDIE MAC NON GOLD POOL POOL #1J0266 3.7500 02/01/2037 3.750% 02/01/37		06/01/2018	Paydown		329,091	329,091	348,605	370,065		(40,974)		(40,974)		329,091				5,996	02/01/2037	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128M4-Z5-5	FREDDIE MAC GOLD POOL POOL #G03164 5.5000 07/01/2037 5.500% 07/01/37		06/01/2018	Paydown		39,531	39,531	39,277	39,302		228		228		39,531				797	07/01/2037	1
3128M5-CU-2	FREDDIE MAC GOLD POOL POOL #G03383 5.5000 08/01/2037 5.500% 08/01/37		06/01/2018	Paydown		3,609	3,609	3,594	3,595		14		14		3,609				83	08/01/2037	1
3128M5-NE-6	FREDDIE MAC GOLD POOL POOL #G03689 5.0000 06/01/2036 5.000% 06/01/36		06/01/2018	Paydown		25,236	25,236	24,514	24,446		789		789		25,236				525	06/01/2036	1
3128M6-J6-6	FREDDIE MAC GOLD POOL POOL #G04485 6.0000 07/01/2038 6.000% 07/01/38		06/01/2018	Paydown		91,544	91,544	93,461	93,484		(1,940)		(1,940)		91,544				1,898	07/01/2038	1
3128M7-S3-1	FREDDIE MAC GOLD POOL POOL #G05638 5.0000 09/01/2039 5.000% 09/01/39		06/01/2018	Paydown		304,442	304,442	316,667	316,060		(11,618)		(11,618)		304,442				7,167	09/01/2039	1
3128M9-LW-0	FREDDIE MAC GOLD POOL POOL #G07241 3.0000 12/01/2042 3.000% 12/01/42		06/01/2018	Paydown		88,582	88,582	92,540	92,093		(3,511)		(3,511)		88,582				1,096	12/01/2042	1
3128MA-C8-0	FREDDIE MAC GOLD POOL POOL #G07895 3.0000 04/01/2043 3.000% 04/01/43		06/01/2018	Paydown		237,041	237,041	242,782	242,837		(5,796)		(5,796)		237,041				2,904	04/01/2043	1
3128MD-G2-3	FREDDIE MAC GOLD POOL POOL #G14517 2.5000 07/01/2027 2.500% 07/01/27		06/01/2018	Paydown		523,425	523,425	546,325	539,213		(15,788)		(15,788)		523,425				5,317	07/01/2027	1
3128MM-KG-7	FREDDIE MAC GOLD POOL POOL #G18294 5.5000 01/01/2024 5.500% 01/01/24		06/01/2018	Paydown		76,241	76,241	78,862	78,276		(2,035)		(2,035)		76,241				1,756	01/01/2024	1
3128NH-H7-1	FREDDIE MAC NON GOLD POOL POOL #1J1154 4.5820 06/01/2038 3.928% 06/01/38		06/01/2018	Paydown		374,934	374,934	386,768	352,683		22,251		22,251		374,934				5,726	06/01/2038	1
3128NH-RU-9	FREDDIE MAC NON GOLD POOL POOL #1J1399 3.8750 12/01/2036 3.875% 12/01/36		06/01/2018	Paydown		1,098	1,098	1,118	1,111		(13)		(13)		1,098				18	12/01/2036	1
3128NH-WF-6	FREDDIE MAC NON GOLD POOL POOL #1J1546 3.4960 01/01/2037 3.496% 01/01/37		06/01/2018	Paydown		7,918	7,918	8,124	7,958		(41)		(41)		7,918				115	01/01/2037	1
3128NH-Y3-1	FREDDIE MAC NON GOLD POOL POOL #1J1630 4.5350 04/01/2037 4.535% 04/01/37		06/01/2018	Paydown		9,662	9,662	9,880	9,639		23		23		9,662				161	04/01/2037	1
3128NH-ZM-8	FREDDIE MAC NON GOLD POOL POOL #1J1648 3.8990 04/01/2037 3.899% 04/01/37		06/01/2018	Paydown		393,723	393,723	412,932	378,909		14,815		14,815		393,723				6,720	04/01/2037	1
3128NJ-A4-1	FREDDIE MAC NON GOLD POOL POOL #1J1827 3.6400 07/01/2038 3.640% 07/01/38		06/01/2018	Paydown		256,888	256,888	266,954	248,505		8,382		8,382		256,888				4,045	07/01/2038	1
3128NL-DA-9	FREDDIE MAC NON GOLD POOL POOL #1J3697 3.9950 04/01/2037 3.995% 04/01/37		06/01/2018	Paydown		149,438	149,438	150,962	148,768		671		671		149,438				2,927	04/01/2037	1
3128PM-NU-0	FREDDIE MAC GOLD POOL POOL #J09403 4.5000 04/01/2024 4.500% 04/01/24		06/01/2018	Paydown		7,377	7,377	7,587	7,517		(140)		(140)		7,377				137	04/01/2024	1
3128PP-6H-1	FREDDIE MAC GOLD POOL POOL #J10872 4.5000 09/01/2024 4.500% 09/01/24		06/01/2018	Paydown		59,428	59,428	61,517	60,791		(1,364)		(1,364)		59,428				1,066	09/01/2024	1
3128PQ-ZQ-7	FREDDIE MAC GOLD POOL POOL #J11651 4.0000 02/01/2025 4.000% 02/01/25		06/01/2018	Paydown		96,150	96,150	99,049	98,948		(2,798)		(2,798)		96,150				1,605	02/01/2025	1
3128PR-PU-7	FREDDIE MAC GOLD POOL POOL #J12235 4.0000 05/01/2025 4.000% 05/01/25		06/01/2018	Paydown		28,606	28,606	29,754	29,432		(827)		(827)		28,606				477	05/01/2025	1
3128PR-TH-2	FREDDIE MAC GOLD POOL POOL #J12352 4.0000 06/01/2025 4.000% 06/01/25		06/01/2018	Paydown		42,458	42,458	44,442	43,880		(1,422)		(1,422)		42,458				706	06/01/2025	1
3128PS-QX-8	FREDDIE MAC GOLD POOL POOL #J13170 3.5000 10/01/2025 3.500% 10/01/25		06/01/2018	Paydown		17,542	17,542	18,230	18,340		(798)		(798)		17,542				256	10/01/2025	1
3128PS-SQ-1	FREDDIE MAC GOLD POOL POOL #J13227 3.5000 10/01/2025 3.500% 10/01/25		06/01/2018	Paydown		111,291	111,291	116,295	114,282		(2,991)		(2,991)		111,291				1,755	10/01/2025	1
3128PT-5R-2	FREDDIE MAC GOLD POOL POOL #J14456 4.0000 02/01/2026 4.000% 02/01/26		06/01/2018	Paydown		254,900	254,900	260,516	258,474		(3,574)		(3,574)		254,900				4,004	02/01/2026	1
3128PT-RN-7	FREDDIE MAC GOLD POOL POOL #J14093 3.5000 01/01/2021 3.500% 01/01/21		06/01/2018	Paydown		166,703	166,703	176,132	171,007		(4,304)		(4,304)		166,703				2,377	01/01/2021	1
3128QH-YF-1	FREDDIE MAC NON GOLD POOL POOL #1N1610 3.9700 07/01/2037 3.970% 07/01/37		06/01/2018	Paydown		5,953	5,953	6,100	5,906		47		47		5,953				77	07/01/2037	1
3128QJ-LD-6	FREDDIE MAC NON GOLD POOL POOL #1G1224 3.4950 10/01/2036 3.495% 10/01/36		06/01/2018	Paydown		1,162	1,162	1,177	1,171		(9)		(9)		1,162				17	10/01/2036	1
3128QJ-ZB-5	FREDDIE MAC NON GOLD POOL POOL #1G1638 3.9750 04/01/2037 3.975% 04/01/37		06/01/2018	Paydown		4,876	4,876	5,004	4,847		29		29		4,876				76	04/01/2037	1
3128QS-4G-8	FREDDIE MAC NON GOLD POOL POOL #1G2623 4.1430 03/01/2037 4.153% 03/01/37		06/01/2018	Paydown		2,090	2,090	2,121	2,087		3		3		2,090				35	03/01/2037	1

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128QS-ET-9	FREDDIE MAC NON GOLD POOL POOL #1G1946 4.0660 05/01/2037 4.066% 05/01/37		06/01/2018	Paydown		260,536	260,536	270,460	257,544		2,992		2,992		260,536				3,633	05/01/2037	1
3128QT-6Z-2	FREDDIE MAC NON GOLD POOL POOL #1G3588 3.5150 04/01/2037 3.515% 04/01/37		06/01/2018	Paydown		2,063	2,063	2,112	1,927		136		136		2,063				28	04/01/2037	1
3128QT-CT-9	FREDDIE MAC NON GOLD POOL POOL #1G2782 3.9300 04/01/2038 3.930% 04/01/38		06/01/2018	Paydown		7,025	7,025	7,279	6,851		174		174		7,025				101	04/01/2038	1
3128S4-2Z-9	FREDDIE MAC NON GOLD POOL POOL #1Q0792 3.7910 07/01/2039 3.805% 07/01/39		06/01/2018	Paydown		6,464	6,464	6,703	6,450		13		13		6,464				107	07/01/2039	1
3128S4-3N-5	FREDDIE MAC NON GOLD POOL POOL #1Q0805 3.8410 07/01/2039 3.694% 07/01/39		06/01/2018	Paydown		45,453	45,453	46,869	44,777		675		675		45,453				697	07/01/2039	1
3128S4-GD-3	FREDDIE MAC NON GOLD POOL POOL #1Q0196 3.9840 02/01/2037 3.984% 02/01/37		06/01/2018	Paydown		6,192	6,192	6,289	6,210		(18)		(18)		6,192				100	02/01/2037	1
3128S4-HD-2	FREDDIE MAC NON GOLD POOL POOL #1Q0228 3.9500 02/01/2037 3.950% 02/01/37		06/01/2018	Paydown		9,586	9,586	9,945	9,065		522		522		9,586				158	02/01/2037	1
3128S4-MS-3	FREDDIE MAC NON GOLD POOL POOL #1Q0369 3.6460 02/01/2037 3.646% 02/01/37		06/01/2018	Paydown		34,350	34,350	34,883	34,350						34,350				455	02/01/2037	1
3128S4-ZX-8	FREDDIE MAC NON GOLD POOL POOL #1Q0758 3.6580 05/01/2035 3.655% 05/01/35		06/01/2018	Paydown		34,189	34,189	35,642	36,029		(1,840)		(1,840)		34,189				482	05/01/2035	1
3128S5-A2-0	FREDDIE MAC NON GOLD POOL POOL #1Q0925 3.6370 01/01/2040 3.694% 01/01/40		06/01/2018	Paydown		326,485	326,485	339,175	344,277		(17,792)		(17,792)		326,485				4,917	01/01/2040	1
31292G-2R-6	FREDDIE MAC GOLD POOL POOL #C00784 6.0000 06/01/2029 6.000% 06/01/29		06/01/2018	Paydown		3,184	3,184	2,825	2,849		335		335		3,184				84	06/01/2029	1
31292G-2S-4	FREDDIE MAC GOLD POOL POOL #C00785 6.5000 06/01/2029 6.500% 06/01/29		06/01/2018	Paydown		4,366	4,366	4,119	4,094		272		272		4,366				120	06/01/2029	1
31292G-4T-0	FREDDIE MAC GOLD POOL POOL #C00834 6.0000 07/01/2029 6.000% 07/01/29		06/01/2018	Paydown		3,024	3,024	2,681	2,708		316		316		3,024				76	07/01/2029	1
31292G-4U-7	FREDDIE MAC GOLD POOL POOL #C00835 6.5000 07/01/2029 6.500% 07/01/29		06/01/2018	Paydown		2,668	2,668	2,548	2,520		148		148		2,668				75	07/01/2029	1
31292G-5C-6	FREDDIE MAC GOLD POOL POOL #C00843 6.5000 08/01/2029 6.500% 08/01/29		06/01/2018	Paydown		2,714	2,714	2,513	2,499		214		214		2,714				73	08/01/2029	1
31292G-5D-4	FREDDIE MAC GOLD POOL POOL #C00844 7.0000 08/01/2029 7.000% 08/01/29		06/01/2018	Paydown		286	286	284	284		2		2		286				8	08/01/2029	1
31292G-5U-6	FREDDIE MAC GOLD POOL POOL #C00859 6.5000 09/01/2029 6.500% 09/01/29		06/01/2018	Paydown		536	536	497	494		43		43		536				16	09/01/2029	1
31292G-6J-0	FREDDIE MAC GOLD POOL POOL #C00873 6.5000 10/01/2029 6.500% 10/01/29		06/01/2018	Paydown		2,755	2,755	2,552	2,537		217		217		2,755				75	10/01/2029	1
31292G-6T-8	FREDDIE MAC GOLD POOL POOL #C00882 7.5000 11/01/2029 7.500% 11/01/29		06/01/2018	Paydown		10	10	11	11		(1)		(1)		10					11/01/2029	1
31292G-JL-1	FREDDIE MAC GOLD POOL POOL #C00267 6.0000 09/01/2023 6.000% 09/01/23		06/01/2018	Paydown		1,016	1,016	963	993		23		23		1,016				25	09/01/2023	1
31292G-K4-7	FREDDIE MAC GOLD POOL POOL #C00315 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		2,071	2,071	1,832	1,964		107		107		2,071				56	04/01/2024	1
31292G-KB-1	FREDDIE MAC GOLD POOL POOL #C00290 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		13,936	13,936	13,692	13,816		120		120		13,936				375	01/01/2024	1
31292G-MQ-6	FREDDIE MAC GOLD POOL POOL #C00367 6.5000 06/01/2024 6.500% 06/01/24		06/01/2018	Paydown		1,655	1,655	1,464	1,569		86		86		1,655				45	06/01/2024	1
31292G-T3-0	FREDDIE MAC GOLD POOL POOL #C00570 7.0000 12/01/2027 7.000% 12/01/27		06/01/2018	Paydown		908	908	916	915		(7)		(7)		908				28	12/01/2027	1
31292G-TA-4	FREDDIE MAC GOLD POOL POOL #C00545 6.5000 07/01/2027 6.500% 07/01/27		06/01/2018	Paydown		3,662	3,662	3,610	3,619		42		42		3,662				99	07/01/2027	1
31292G-TS-5	FREDDIE MAC GOLD POOL POOL #C00561 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		1,769	1,769	1,732	1,849		(80)		(80)		1,769				41	10/01/2027	1
31292G-TX-4	FREDDIE MAC GOLD POOL POOL #C00566 7.5000 12/01/2027 7.500% 12/01/27		06/01/2018	Paydown		1,648	1,648	1,687	1,694		(47)		(47)		1,648				51	12/01/2027	1
31292G-VB-9	FREDDIE MAC GOLD POOL POOL #C00610 6.5000 05/01/2028 6.500% 05/01/28		06/01/2018	Paydown		2,391	2,391	2,366	2,370		21		21		2,391				62	05/01/2028	1
31292G-Y3-4	FREDDIE MAC GOLD POOL POOL #C00730 6.0000 03/01/2029 6.000% 03/01/29		06/01/2018	Paydown		6,046	6,046	5,404	5,437		609		609		6,046				157	03/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292G-Z5-8	FREDDIE MAC GOLD POOL POOL #C00764 6.0000 05/01/2029 6.000% 05/01/29		06/01/2018	Paydown		5,220	5,220	4,665	4,683		537		537		5,220				127	05/01/2029	1
31292G-ZZ-2	FREDDIE MAC GOLD POOL POOL #C00760 6.5000 05/01/2029 6.500% 05/01/29		06/01/2018	Paydown		12,369	12,369	11,832	11,727		642		642		12,369				310	05/01/2029	1
31292H-FV-1	FREDDIE MAC GOLD POOL POOL #C01080 8.0000 10/01/2030 8.000% 10/01/30		06/01/2018	Paydown		4	4	5	5		(1)		(1)		4					10/01/2030	1
31292H-W4-2	FREDDIE MAC GOLD POOL POOL #C01567 5.0000 05/01/2033 5.000% 05/01/33		06/01/2018	Paydown		33,939	33,939	34,870	35,129		(1,190)		(1,190)		33,939				711	05/01/2033	1
31292J-BQ-2	FREDDIE MAC GOLD POOL POOL #C01847 5.5000 06/01/2034 5.500% 06/01/34		06/01/2018	Paydown		3,874	3,874	3,829	3,837		37		37		3,874				90	06/01/2034	1
31292L-JB-2	FREDDIE MAC GOLD POOL POOL #C03858 3.5000 04/01/2042 3.500% 04/01/42		06/01/2018	Paydown		264,852	264,852	278,260	278,919		(14,067)		(14,067)		264,852				3,853	04/01/2042	1
31292Y-UF-2	FREDDIE MAC GOLD POOL POOL #C14182 6.5000 08/01/2028 6.500% 08/01/28		06/01/2018	Paydown		220	220	220	220		1		1		220				6	08/01/2028	1
312930-7C-8	FREDDIE MAC GOLD POOL POOL #A84491 5.0000 02/01/2039 5.000% 02/01/39		06/01/2018	Paydown		129,549	129,549	132,707	132,033		(2,484)		(2,484)		129,549				2,949	02/01/2039	1
312933-LD-4	FREDDIE MAC GOLD POOL POOL #A86624 5.0000 06/01/2039 5.000% 06/01/39		06/01/2018	Paydown		92,271	92,271	93,092	92,877		(606)		(606)		92,271				2,264	06/01/2039	1
312934-BB-7	FREDDIE MAC GOLD POOL POOL #A87234 5.0000 07/01/2039 5.000% 07/01/39		06/01/2018	Paydown		16,399	16,399	16,973	16,903		(503)		(503)		16,399				341	07/01/2039	1
312934-YE-6	FREDDIE MAC GOLD POOL POOL #A87909 5.0000 08/01/2039 5.000% 08/01/39		06/01/2018	Paydown		126,952	126,952	131,495	130,777		(3,825)		(3,825)		126,952				3,063	08/01/2039	1
312935-2S-7	FREDDIE MAC GOLD POOL POOL #A88885 5.0000 09/01/2039 5.000% 09/01/39		06/01/2018	Paydown		109,442	109,442	113,084	112,575		(3,133)		(3,133)		109,442				2,632	09/01/2039	1
312935-N9-6	FREDDIE MAC GOLD POOL POOL #A88516 5.0000 09/01/2039 5.000% 09/01/39		06/01/2018	Paydown		97,234	97,234	100,470	99,933		(2,699)		(2,699)		97,234				1,697	09/01/2039	1
312936-J5-7	FREDDIE MAC GOLD POOL POOL #A89284 4.5000 10/01/2039 4.500% 10/01/39		06/01/2018	Paydown		21,399	21,399	22,144	22,049		(650)		(650)		21,399				402	10/01/2039	1
312938-D2-6	FREDDIE MAC GOLD POOL POOL #A90121 4.5000 12/01/2039 4.500% 12/01/39		06/01/2018	Paydown		65,850	65,850	67,373	67,079		(1,229)		(1,229)		65,850				1,432	12/01/2039	1
31293M-FR-8	FREDDIE MAC GOLD POOL POOL #C23776 6.0000 03/01/2029 6.000% 03/01/29		06/01/2018	Paydown		2,386	2,386	2,326	2,307		79		79		2,386				60	03/01/2029	1
31293M-H7-0	FREDDIE MAC GOLD POOL POOL #C23854 6.0000 03/01/2029 6.000% 03/01/29		06/01/2018	Paydown		548	548	490	488		60		60		548				14	03/01/2029	1
31293M-XA-5	FREDDIE MAC GOLD POOL POOL #C24273 6.0000 04/01/2029 6.000% 04/01/29		06/01/2018	Paydown		949	949	864	870		79		79		949				24	04/01/2029	1
31293N-2K-5	FREDDIE MAC GOLD POOL POOL #C25278 6.5000 04/01/2029 6.500% 04/01/29		06/01/2018	Paydown		409	409	379	379		31		31		409				11	04/01/2029	1
31293N-5U-0	FREDDIE MAC GOLD POOL POOL #C25359 6.5000 04/01/2029 6.500% 04/01/29		06/01/2018	Paydown		542	542	502	509		33		33		542				15	04/01/2029	1
31293N-CW-8	FREDDIE MAC GOLD POOL POOL #C24585 6.5000 04/01/2029 6.500% 04/01/29		06/01/2018	Paydown		391	391	362	360		31		31		391				11	04/01/2029	1
31293N-D7-2	FREDDIE MAC GOLD POOL POOL #C24626 6.5000 04/01/2029 6.500% 04/01/29		06/01/2018	Paydown		512	512	475	471		41		41		512				14	04/01/2029	1
31293N-P6-1	FREDDIE MAC GOLD POOL POOL #C24945 6.5000 04/01/2029 6.500% 04/01/29		06/01/2018	Paydown		5,977	5,977	5,537	5,659		318		318		5,977				163	04/01/2029	1
31293N-QK-9	FREDDIE MAC GOLD POOL POOL #C24958 6.0000 04/01/2029 6.000% 04/01/29		06/01/2018	Paydown		1,872	1,872	1,673	1,707		165		165		1,872				47	04/01/2029	1
31293N-UU-2	FREDDIE MAC GOLD POOL POOL #C25095 6.0000 04/01/2029 6.000% 04/01/29		06/01/2018	Paydown		2,326	2,326	2,078	2,110		216		216		2,326				58	04/01/2029	1
31293P-5X-9	FREDDIE MAC GOLD POOL POOL #C26262 6.5000 05/01/2029 6.500% 05/01/29		06/01/2018	Paydown		421	421	390	387		35		35		421				11	05/01/2029	1
31293P-E9-2	FREDDIE MAC GOLD POOL POOL #C25560 6.0000 04/01/2029 6.000% 04/01/29		06/01/2018	Paydown		568	568	507	508		60		60		568				14	04/01/2029	1
31293P-ET-8	FREDDIE MAC GOLD POOL POOL #C25546 6.0000 04/01/2029 6.000% 04/01/29		06/01/2018	Paydown		7,103	7,103	6,297	6,227		876		876		7,103				177	04/01/2029	1
31293P-EU-5	FREDDIE MAC GOLD POOL POOL #C25547 6.5000 04/01/2029 6.500% 04/01/29		06/01/2018	Paydown		436	436	417	414		22		22		436				12	04/01/2029	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293P-HN-8	FREDDIE MAC GOLD POOL POOL #C25637 6.0000 04/01/2029 6.000% 04/01/29		06/01/2018	Paydown		2,342	2,342	2,077	2,101		242		242		2,342				59	04/01/2029	1
31293P-ST-3	FREDDIE MAC GOLD POOL POOL #C25930 6.0000 05/01/2029 6.000% 05/01/29		06/01/2018	Paydown		18,337	18,337	16,389	16,353		1,985		1,985		18,337				458	05/01/2029	1
31293P-XT-7	FREDDIE MAC GOLD POOL POOL #C26090 6.0000 05/01/2029 6.000% 05/01/29		06/01/2018	Paydown		287	287	257	256		32		32		287				7	05/01/2029	1
31293Q-LB-7	FREDDIE MAC GOLD POOL POOL #C26622 6.5000 05/01/2029 6.500% 05/01/29		06/01/2018	Paydown		513	513	490	486		27		27		513				14	05/01/2029	1
31293Q-T2-9	FREDDIE MAC GOLD POOL POOL #C26869 6.0000 05/01/2029 6.000% 05/01/29		06/01/2018	Paydown		1,368	1,368	1,223	1,217		151		151		1,368				34	05/01/2029	1
31293Q-T9-4	FREDDIE MAC GOLD POOL POOL #C26876 6.5000 05/01/2029 6.500% 05/01/29		06/01/2018	Paydown		6,954	6,954	6,442	6,484		470		470		6,954				155	05/01/2029	1
31293Q-UB-7	FREDDIE MAC GOLD POOL POOL #C26878 6.0000 05/01/2029 6.000% 05/01/29		06/01/2018	Paydown		1,774	1,774	1,586	1,608		166		166		1,774				44	05/01/2029	1
31293Q-UZ-4	FREDDIE MAC GOLD POOL POOL #C26900 6.5000 05/01/2029 6.500% 05/01/29		06/01/2018	Paydown		64	64	61	60		4		4		64				2	05/01/2029	1
31293R-AV-3	FREDDIE MAC GOLD POOL POOL #C27220 6.5000 06/01/2029 6.500% 06/01/29		06/01/2018	Paydown		459	459	425	422		37		37		459				13	06/01/2029	1
31293R-SC-6	FREDDIE MAC GOLD POOL POOL #C27715 6.5000 06/01/2029 6.500% 06/01/29		06/01/2018	Paydown		141	141	131	131		10		10		141				4	06/01/2029	1
31293S-ES-4	FREDDIE MAC GOLD POOL POOL #C28245 6.0000 05/01/2029 6.000% 05/01/29		06/01/2018	Paydown		2,114	2,114	1,889	1,910		204		204		2,114				53	05/01/2029	1
31293S-J5-9	FREDDIE MAC GOLD POOL POOL #C28384 6.5000 06/01/2029 6.500% 06/01/29		06/01/2018	Paydown		45,993	45,993	42,601	43,805		2,188		2,188		45,993				1,244	06/01/2029	1
31293S-LJ-6	FREDDIE MAC GOLD POOL POOL #C28429 6.5000 07/01/2029 6.500% 07/01/29		06/01/2018	Paydown		124	124	117	117		8		8		124				3	07/01/2029	1
31293T-CC-9	FREDDIE MAC GOLD POOL POOL #C29067 6.0000 07/01/2029 6.000% 07/01/29		06/01/2018	Paydown		2,795	2,795	2,498	2,562		233		233		2,795				70	07/01/2029	1
31293T-CD-7	FREDDIE MAC GOLD POOL POOL #C29068 6.0000 07/01/2029 6.000% 07/01/29		06/01/2018	Paydown		985	985	881	887		98		98		985				25	07/01/2029	1
31293T-DP-9	FREDDIE MAC GOLD POOL POOL #C29110 6.0000 07/01/2029 6.000% 07/01/29		06/01/2018	Paydown		16,813	16,813	14,916	14,918		1,895		1,895		16,813				373	07/01/2029	1
31293T-FH-5	FREDDIE MAC GOLD POOL POOL #C29168 6.5000 07/01/2029 6.500% 07/01/29		06/01/2018	Paydown		278	278	262	262		16		16		278				8	07/01/2029	1
31293T-GY-7	FREDDIE MAC GOLD POOL POOL #C29215 6.0000 07/01/2029 6.000% 07/01/29		06/01/2018	Paydown		2,500	2,500	2,234	2,256		243		243		2,500				63	07/01/2029	1
31293V-JG-8	FREDDIE MAC GOLD POOL POOL #C30263 7.0000 08/01/2029 7.000% 08/01/29		06/01/2018	Paydown		116	116	113	112		3		3		116				3	08/01/2029	1
31293V-JH-6	FREDDIE MAC GOLD POOL POOL #C30264 6.5000 08/01/2029 6.500% 08/01/29		06/01/2018	Paydown		87	87	85	85		2		2		87				2	08/01/2029	1
312940-4W-6	FREDDIE MAC GOLD POOL POOL #A92637 4.5000 06/01/2040 4.500% 06/01/40		06/01/2018	Paydown		495,089	495,089	514,197	511,112		(16,023)		(16,023)		495,089				9,430	06/01/2040	1
312940-4X-4	FREDDIE MAC GOLD POOL POOL #A92638 4.5000 06/01/2040 4.500% 06/01/40		06/01/2018	Paydown		459,526	459,526	475,179	473,011		(13,485)		(13,485)		459,526				8,580	06/01/2040	1
312940-KJ-7	FREDDIE MAC GOLD POOL POOL #A92097 4.5000 05/01/2040 4.500% 05/01/40		06/01/2018	Paydown		86,201	86,201	89,609	89,959		(3,757)		(3,757)		86,201				1,910	05/01/2040	1
312940-NH-8	FREDDIE MAC GOLD POOL POOL #A92192 4.5000 05/01/2040 4.500% 05/01/40		06/01/2018	Paydown		171,591	171,591	178,213	177,247		(5,657)		(5,657)		171,591				3,393	05/01/2040	1
312942-TE-5	FREDDIE MAC GOLD POOL POOL #A94149 4.0000 10/01/2040 4.000% 10/01/40		06/01/2018	Paydown		32,374	32,374	33,672	33,319		(945)		(945)		32,374				540	10/01/2040	1
312944-2S-9	FREDDIE MAC GOLD POOL POOL #A96185 4.0000 01/01/2041 4.000% 01/01/41		06/01/2018	Paydown		458,444	458,444	447,520	448,201		10,243		10,243		458,444				8,282	01/01/2041	1
312945-TV-0	FREDDIE MAC GOLD POOL POOL #A96864 4.5000 02/01/2041 4.500% 02/01/41		06/01/2018	Paydown		128,298	128,298	130,303	129,817		(1,519)		(1,519)		128,298				2,405	02/01/2041	1
31294D-AF-8	FREDDIE MAC GOLD POOL POOL #C36306 7.0000 02/01/2030 7.000% 02/01/30		06/01/2018	Paydown		96	96	92	92		5		5		96				3	02/01/2030	1
31294E-EF-2	FREDDIE MAC GOLD POOL POOL #C37334 6.5000 03/01/2030 6.500% 03/01/30		06/01/2018	Paydown		935	935	866	878		57		57		935				25	03/01/2030	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294F-PP-5	FREDDIE MAC GOLD POOL POOL #C38530 7.0000 05/01/2030 7.000% 05/01/30		06/01/2018	Paydown		596	596	572	557		39		39		596				17	05/01/2030	1
31294M-P3-9	FREDDIE MAC GOLD POOL POOL #E03142 3.0000 05/01/2027 3.000% 05/01/27		06/01/2018	Paydown		89,363	89,363	93,356	92,965		(3,602)		(3,602)		89,363				1,120	05/01/2027	1
312964-P3-7	FREDDIE MAC GOLD POOL POOL #B12242 5.0000 02/01/2019 5.000% 02/01/19		06/01/2018	Paydown		10,557	10,557	10,603	10,546		11		11		10,557				227	02/01/2019	1
312966-GJ-7	FREDDIE MAC GOLD POOL POOL #B13801 4.5000 04/01/2019 4.500% 04/01/19		06/01/2018	Paydown		12,074	12,074	11,953	12,038		36		36		12,074				225	04/01/2019	1
312966-S3-9	FREDDIE MAC GOLD POOL POOL #B14138 4.5000 05/01/2019 4.500% 05/01/19		06/01/2018	Paydown		28,760	28,760	28,675	28,705		55		55		28,760				537	05/01/2019	1
312966-VA-9	FREDDIE MAC GOLD POOL POOL #B14209 4.5000 05/01/2019 4.500% 05/01/19		06/01/2018	Paydown		23,729	23,729	23,658	23,682		46		46		23,729				448	05/01/2019	1
312967-NN-8	FREDDIE MAC GOLD POOL POOL #B14897 4.5000 06/01/2019 4.500% 06/01/19		06/01/2018	Paydown		14,279	14,279	14,237	14,251		28		28		14,279				266	06/01/2019	1
312967-SP-8	FREDDIE MAC GOLD POOL POOL #B15026 5.0000 06/01/2019 5.000% 06/01/19		06/01/2018	Paydown		9,356	9,356	9,329	9,336		20		20		9,356				206	06/01/2019	1
31296P-T8-5	FREDDIE MAC GOLD POOL POOL #A15075 4.5000 10/01/2033 4.500% 10/01/33		06/01/2018	Paydown		77,990	77,990	76,113	76,560		1,429		1,429		77,990				1,285	10/01/2033	1
31296X-DW-2	FREDDIE MAC GOLD POOL POOL #A21017 5.0000 04/01/2034 5.000% 04/01/34		06/01/2018	Paydown		11,569	11,569	11,284	11,355		215		215		11,569				241	04/01/2034	1
312979-LT-2	FREDDIE MAC GOLD POOL POOL #B32138 5.0000 02/01/2039 5.000% 02/01/39		06/01/2018	Paydown		94,397	94,397	96,255	96,065		(1,668)		(1,668)		94,397				1,672	02/01/2039	1
31297C-NJ-5	FREDDIE MAC GOLD POOL POOL #A24893 6.0000 07/01/2034 6.000% 07/01/34		06/01/2018	Paydown		6,613	6,613	6,748	6,770		(158)		(158)		6,613				165	07/01/2034	1
31297K-EV-0	FREDDIE MAC GOLD POOL POOL #A30148 5.5000 12/01/2034 5.500% 12/01/34		06/01/2018	Paydown		218,424	218,424	221,974	220,758		(2,334)		(2,334)		218,424				5,286	12/01/2034	1
31297K-H2-1	FREDDIE MAC GOLD POOL POOL #A30249 5.5000 12/01/2034 5.500% 12/01/34		06/01/2018	Paydown		10,436	10,436	10,606	10,555		(118)		(118)		10,436				240	12/01/2034	1
31297M-KW-7	FREDDIE MAC GOLD POOL POOL #A32109 5.5000 04/01/2035 5.500% 04/01/35		06/01/2018	Paydown		6,356	6,356	6,435	6,407		(51)		(51)		6,356				146	04/01/2035	1
31297Q-K7-3	FREDDIE MAC GOLD POOL POOL #A34818 4.5000 05/01/2035 4.500% 05/01/35		06/01/2018	Paydown		3,660	3,660	3,569	3,589		71		71		3,660				69	05/01/2035	1
31297S-LL-7	FREDDIE MAC GOLD POOL POOL #A36631 5.0000 08/01/2035 5.000% 08/01/35		06/01/2018	Paydown		15,762	15,762	16,099	16,199		(437)		(437)		15,762				346	08/01/2035	1
31297S-ZD-0	FREDDIE MAC GOLD POOL POOL #A37040 5.0000 09/01/2035 5.000% 09/01/35		06/01/2018	Paydown		6,996	6,996	6,929	6,938		58		58		6,996				146	09/01/2035	1
31326F-V7-0	FREDDIE MAC NON GOLD POOL POOL #2B1538 2.3350 07/01/2043 2.334% 07/01/43		06/01/2018	Paydown		228,526	228,526	225,955	226,788		1,737		1,737		228,526				1,942	07/01/2043	1
31326F-WN-4	FREDDIE MAC NON GOLD POOL POOL #2B1553 2.2310 07/01/2043 2.231% 07/01/43		06/01/2018	Paydown		421,382	421,382	412,675	415,276		6,106		6,106		421,382				3,943	07/01/2043	1
31326G-FH-4	FREDDIE MAC NON GOLD POOL POOL #2B1968 2.4800 11/01/2043 2.477% 11/01/43		06/01/2018	Paydown		82,743	82,743	82,497	82,570		173		173		82,743				881	11/01/2043	1
31326G-GB-6	FREDDIE MAC NON GOLD POOL POOL #2B1994 3.4680 12/01/2043 3.468% 12/01/43		06/01/2018	Paydown		82,735	82,735	85,599	85,573		(2,838)		(2,838)		82,735				1,203	12/01/2043	1
31326G-GS-9	FREDDIE MAC NON GOLD POOL POOL #2B2009 2.4700 12/01/2043 2.522% 12/01/43		06/01/2018	Paydown		56,388	56,388	55,903	55,991		397		397		56,388				590	12/01/2043	1
3132FY-AH-0	FREDDIE MAC GOLD POOL POOL #U69007 3.0000 12/01/2042 3.000% 12/01/42		06/01/2018	Paydown		60,875	60,875	63,790	63,705		(2,830)		(2,830)		60,875				762	12/01/2042	1
3132G0-EB-2	FREDDIE MAC GOLD POOL POOL #U70130 2.5000 11/01/2027 2.500% 11/01/27		06/01/2018	Paydown		685,814	685,814	717,854	708,788		(22,974)		(22,974)		685,814				7,048	11/01/2027	1
3132GG-BX-2	FREDDIE MAC GOLD POOL POOL #Q02754 4.0000 08/01/2041 4.000% 08/01/41		06/01/2018	Paydown		53,903	53,903	56,245	56,281		(2,378)		(2,378)		53,903				902	08/01/2041	1
3132GK-DW-3	FREDDIE MAC GOLD POOL POOL #Q04017 4.0000 10/01/2041 4.000% 10/01/41		06/01/2018	Paydown		165,519	165,519	171,519	172,392		(6,873)		(6,873)		165,519				2,760	10/01/2041	1
3132GS-EM-7	FREDDIE MAC GOLD POOL POOL #Q07040 3.5000 03/01/2042 3.500% 03/01/42		06/01/2018	Paydown		441,509	441,509	461,515	460,006		(18,497)		(18,497)		441,509				6,404	03/01/2042	1
3132GT-HX-8	FREDDIE MAC GOLD POOL POOL #Q08046 3.5000 05/01/2042 3.500% 05/01/42		06/01/2018	Paydown		246,713	246,713	260,667	258,972		(12,260)		(12,260)		246,713				4,138	05/01/2042	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3132GU-E9-1	FREDDIE MAC GOLD POOL POOL #Q08860 3.5000 06/01/2042 3.500% 06/01/42		06/01/2018	Paydown		150,191	150,191	150,279	150,256		(65)		(65)		150,191				2,535	06/01/2042	1
3132HP-JJ-4	FREDDIE MAC GOLD POOL POOL #Q12965 3.0000 11/01/2042 3.000% 11/01/42		06/01/2018	Paydown		504,538	504,538	530,060	527,130		(22,593)		(22,593)		504,538				6,241	11/01/2042	1
3132HP-MK-7	FREDDIE MAC GOLD POOL POOL #Q13062 3.5000 11/01/2042 3.500% 11/01/42		06/01/2018	Paydown		146,558	146,558	157,578	156,430		(9,872)		(9,872)		146,558				1,804	11/01/2042	1
3132J2-M9-1	FREDDIE MAC GOLD POOL POOL #K90384 3.0000 04/01/2033 3.000% 04/01/33		06/01/2018	Paydown		367,482	367,482	377,416	375,429		(7,946)		(7,946)		367,482				4,350	04/01/2033	1
3132J4-B2-4	FREDDIE MAC GOLD POOL POOL #G30756 3.0000 06/01/2035 3.000% 06/01/35		06/01/2018	Paydown		342,742	342,742	348,740	347,983		(5,241)		(5,241)		342,742				4,342	06/01/2035	1
3132J6-PD-0	FREDDIE MAC GOLD POOL POOL #Q15419 2.5000 02/01/2043 2.500% 02/01/43		06/01/2018	Paydown		168,874	168,874	166,275	166,392		2,482		2,482		168,874				1,757	02/01/2043	1
3132J9-S6-6	FREDDIE MAC GOLD POOL POOL #Q18240 3.0000 05/01/2043 3.000% 05/01/43		06/01/2018	Paydown		179,927	179,927	180,601	180,418		(492)		(492)		179,927				1,912	05/01/2043	1
3132JM-2Z-1	FREDDIE MAC GOLD POOL POOL #Q20792 3.5000 08/01/2043 3.500% 08/01/43		06/01/2018	Paydown		256,059	256,059	259,860	259,605		(3,547)		(3,547)		256,059				4,318	08/01/2043	1
3132L8-BU-0	FREDDIE MAC GOLD POOL POOL #V82751 3.0000 12/01/2046 3.000% 12/01/46		06/01/2018	Paydown		467,762	467,762	461,074	461,418		6,343		6,343		467,762				5,988	12/01/2046	1
3132LM-GS-9	FREDDIE MAC GOLD POOL POOL #K91209 3.5000 09/01/2033 3.500% 09/01/33		06/01/2018	Paydown		447,760	447,760	458,744	456,115		(8,356)		(8,356)		447,760				6,471	09/01/2033	1
3132M8-L7-9	FREDDIE MAC GOLD POOL POOL #Q27850 3.5000 08/01/2044 3.500% 08/01/44		06/01/2018	Paydown		171,080	171,080	180,997	180,774		(9,695)		(9,695)		171,080				2,114	08/01/2044	1
3132QL-LK-7	FREDDIE MAC GOLD POOL POOL #Q30329 3.5000 12/01/2044 3.500% 12/01/44		06/01/2018	Paydown		168,562	168,562	178,571	178,300		(9,737)		(9,737)		168,562				2,137	12/01/2044	1
3132QM-RX-1	FREDDIE MAC GOLD POOL POOL #Q31401 3.0000 02/01/2045 3.000% 02/01/45		06/01/2018	Paydown		168,379	168,379	171,431	171,536		(3,157)		(3,157)		168,379				2,104	02/01/2045	1
3132QP-B5-2	FREDDIE MAC GOLD POOL POOL #Q32759 3.0000 04/01/2045 3.000% 04/01/45		06/01/2018	Paydown		204,758	204,758	208,469	208,227		(3,469)		(3,469)		204,758				2,609	04/01/2045	1
3132QR-WM-8	FREDDIE MAC GOLD POOL POOL #Q35151 3.0000 05/01/2045 3.000% 05/01/45		06/01/2018	Paydown		86,165	86,165	89,464	89,400		(3,234)		(3,234)		86,165				1,082	05/01/2045	1
3132QV-ML-2	FREDDIE MAC GOLD POOL POOL #Q38462 3.0000 01/01/2046 3.000% 01/01/46		06/01/2018	Paydown		436,792	436,792	448,719	447,935		(11,143)		(11,143)		436,792				4,829	01/01/2046	1
3132QX-BN-6	FREDDIE MAC GOLD POOL POOL #Q39944 3.0000 04/01/2046 3.000% 04/01/46		06/01/2018	Paydown		888,870	888,870	910,675	908,905		(20,035)		(20,035)		888,870				10,523	04/01/2046	1
3132WD-CU-6	FREDDIE MAC GOLD POOL POOL #Q40082 3.0000 04/01/2046 3.000% 04/01/46		06/01/2018	Paydown		1,023,852	1,023,852	1,053,927	1,051,063		(27,211)		(27,211)		1,023,852				11,693	04/01/2046	1
3132WD-T4-6	FREDDIE MAC GOLD POOL POOL #Q40570 3.0000 05/01/2046 3.000% 05/01/46		06/01/2018	Paydown		876,132	876,132	902,827	900,997		(24,865)		(24,865)		876,132				11,338	05/01/2046	1
3132WF-2X-6	FREDDIE MAC GOLD POOL POOL #Q42589 3.0000 08/01/2046 3.000% 08/01/46		06/01/2018	Paydown		152,609	152,609	158,642	158,388		(5,779)		(5,779)		152,609				1,688	08/01/2046	1
3132WG-TE-7	FREDDIE MAC GOLD POOL POOL #Q43248 2.5000 09/01/2046 2.500% 09/01/46		06/01/2018	Paydown		195,831	195,831	197,522	197,417		(1,585)		(1,585)		195,831				2,210	09/01/2046	1
3132WH-5Q-4	FREDDIE MAC GOLD POOL POOL #Q44454 3.0000 11/01/2046 3.000% 11/01/46		06/01/2018	Paydown		249,014	249,014	245,551	245,751		3,263		3,263		249,014				3,202	11/01/2046	1
3132WH-XA-8	FREDDIE MAC GOLD POOL POOL #Q44272 3.0000 11/01/2046 3.000% 11/01/46		06/01/2018	Paydown		351,863	351,863	347,080	347,374		4,489		4,489		351,863				4,145	11/01/2046	1
3132WH-XV-2	FREDDIE MAC GOLD POOL POOL #Q44291 3.0000 11/01/2046 3.000% 11/01/46		06/01/2018	Paydown		700,330	700,330	690,591	690,941		9,389		9,389		700,330				8,305	11/01/2046	1
3132WJ-US-8	FREDDIE MAC GOLD POOL POOL #Q45092 3.0000 12/01/2046 3.000% 12/01/46		06/01/2018	Paydown		537,467	537,467	529,825	530,123		7,345		7,345		537,467				6,909	12/01/2046	1
3132WJ-WZ-0	FREDDIE MAC GOLD POOL POOL #Q45163 3.5000 12/01/2046 3.500% 12/01/46		06/01/2018	Paydown		47,051	47,051	48,198	48,118		(1,067)		(1,067)		47,051				686	12/01/2046	1
3132WK-JG-4	FREDDIE MAC GOLD POOL POOL #Q45662 3.0000 01/01/2047 3.000% 01/01/47		06/01/2018	Paydown		468,981	468,981	467,003	467,030		1,951		1,951		468,981				5,629	01/01/2047	1
3132XX-ZY-8	FREDDIE MAC GOLD POOL POOL #Q55258 4.0000 04/01/2048 4.000% 04/01/48		06/01/2018	Paydown		57,596	57,596	58,905			(1,309)		(1,309)		57,596				294	04/01/2048	1
3132XY-6R-3	FREDDIE MAC GOLD POOL POOL #Q56279 4.0000 05/01/2048 4.000% 05/01/48		06/01/2018	Paydown		22,662	22,662	23,140			(478)		(478)		22,662				76	05/01/2048	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3132XY-SW-8	FREDDIE MAC GOLD POOL POOL #Q55932 4.0000 05/01/2048 4.000% 05/01/48		06/01/2018	Paydown		32,058	32,058	32,609			(551)		(551)		32,058				107	05/01/2048	1
31335A-3T-3	FREDDIE MAC GOLD POOL POOL #G60810 3.0000 11/01/2046 3.000% 11/01/46		06/01/2018	Paydown		694,603	694,603	684,292	684,478		10,125		10,125		694,603				9,057	11/01/2046	1
31335A-5V-6	FREDDIE MAC GOLD POOL POOL #G60860 3.5000 11/01/2046 3.500% 11/01/46		06/01/2018	Paydown		975,891	975,891	996,171	994,915		(19,024)		(19,024)		975,891				13,856	11/01/2046	1
31335A-R6-7	FREDDIE MAC GOLD POOL POOL #G60509 3.0000 07/01/2043 3.000% 07/01/43		06/01/2018	Paydown		597,133	597,133	612,784	612,967		(15,835)		(15,835)		597,133				7,180	07/01/2043	1
31335A-R7-5	FREDDIE MAC GOLD POOL POOL #G60510 3.0000 03/01/2046 3.000% 03/01/46		06/01/2018	Paydown		938,955	938,955	965,803	964,081		(25,126)		(25,126)		938,955				11,035	03/01/2046	1
31335A-YU-6	FREDDIE MAC GOLD POOL POOL #G60723 3.0000 10/01/2046 3.000% 10/01/46		06/01/2018	Paydown		829,670	829,670	818,132	818,642		11,028		11,028		829,670				10,363	10/01/2046	1
31335A-ZD-3	FREDDIE MAC GOLD POOL POOL #G60740 3.0000 10/01/2046 3.000% 10/01/46		06/01/2018	Paydown		721,060	721,060	710,442	710,784		10,277		10,277		721,060				8,694	10/01/2046	1
31335A-ZE-1	FREDDIE MAC GOLD POOL POOL #G60741 3.0000 10/01/2046 3.000% 10/01/46		06/01/2018	Paydown		382,143	382,143	377,307	377,449		4,694		4,694		382,143				4,777	10/01/2046	1
31335G-C4-5	FREDDIE MAC GOLD POOL POOL #C80091 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		4,003	4,003	3,541	3,796		207		207		4,003				116	01/01/2024	1
31335G-CR-4	FREDDIE MAC GOLD POOL POOL #C80080 6.0000 12/01/2023 6.000% 12/01/23		06/01/2018	Paydown		5	5	5	5						5					12/01/2023	1
31335G-DP-7	FREDDIE MAC GOLD POOL POOL #C80110 6.0000 02/01/2024 6.000% 02/01/24		06/01/2018	Paydown		912	912	864	890		22		22		912				23	02/01/2024	1
31335G-EJ-0	FREDDIE MAC GOLD POOL POOL #C80137 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		2,486	2,486	2,199	2,356		130		130		2,486				63	04/01/2024	1
31335G-EV-3	FREDDIE MAC GOLD POOL POOL #C80148 6.0000 04/01/2024 6.000% 04/01/24		06/01/2018	Paydown		846	846	802	827		20		20		846				21	04/01/2024	1
31335G-GS-8	FREDDIE MAC GOLD POOL POOL #C80209 6.5000 07/01/2024 6.500% 07/01/24		06/01/2018	Paydown		259	259	229	245		14		14		259				7	07/01/2024	1
31335G-MW-2	FREDDIE MAC GOLD POOL POOL #C80373 7.5000 01/01/2026 7.500% 01/01/26		06/01/2018	Paydown		358	358	367	367		(10)		(10)		358				11	01/01/2026	1
31335G-NB-7	FREDDIE MAC GOLD POOL POOL #C80386 6.0000 01/01/2026 6.000% 01/01/26		06/01/2018	Paydown		412	412	370	391		22		22		412				10	01/01/2026	1
31335G-NC-5	FREDDIE MAC GOLD POOL POOL #C80387 6.5000 04/01/2026 6.500% 04/01/26		06/01/2018	Paydown		2,218	2,218	2,172	2,210		8		8		2,218				60	04/01/2026	1
31335G-NJ-0	FREDDIE MAC GOLD POOL POOL #C80393 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		3,361	3,361	3,018	3,186		175		175		3,361				96	03/01/2026	1
31335G-NL-5	FREDDIE MAC GOLD POOL POOL #C80395 6.0000 04/01/2026 6.000% 04/01/26		06/01/2018	Paydown		729	729	654	689		39		39		729				20	04/01/2026	1
31335G-NU-5	FREDDIE MAC GOLD POOL POOL #C80403 6.0000 05/01/2026 6.000% 05/01/26		06/01/2018	Paydown		196	196	176	185		10		10		196				5	05/01/2026	1
31335G-NV-3	FREDDIE MAC GOLD POOL POOL #C80404 8.0000 05/01/2026 8.000% 05/01/26		06/01/2018	Paydown		112	112	117	117		(5)		(5)		112				4	05/01/2026	1
31335H-4G-5	FREDDIE MAC GOLD POOL POOL #C90823 5.0000 04/01/2024 5.000% 04/01/24		06/01/2018	Paydown		54,944	54,944	54,566	54,696		248		248		54,944				1,148	04/01/2024	1
31335H-4P-5	FREDDIE MAC GOLD POOL POOL #C90830 4.5000 05/01/2024 4.500% 05/01/24		06/01/2018	Paydown		35,318	35,318	34,810	35,030		288		288		35,318				647	05/01/2024	1
31335H-4U-4	FREDDIE MAC GOLD POOL POOL #C90835 4.5000 06/01/2024 4.500% 06/01/24		06/01/2018	Paydown		165,205	165,205	163,011	163,947		1,258		1,258		165,205				3,303	06/01/2024	1
31335H-JZ-7	FREDDIE MAC GOLD POOL POOL #C90280 5.5000 04/01/2019 5.500% 04/01/19		06/01/2018	Paydown		447	447	404	438		9		9		447				10	04/01/2019	1
31335H-UM-3	FREDDIE MAC GOLD POOL POOL #C90588 5.5000 11/01/2022 5.500% 11/01/22		06/01/2018	Paydown		19,115	19,115	19,049	19,058		56		56		19,115				441	11/01/2022	1
31349U-KV-9	FREDDIE MAC NON GOLD POOL POOL #783008 3.2750 01/01/2035 3.275% 01/01/35		06/01/2018	Paydown		7,726	7,726	7,760	7,726						7,726				126	01/01/2035	1
31356A-QQ-8	FREDDIE MAC GOLD POOL POOL #D49463 6.0000 02/01/2024 6.000% 02/01/24		06/01/2018	Paydown		2,980	2,980	2,824	2,915		64		64		2,980				75	02/01/2024	1
31356A-TK-8	FREDDIE MAC GOLD POOL POOL #D49554 6.0000 02/01/2024 6.000% 02/01/24		06/01/2018	Paydown		924	924	876	905		19		19		924				22	02/01/2024	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31356C-BF-4	FREDDIE MAC GOLD POOL POOL #D50038 6.5000 03/01/2024 6.500% 03/01/24		06/01/2018	Paydown		92	92	81	86		5		5		92				2	03/01/2024	1
31356D-3W-4	FREDDIE MAC GOLD POOL POOL #D51713 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		214	214	190	204		11		11		214				6	04/01/2024	1
31356D-J6-4	FREDDIE MAC GOLD POOL POOL #D51185 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		159	159	141	150		9		9		159				4	04/01/2024	1
31356D-LW-4	FREDDIE MAC GOLD POOL POOL #D51241 6.5000 02/01/2023 6.500% 02/01/23		06/01/2018	Paydown		1,616	1,616	1,430	1,542		74		74		1,616				44	02/01/2023	1
31356D-YY-6	FREDDIE MAC GOLD POOL POOL #D51627 6.0000 04/01/2024 6.000% 04/01/24		06/01/2018	Paydown		14	14	13	14						14					04/01/2024	1
31356E-CW-2	FREDDIE MAC GOLD POOL POOL #D51885 6.0000 04/01/2024 6.000% 04/01/24		06/01/2018	Paydown		991	991	939	971		20		20		991				25	04/01/2024	1
31356H-RK-5	FREDDIE MAC GOLD POOL POOL #D54990 5.5000 03/01/2024 5.500% 03/01/24		06/01/2018	Paydown		319	319	339	331		(11)		(11)		319				7	03/01/2024	1
313615-LX-2	FANNIE MAE POOL POOL #50742 6.5000 05/01/2023 6.500% 05/01/23		06/01/2018	Paydown		210	210	185	198		11		11		210				6	05/01/2023	1
313615-R9-9	FANNIE MAE POOL POOL #50912 6.5000 10/01/2023 6.500% 10/01/23		06/01/2018	Paydown		1,659	1,659	1,591	1,625		34		34		1,659				47	10/01/2023	1
313615-SS-6	FANNIE MAE POOL POOL #50929 6.5000 11/01/2023 6.500% 11/01/23		06/01/2018	Paydown		4,535	4,535	3,999	4,288		247		247		4,535				127	11/01/2023	1
313615-TB-2	FANNIE MAE POOL POOL #50946 6.5000 12/01/2023 6.500% 12/01/23		06/01/2018	Paydown		6,302	6,302	5,821	6,073		228		228		6,302				162	12/01/2023	1
313615-TV-8	FANNIE MAE POOL POOL #50964 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		10,836	10,836	10,670	10,750		87		87		10,836				296	01/01/2024	1
313615-TW-6	FANNIE MAE POOL POOL #50965 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		6,641	6,641	6,371	6,504		137		137		6,641				183	01/01/2024	1
313615-UQ-7	FANNIE MAE POOL POOL #50991 6.5000 02/01/2024 6.500% 02/01/24		06/01/2018	Paydown		1,570	1,570	1,506	1,537		33		33		1,570				42	02/01/2024	1
313615-UR-5	FANNIE MAE POOL POOL #50992 6.5000 03/01/2024 6.500% 03/01/24		06/01/2018	Paydown		362	362	347	354		7		7		362				10	03/01/2024	1
31365D-W6-8	FANNIE MAE POOL POOL #124969 6.5000 08/01/2023 6.500% 08/01/23		06/01/2018	Paydown		2,521	2,521	2,226	2,388		133		133		2,521				68	08/01/2023	1
31365E-AV-5	FANNIE MAE POOL POOL #125220 7.0000 08/01/2023 7.000% 08/01/23		06/01/2018	Paydown		95	95	102	101		(6)		(6)		95				3	08/01/2023	1
31370J-4W-2	FANNIE MAE POOL POOL #233137 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		135	135	133	134		1		1		135				3	01/01/2024	1
31370M-QL-5	FANNIE MAE POOL POOL #235459 5.5000 06/01/2023 5.500% 06/01/23		06/01/2018	Paydown		229	229	203	220		9		9		229				5	06/01/2023	1
31370Q-BL-2	FANNIE MAE POOL POOL #237743 6.5000 09/01/2023 6.500% 09/01/23		06/01/2018	Paydown		2,466	2,466	2,177	2,331		135		135		2,466				67	09/01/2023	1
31371C-ZZ-5	FANNIE MAE POOL POOL #248360 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		11,396	11,396	10,143	10,801		595		595		11,396				308	04/01/2024	1
31371E-U5-2	FANNIE MAE POOL POOL #250004 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		5,891	5,891	5,241	5,588		303		303		5,891				155	04/01/2024	1
31371E-VW-2	FANNIE MAE POOL POOL #250029 6.5000 05/01/2024 6.500% 05/01/24		06/01/2018	Paydown		1,420	1,420	1,340	1,379		41		41		1,420				34	05/01/2024	1
31371E-WT-8	FANNIE MAE POOL POOL #250058 6.5000 06/01/2024 6.500% 06/01/24		06/01/2018	Paydown		6,937	6,937	6,126	6,545		393		393		6,937				188	06/01/2024	1
31371F-BZ-4	FANNIE MAE POOL POOL #250356 6.5000 08/01/2025 6.500% 08/01/25		06/01/2018	Paydown		316	316	303	308		7		7		316				9	08/01/2025	1
31371F-GR-7	FANNIE MAE POOL POOL #250508 6.0000 01/01/2026 6.000% 01/01/26		06/01/2018	Paydown		471	471	423	439		32		32		471				12	01/01/2026	1
31371F-GU-0	FANNIE MAE POOL POOL #250511 6.5000 03/01/2026 6.500% 03/01/26		06/01/2018	Paydown		499	499	463	477		22		22		499				13	03/01/2026	1
31371F-HY-1	FANNIE MAE POOL POOL #250547 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		367	367	334	347		20		20		367				9	03/01/2026	1
31371F-JN-3	FANNIE MAE POOL POOL #250569 6.0000 05/01/2026 6.000% 05/01/26		06/01/2018	Paydown		11,958	11,958	10,732	11,249		709		709		11,958				299	05/01/2026	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371G-EF-3	FANNIE MAE POOL POOL #251334 6.5000 11/01/2027 6.500% 11/01/27		06/01/2018	Paydown		6	6	6	6						6					11/01/2027	1
31371H-Q4-3	FANNIE MAE POOL POOL #252575 6.0000 07/01/2019 6.000% 07/01/19		06/01/2018	Paydown		6,266	6,266	5,903	6,147		119		119		6,266				157	07/01/2019	1
31371K-XS-5	FANNIE MAE POOL POOL #254589 5.5000 01/01/2023 5.500% 01/01/23		06/01/2018	Paydown		29,290	29,290	30,132	29,769		(480)		(480)		29,290				669	01/01/2023	1
31371L-5V-7	FANNIE MAE POOL POOL #255660 3.6200 01/01/2035 3.620% 01/01/35		06/01/2018	Paydown		252	252	253	252						252				4	01/01/2035	1
31371L-DH-9	FANNIE MAE POOL POOL #254904 5.5000 10/01/2033 5.500% 10/01/33		06/01/2018	Paydown		3,105	3,105	3,146	3,141		(35)		(35)		3,105				71	10/01/2033	1
31371L-PJ-2	FANNIE MAE POOL POOL #255225 5.5000 06/01/2034 5.500% 06/01/34		06/01/2018	Paydown		8,605	8,605	8,497	8,507		98		98		8,605				195	06/01/2034	1
31371M-DT-1	FANNIE MAE POOL POOL #255814 5.5000 08/01/2035 5.500% 08/01/35		06/01/2018	Paydown		13,075	13,075	13,041	13,032		44		44		13,075				302	08/01/2035	1
31371N-UC-7	FANNIE MAE POOL POOL #257179 4.5000 04/01/2028 4.500% 04/01/28		06/01/2018	Paydown		15,391	15,391	15,441	15,499		(108)		(108)		15,391				261	04/01/2028	1
31371T-XQ-0	FANNIE MAE POOL POOL #261787 6.5000 12/01/2023 6.500% 12/01/23		06/01/2018	Paydown		830	830	770	798		33		33		830				22	12/01/2023	1
31371W-S5-5	FANNIE MAE POOL POOL #264340 6.5000 11/01/2023 6.500% 11/01/23		06/01/2018	Paydown		3,394	3,394	2,990	3,244		150		150		3,394				92	11/01/2023	1
31371X-LM-3	FANNIE MAE POOL POOL #265032 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		1,404	1,404	1,379	1,392		12		12		1,404				35	01/01/2024	1
31372A-AS-1	FANNIE MAE POOL POOL #266517 5.5000 01/01/2024 5.500% 01/01/24		06/01/2018	Paydown		67	67	59	63		4		4		67				1	01/01/2024	1
31372B-LL-2	FANNIE MAE POOL POOL #267731 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		1,382	1,382	1,220	1,305		77		77		1,382				37	01/01/2024	1
31372C-V5-4	FANNIE MAE POOL POOL #268936 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		304	304	291	298		6		6		304				8	01/01/2024	1
31372F-A3-5	FANNIE MAE POOL POOL #271026 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		693	693	612	654		40		40		693				19	01/01/2024	1
31372G-CS-6	FANNIE MAE POOL POOL #271981 6.5000 02/01/2024 6.500% 02/01/24		06/01/2018	Paydown		3,259	3,259	2,871	3,079		181		181		3,259				88	02/01/2024	1
31372G-DF-3	FANNIE MAE POOL POOL #272002 6.5000 02/01/2024 6.500% 02/01/24		06/01/2018	Paydown		138	138	132	135		3		3		138				4	02/01/2024	1
31372G-DR-7	FANNIE MAE POOL POOL #272012 6.5000 02/01/2024 6.500% 02/01/24		06/01/2018	Paydown		1,717	1,717	1,516	1,620		96		96		1,717				47	02/01/2024	1
31372H-W8-6	FANNIE MAE POOL POOL #273471 6.5000 03/01/2024 6.500% 03/01/24		06/01/2018	Paydown		461	461	407	434		27		27		461				13	03/01/2024	1
31372N-WL-4	FANNIE MAE POOL POOL #277951 6.5000 03/01/2024 6.500% 03/01/24		06/01/2018	Paydown		2,146	2,146	2,059	2,105		42		42		2,146				57	03/01/2024	1
31372Q-M4-6	FANNIE MAE POOL POOL #279479 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		1,136	1,136	1,011	1,078		59		59		1,136				31	04/01/2024	1
31372R-YV-1	FANNIE MAE POOL POOL #280724 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		1,724	1,724	1,654	1,688		35		35		1,724				47	04/01/2024	1
31372R-ZN-8	FANNIE MAE POOL POOL #280749 6.5000 05/01/2024 6.500% 05/01/24		06/01/2018	Paydown		328	328	315	322		6		6		328				9	05/01/2024	1
31372S-WH-2	FANNIE MAE POOL POOL #281548 6.5000 04/01/2024 6.500% 04/01/24		06/01/2018	Paydown		424	424	407	416		8		8		424				12	04/01/2024	1
31372U-P6-9	FANNIE MAE POOL POOL #283145 6.5000 05/01/2024 6.500% 05/01/24		06/01/2018	Paydown		979	979	862	920		59		59		979				27	05/01/2024	1
31372V-VS-2	FANNIE MAE POOL POOL #284225 6.5000 05/01/2024 6.500% 05/01/24		06/01/2018	Paydown		119	119	115	117		3		3		119				3	05/01/2024	1
31372Y-YP-9	FANNIE MAE POOL POOL #287018 6.5000 06/01/2024 6.500% 06/01/24		06/01/2018	Paydown		1,857	1,857	1,636	1,753		104		104		1,857				50	06/01/2024	1
31373Y-A5-8	FANNIE MAE POOL POOL #307028 6.5000 07/01/2025 6.500% 07/01/25		06/01/2018	Paydown		686	686	658	669		17		17		686				19	07/01/2025	1
31374F-2A-6	FANNIE MAE POOL POOL #313169 6.0000 08/01/2026 6.000% 08/01/26		06/01/2018	Paydown		409	409	367	384		25		25		409				10	08/01/2026	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31374G-GL-5	FANNIE MAE POOL POOL #313503 6.5000 04/01/2027 6.500% 04/01/27		06/01/2018	Paydown		31	31	30	30		1		1		31				1	04/01/2027	1
31374L-QU-3	FANNIE MAE POOL POOL #317367 6.5000 05/01/2024 6.500% 05/01/24		06/01/2018	Paydown		483	483	464	472		11		11		483				13	05/01/2024	1
31375A-G9-4	FANNIE MAE POOL POOL #328824 5.5000 11/01/2025 5.500% 11/01/25		06/01/2018	Paydown		892	892	791	848		44		44		892				20	11/01/2025	1
31375L-3Z-6	FANNIE MAE POOL POOL #338416 6.5000 05/01/2026 6.500% 05/01/26		06/01/2018	Paydown		79	79	74	76		4		4		79				2	05/01/2026	1
31375L-E7-6	FANNIE MAE POOL POOL #337758 6.5000 03/01/2026 6.500% 03/01/26		06/01/2018	Paydown		31	31	29	30		1		1		31				1	03/01/2026	1
31375N-PY-1	FANNIE MAE POOL POOL #339839 6.0000 03/01/2026 6.000% 03/01/26		06/01/2018	Paydown		8	8	7	7		1		1		8					03/01/2026	1
31375P-CH-7	FANNIE MAE POOL POOL #340372 6.5000 03/01/2026 6.500% 03/01/26		06/01/2018	Paydown		203	203	189	194		9		9		203				5	03/01/2026	1
31375T-W3-8	FANNIE MAE POOL POOL #344566 6.5000 04/01/2026 6.500% 04/01/26		06/01/2018	Paydown		15	15	15	15						15					04/01/2026	1
31376C-H8-0	FANNIE MAE POOL POOL #351355 6.5000 07/01/2026 6.500% 07/01/26		06/01/2018	Paydown		252	252	234	241		12		12		252				7	07/01/2026	1
31376T-BJ-5	FANNIE MAE POOL POOL #364641 6.5000 01/01/2027 6.500% 01/01/27		06/01/2018	Paydown		631	631	600	642		(11)		(11)		631				17	01/01/2027	1
31377A-XJ-1	FANNIE MAE POOL POOL #371581 6.5000 02/01/2027 6.500% 02/01/27		06/01/2018	Paydown		24	24	23	23						24				1	02/01/2027	1
31377B-MX-0	FANNIE MAE POOL POOL #372174 9.0000 11/01/2026 9.000% 11/01/26		06/01/2018	Paydown		37,957	37,957	39,801	39,335		(1,378)		(1,378)		37,957				1,181	11/01/2026	1
31377G-RH-9	FANNIE MAE POOL POOL #376788 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		79	79	77	78		2		2		79				2	10/01/2027	1
31378D-EP-1	FANNIE MAE POOL POOL #395342 6.5000 08/01/2027 6.500% 08/01/27		06/01/2018	Paydown		44	44	43	43		1		1		44				1	08/01/2027	1
31378D-GC-8	FANNIE MAE POOL POOL #395395 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		19	19	18	18						19				1	10/01/2027	1
31378D-GJ-3	FANNIE MAE POOL POOL #395401 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		15	15	14	14						15					10/01/2027	1
31378D-X2-1	FANNIE MAE POOL POOL #395897 6.5000 12/01/2027 6.500% 12/01/27		06/01/2018	Paydown		45	45	44	44		1		1		45				1	12/01/2027	1
31378E-N7-9	FANNIE MAE POOL POOL #396514 6.5000 09/01/2027 6.500% 09/01/27		06/01/2018	Paydown		1,137	1,137	1,106	1,115		22		22		1,137				31	09/01/2027	1
31378F-AJ-4	FANNIE MAE POOL POOL #397009 6.5000 10/01/2027 6.500% 10/01/27		05/01/2018	Paydown		198	198	192	194		4		4		198				5	10/01/2027	1
31378F-CY-9	FANNIE MAE POOL POOL #397087 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		199	199	194	195		4		4		199				5	10/01/2027	1
31378F-CZ-6	FANNIE MAE POOL POOL #397088 6.5000 09/01/2027 6.500% 09/01/27		06/01/2018	Paydown		16	16	15	15						16					09/01/2027	1
31378G-G5-6	FANNIE MAE POOL POOL #398120 6.5000 12/01/2027 6.500% 12/01/27		06/01/2018	Paydown		63	63	61	61		1		1		63				2	12/01/2027	1
31378G-H3-0	FANNIE MAE POOL POOL #398150 6.5000 12/01/2027 6.500% 12/01/27		06/01/2018	Paydown		49	49	48	48		1		1		49				1	12/01/2027	1
31378J-S2-4	FANNIE MAE POOL POOL #400237 6.5000 09/01/2027 6.500% 09/01/27		06/01/2018	Paydown		48	48	47	47		1		1		48				1	09/01/2027	1
31378K-3L-6	FANNIE MAE POOL POOL #401403 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		39	39	38	38		1		1		39				1	10/01/2027	1
31378K-GP-3	FANNIE MAE POOL POOL #400806 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		245	245	239	241		5		5		245				7	10/01/2027	1
31378L-XR-8	FANNIE MAE POOL POOL #402188 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		98	98	95	96		2		2		98				3	10/01/2027	1
31378M-N4-8	FANNIE MAE POOL POOL #402811 6.5000 11/01/2027 6.500% 11/01/27		06/01/2018	Paydown		2	2	2	2						2					11/01/2027	1
31378M-NS-5	FANNIE MAE POOL POOL #402801 6.5000 11/01/2027 6.500% 11/01/27		06/01/2018	Paydown		58	58	56	56		1		1		58				2	11/01/2027	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31378M-TU-4	FANNIE MAE POOL POOL #402963 6.5000 10/01/2027 6.500% 10/01/27		06/01/2018	Paydown		1,434	1,434	1,395	1,408		26		26		1,434				39	10/01/2027	1
31378N-4N-5	FANNIE MAE POOL POOL #404129 6.5000 12/01/2027 6.500% 12/01/27		06/01/2018	Paydown		181	181	177	178		3		3		181				5	12/01/2027	1
31378P-CM-3	FANNIE MAE POOL POOL #404276 6.5000 11/01/2027 6.500% 11/01/27		06/01/2018	Paydown		20	20	20	20						20				1	11/01/2027	1
31378P-FR-9	FANNIE MAE POOL POOL #404376 6.5000 11/01/2027 6.500% 11/01/27		06/01/2018	Paydown		124	124	120	121		3		3		124				3	11/01/2027	1
31379L-2H-3	FANNIE MAE POOL POOL #422976 6.5000 04/01/2028 6.500% 04/01/28		06/01/2018	Paydown		53	53	53	53		1		1		53				2	04/01/2028	1
31380C-5E-4	FANNIE MAE POOL POOL #436545 6.5000 07/01/2028 6.500% 07/01/28		06/01/2018	Paydown		657	657	652	652		5		5		657				18	07/01/2028	1
31380N-NP-5	FANNIE MAE POOL POOL #445098 6.0000 11/01/2028 6.000% 11/01/28		06/01/2018	Paydown		248	248	244	244		3		3		248				6	11/01/2028	1
31382J-NT-4	FANNIE MAE POOL POOL #483802 5.5000 02/01/2029 5.500% 02/01/29		06/01/2018	Paydown		29,937	29,937	26,948	28,193		1,744		1,744		29,937				760	02/01/2029	1
31384V-WL-2	FANNIE MAE POOL POOL #535351 8.0000 06/01/2030 8.000% 06/01/30		06/01/2018	Paydown		12	12	13	14		(2)		(2)		12					06/01/2030	1
31385J-KD-9	FANNIE MAE POOL POOL #545792 6.5000 07/01/2032 6.500% 07/01/32		06/01/2018	Paydown		134,913	134,913	138,054	138,011		(3,098)		(3,098)		134,913				3,588	07/01/2032	1
3138A1-TQ-4	FANNIE MAE POOL POOL #AH0558 3.5000 01/01/2026 3.500% 01/01/26		06/01/2018	Paydown		268,589	268,589	266,868	267,260		1,328		1,328		268,589				3,736	01/01/2026	1
3138A2-CE-7	FANNIE MAE POOL POOL #AH0968 3.5000 12/01/2025 3.500% 12/01/25		06/01/2018	Paydown		351,203	351,203	353,179	352,213		(1,010)		(1,010)		351,203				5,171	12/01/2025	1
3138A5-ZL-9	FANNIE MAE POOL POOL #AH4346 3.5000 02/01/2026 3.500% 02/01/26		06/01/2018	Paydown		109,572	109,572	113,526	113,227		(3,655)		(3,655)		109,572				1,552	02/01/2026	1
3138A7-QC-5	FANNIE MAE POOL POOL #AH5850 4.5000 02/01/2041 4.500% 02/01/41		06/01/2018	Paydown		276,079	276,079	281,816	280,309		(4,230)		(4,230)		276,079				4,887	02/01/2041	1
3138A8-LB-0	FANNIE MAE POOL POOL #AH6621 4.0000 03/01/2041 4.000% 03/01/41		06/01/2018	Paydown		496,282	496,282	485,988	487,570		8,713		8,713		496,282				8,592	03/01/2041	1
3138A8-RD-0	FANNIE MAE POOL POOL #AH6783 4.0000 03/01/2041 4.000% 03/01/41		06/01/2018	Paydown		295,918	295,918	312,995	316,377		(20,459)		(20,459)		295,918				4,976	03/01/2041	1
3138A9-ZR-8	FANNIE MAE POOL POOL #AH7951 4.0000 10/01/2041 4.000% 10/01/41		06/01/2018	Paydown		331,981	331,981	345,727	346,059		(14,078)		(14,078)		331,981				5,053	10/01/2041	1
3138AA-6A-4	FANNIE MAE POOL POOL #AH8964 4.0000 04/01/2031 4.000% 04/01/31		06/01/2018	Paydown		53,985	53,985	55,149	55,022		(1,038)		(1,038)		53,985				905	04/01/2031	1
3138AB-ML-0	FANNIE MAE POOL POOL #AH9362 4.0000 04/01/2031 4.000% 04/01/31		06/01/2018	Paydown		195,780	195,780	199,909	200,101		(4,321)		(4,321)		195,780				3,115	04/01/2031	1
3138AW-3M-3	FANNIE MAE POOL POOL #AJ5303 4.0000 11/01/2041 4.000% 11/01/41		06/01/2018	Paydown		228,195	228,195	238,892	242,783		(14,588)		(14,588)		228,195				3,950	11/01/2041	1
3138AX-A5-0	FANNIE MAE POOL POOL #AJ5427 4.0000 10/01/2041 4.000% 10/01/41		06/01/2018	Paydown		150,186	150,186	158,434	157,482		(7,296)		(7,296)		150,186				2,504	10/01/2041	1
3138AY-LW-7	FANNIE MAE POOL POOL #AJ6640 3.0000 12/01/2026 3.000% 12/01/26		06/01/2018	Paydown		196,910	196,910	203,187	200,640		(3,730)		(3,730)		196,910				2,632	12/01/2026	1
3138AY-LY-3	FANNIE MAE POOL POOL #AJ6642 3.0000 12/01/2026 3.000% 12/01/26		06/01/2018	Paydown		142,581	142,581	147,036	145,342		(2,762)		(2,762)		142,581				1,786	12/01/2026	1
3138E0-WY-1	FANNIE MAE POOL POOL #AJ7862 3.5000 12/01/2041 3.500% 12/01/41		06/01/2018	Paydown		46,359	46,359	47,775	47,698		(1,339)		(1,339)		46,359				676	12/01/2041	1
3138E5-6A-1	FANNIE MAE POOL POOL #AK1764 3.0000 01/01/2027 3.000% 01/01/27		06/01/2018	Paydown		274,832	274,832	284,966	281,147		(6,315)		(6,315)		274,832				3,543	01/01/2027	1
3138E7-CD-4	FANNIE MAE POOL POOL #AK2767 3.0000 03/01/2027 3.000% 03/01/27		06/01/2018	Paydown		213,677	213,677	222,558	220,070		(6,393)		(6,393)		213,677				2,676	03/01/2027	1
3138E9-QF-0	FANNIE MAE POOL POOL #AK4953 3.5000 03/01/2042 3.500% 03/01/42		06/01/2018	Paydown		837,049	837,049	868,112	864,728		(27,679)		(27,679)		837,049				11,381	03/01/2042	1
3138EC-TC-7	FANNIE MAE POOL POOL #AK7746 3.0000 03/01/2027 3.000% 03/01/27		06/01/2018	Paydown		198,360	198,360	207,627	204,262		(5,902)		(5,902)		198,360				2,601	03/01/2027	1
3138EL-ZP-1	FANNIE MAE POOL POOL #AL4349 2.6240 11/01/2043 2.624% 11/01/43		06/01/2018	Paydown		691,245	691,245	682,389	683,356		7,890		7,890		691,245				8,280	11/01/2043	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138EM-AW-1	FANNIE MAE POOL POOL #AL4520 2.8690 11/01/2043 2.869% 11/01/43		06/01/2018	Paydown		242,618	242,618	245,395	244,740		(2,123)		(2,123)		242,618				2,444	11/01/2043	1
3138EM-EV-9	FANNIE MAE POOL POOL #AL4647 2.1450 12/01/2043 2.145% 12/01/43		06/01/2018	Paydown		541,965	541,965	535,783	537,638		4,327		4,327		541,965				4,550	12/01/2043	1
3138EN-XK-0	FANNIE MAE POOL POOL #AL6081 3.5000 11/01/2044 3.500% 11/01/44		06/01/2018	Paydown		649,892	649,892	674,720	674,418		(24,526)		(24,526)		649,892				9,940	11/01/2044	1
3138EP-WT-7	FANNIE MAE POOL POOL #AL6957 3.0000 06/01/2045 3.000% 06/01/45		06/01/2018	Paydown		497,938	497,938	501,517	501,359		(3,421)		(3,421)		497,938				6,789	06/01/2045	1
3138EQ-N4-0	FANNIE MAE POOL POOL #AL7610 3.5000 11/01/2045 3.500% 11/01/45		06/01/2018	Paydown		917,346	917,346	951,746	949,861		(32,516)		(32,516)		917,346				12,516	11/01/2045	1
3138ER-VM-9	FANNIE MAE POOL POOL #AL9619 3.5000 12/01/2046 3.500% 12/01/46		06/01/2018	Paydown		301,086	301,086	310,118	309,436		(8,350)		(8,350)		301,086				4,649	12/01/2046	1
3138ET-GM-2	FANNIE MAE POOL POOL #AL8303 3.0000 01/01/2045 3.000% 01/01/45		06/01/2018	Paydown		1,041,966	1,041,966	1,072,452	1,073,409		(31,443)		(31,443)		1,041,966				12,846	01/01/2045	1
3138LT-JV-1	FANNIE MAE POOL POOL #AO2975 3.5000 05/01/2042 3.500% 05/01/42		06/01/2018	Paydown		637,994	637,994	640,636	640,474		(2,480)		(2,480)		637,994				9,352	05/01/2042	1
3138LY-2J-5	FANNIE MAE POOL POOL #AO7976 3.0000 06/01/2027 3.000% 06/01/27		06/01/2018	Paydown		250,052	250,052	265,407	260,536		(10,484)		(10,484)		250,052				3,132	06/01/2027	1
3138M9-5J-6	FANNIE MAE POOL POOL #AP6248 2.5000 10/01/2027 2.500% 10/01/27		06/01/2018	Paydown		58,119	58,119	60,879	60,073		(1,954)		(1,954)		58,119				606	10/01/2027	1
3138M9-AU-5	FANNIE MAE POOL POOL #AP5418 3.0000 09/01/2042 3.000% 09/01/42		06/01/2018	Paydown		184,481	184,481	186,672	186,584		(2,104)		(2,104)		184,481				2,496	09/01/2042	1
3138MC-3F-9	FANNIE MAE POOL POOL #AP8897 3.5000 10/01/2042 3.500% 10/01/42		06/01/2018	Paydown		354,174	354,174	377,859	376,051		(21,877)		(21,877)		354,174				5,297	10/01/2042	1
3138MF-3T-2	FANNIE MAE POOL POOL #AQ0809 3.5000 12/01/2042 3.500% 12/01/42		06/01/2018	Paydown		215,815	215,815	219,314	219,086		(3,271)		(3,271)		215,815				3,024	12/01/2042	1
3138MG-KR-5	FANNIE MAE POOL POOL #AQ1203 2.5000 11/01/2027 2.500% 11/01/27		06/01/2018	Paydown		104,415	104,415	109,522	107,853		(3,438)		(3,438)		104,415				1,148	11/01/2027	1
3138ML-6E-9	FANNIE MAE POOL POOL #AQ5368 3.0000 12/01/2042 3.000% 12/01/42		06/01/2018	Paydown		240,080	240,080	253,584	251,304		(11,225)		(11,225)		240,080				2,948	12/01/2042	1
3138ML-M5-0	FANNIE MAE POOL POOL #AQ4879 3.5000 12/01/2042 3.500% 12/01/42		06/01/2018	Paydown		290,869	290,869	313,377	311,664		(20,796)		(20,796)		290,869				4,675	12/01/2042	1
3138MN-5P-1	FANNIE MAE POOL POOL #AQ7153 3.0000 01/01/2043 3.000% 01/01/43		06/01/2018	Paydown		1,157,294	1,157,294	1,187,673	1,188,092		(30,798)		(30,798)		1,157,294				14,892	01/01/2043	1
3138MR-AS-0	FANNIE MAE POOL POOL #AQ9016 3.0000 01/01/2033 3.000% 01/01/33		06/01/2018	Paydown		127,809	127,809	133,261	131,770		(3,960)		(3,960)		127,809				1,598	01/01/2033	1
3138MR-K6-7	FANNIE MAE POOL POOL #AQ9316 2.5000 01/01/2043 2.500% 01/01/43		06/01/2018	Paydown		170,351	170,351	161,275	161,728		8,623		8,623		170,351				1,806	01/01/2043	1
3138NX-LD-7	FANNIE MAE POOL POOL #AR1223 2.5000 01/01/2028 2.500% 01/01/28		06/01/2018	Paydown		239,611	239,611	250,468	247,206		(7,596)		(7,596)		239,611				2,494	01/01/2028	1
3138W1-UT-2	FANNIE MAE POOL POOL #AR4193 2.5000 03/01/2028 2.500% 03/01/28		06/01/2018	Paydown		139,499	139,499	142,354	141,472		(1,973)		(1,973)		139,499				1,451	03/01/2028	1
3138W2-2E-4	FANNIE MAE POOL POOL #AR5272 3.0000 03/01/2043 3.000% 03/01/43		06/01/2018	Paydown		520,923	520,923	512,132	512,328		8,594		8,594		520,923				7,232	03/01/2043	1
3138W3-BW-2	FANNIE MAE POOL POOL #AR5452 3.0000 02/01/2033 3.000% 02/01/33		06/01/2018	Paydown		271,511	271,511	282,541	279,668		(8,157)		(8,157)		271,511				3,605	02/01/2033	1
3138W4-AY-7	FANNIE MAE POOL POOL #AR6322 2.5000 02/01/2043 2.500% 02/01/43		06/01/2018	Paydown		209,132	209,132	208,674	208,683		448		448		209,132				2,285	02/01/2043	1
3138W4-CQ-2	FANNIE MAE POOL POOL #AR6378 3.0000 02/01/2043 3.000% 02/01/43		06/01/2018	Paydown		495,019	495,019	511,958	511,981		(16,963)		(16,963)		495,019				6,287	02/01/2043	1
3138W5-R4-2	FANNIE MAE POOL POOL #AR7706 3.0000 04/01/2033 3.000% 04/01/33		06/01/2018	Paydown		196,101	196,101	201,402	199,768		(3,667)		(3,667)		196,101				2,440	04/01/2033	1
3138W9-YY-0	FANNIE MAE POOL POOL #AS0726 3.5000 10/01/2033 3.500% 10/01/33		06/01/2018	Paydown		113,382	113,382	116,730	115,929		(2,548)		(2,548)		113,382				1,636	10/01/2033	1
3138WA-M2-0	FANNIE MAE POOL POOL #AS1276 3.5000 12/01/2033 3.500% 12/01/33		06/01/2018	Paydown		231,452	231,452	239,083	237,913		(6,461)		(6,461)		231,452				3,816	12/01/2033	1
3138WA-M4-6	FANNIE MAE POOL POOL #AS1278 3.5000 12/01/2033 3.500% 12/01/33		06/01/2018	Paydown		207,628	207,628	213,938	212,811		(5,183)		(5,183)		207,628				3,017	12/01/2033	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138WA-U3-9	FANNIE MAE POOL POOL #AS1501 3.0000 01/01/2034 3.000% 01/01/34		06/01/2018	Paydown		212,926	212,926	212,527	212,523		403		403		212,926				2,668	01/01/2034	1
3138WC-B6-9	FANNIE MAE POOL POOL #AS2760 2.5000 07/01/2024 2.500% 07/01/24		06/01/2018	Paydown		511,712	511,712	524,745	521,315		(9,603)		(9,603)		511,712				5,277	07/01/2024	1
3138WC-HD-8	FANNIE MAE POOL POOL #AS2927 3.0000 07/01/2034 3.000% 07/01/34		06/01/2018	Paydown		284,348	284,348	289,435	289,490		(5,142)		(5,142)		284,348				3,537	07/01/2034	1
3138WC-SR-5	FANNIE MAE POOL POOL #AS3227 3.0000 09/01/2034 3.000% 09/01/34		06/01/2018	Paydown		455,455	455,455	464,777	464,606		(9,151)		(9,151)		455,455				5,617	09/01/2034	1
3138WD-ZB-0	FANNIE MAE POOL POOL #AS4337 3.5000 01/01/2045 3.500% 01/01/45		06/01/2018	Paydown		361,347	361,347	382,181	380,010		(18,664)		(18,664)		361,347				5,376	01/01/2045	1
3138WE-J6-7	FANNIE MAE POOL POOL #AS4784 3.0000 04/01/2045 3.000% 04/01/45		06/01/2018	Paydown		293,795	293,795	295,906	295,792		(1,997)		(1,997)		293,795				3,870	04/01/2045	1
3138WE-KV-0	FANNIE MAE POOL POOL #AS4807 3.5000 04/01/2045 3.500% 04/01/45		06/01/2018	Paydown		303,964	303,964	315,505	314,064		(10,099)		(10,099)		303,964				4,297	04/01/2045	1
3138WF-BM-7	FANNIE MAE POOL POOL #AS5443 3.0000 07/01/2045 3.000% 07/01/45		06/01/2018	Paydown		207,821	207,821	208,828	208,782		(961)		(961)		207,821				2,601	07/01/2045	1
3138WF-HJ-8	FANNIE MAE POOL POOL #AS5632 3.0000 08/01/2045 3.000% 08/01/45		06/01/2018	Paydown		413,330	413,330	415,396	415,000		(1,670)		(1,670)		413,330				5,447	08/01/2045	1
3138WH-N5-7	FANNIE MAE POOL POOL #AS7611 2.5000 07/01/2046 2.500% 07/01/46		06/01/2018	Paydown		191,573	191,573	193,998	193,801		(2,227)		(2,227)		191,573				1,984	07/01/2046	1
3138WJ-ND-6	FANNIE MAE POOL POOL #AS8487 3.0000 12/01/2046 3.000% 12/01/46		06/01/2018	Paydown		884,230	884,230	871,934	872,577		11,653		11,653		884,230				11,373	12/01/2046	1
3138WQ-AL-6	FANNIE MAE POOL POOL #AT2710 2.2820 06/01/2043 2.282% 06/01/43		06/01/2018	Paydown		566,740	566,740	557,531	560,277		6,463		6,463		566,740				5,764	06/01/2043	1
3138WQ-AX-0	FANNIE MAE POOL POOL #AT2721 3.0000 05/01/2043 3.000% 05/01/43		06/01/2018	Paydown		206,696	206,696	203,272	203,282		3,414		3,414		206,696				2,594	05/01/2043	1
3138WQ-JW-3	FANNIE MAE POOL POOL #AT2976 3.5000 05/01/2043 3.500% 05/01/43		06/01/2018	Paydown		188,752	188,752	200,460	200,148		(11,396)		(11,396)		188,752				2,737	05/01/2043	1
3138WR-WP-1	FANNIE MAE POOL POOL #AT4253 3.0000 06/01/2043 3.000% 06/01/43		06/01/2018	Paydown		259,396	259,396	254,127	254,328		5,068		5,068		259,396				3,189	06/01/2043	1
3138WU-AF-0	FANNIE MAE POOL POOL #AT6305 3.5000 06/01/2043 3.500% 06/01/43		06/01/2018	Paydown		224,980	224,980	225,877	225,646		(665)		(665)		224,980				3,425	06/01/2043	1
3138WW-TP-4	FANNIE MAE POOL POOL #AT8657 2.4440 07/01/2043 2.444% 07/01/43		06/01/2018	Paydown		172,940	172,940	169,083	169,763		3,177		3,177		172,940				1,760	07/01/2043	1
3138X3-VQ-2	FANNIE MAE POOL POOL #AU4222 2.5000 09/01/2043 2.500% 09/01/43		06/01/2018	Paydown		616,862	616,862	617,296	617,256		(394)		(394)		616,862				5,424	09/01/2043	1
3138X7-6C-2	FANNIE MAE POOL POOL #AU8066 3.0000 09/01/2043 3.000% 09/01/43		06/01/2018	Paydown		444,623	444,623	436,564	437,067		7,556		7,556		444,623				5,301	09/01/2043	1
3138YR-5T-1	FANNIE MAE POOL POOL #AZ0857 3.0000 07/01/2045 3.000% 07/01/45		06/01/2018	Paydown		200,038	200,038	202,070	201,919		(1,881)		(1,881)		200,038				2,668	07/01/2045	1
3138YV-3W-7	FANNIE MAE POOL POOL #AZ4412 3.5000 07/01/2045 3.500% 07/01/45		06/01/2018	Paydown		198,834	198,834	206,306	205,840		(7,006)		(7,006)		198,834				3,327	07/01/2045	1
3138YX-KN-4	FANNIE MAE POOL POOL #AZ5700 3.5000 08/01/2045 3.500% 08/01/45		06/01/2018	Paydown		363,867	363,867	378,479	377,995		(14,128)		(14,128)		363,867				5,847	08/01/2045	1
3138YX-MF-9	FANNIE MAE POOL POOL #AZ5757 3.5000 07/01/2045 3.500% 07/01/45		06/01/2018	Paydown		101,633	101,633	105,286	104,840		(3,207)		(3,207)		101,633				1,458	07/01/2045	1
31390G-6J-1	FANNIE MAE POOL POOL #646273 6.5000 07/01/2032 6.500% 07/01/32		06/01/2018	Paydown		53,751	53,751	55,003	55,085		(1,334)		(1,334)		53,751				1,454	07/01/2032	1
31390G-UT-2	FANNIE MAE POOL POOL #645994 6.5000 06/01/2032 6.500% 06/01/32		06/01/2018	Paydown		3,306	3,306	3,383	3,409		(102)		(102)		3,306				89	06/01/2032	1
31390G-W8-6	FANNIE MAE POOL POOL #646071 6.5000 06/01/2032 6.500% 06/01/32		06/01/2018	Paydown		15,080	15,080	15,431	15,439		(359)		(359)		15,080				405	06/01/2032	1
31390G-X8-5	FANNIE MAE POOL POOL #646103 6.5000 07/01/2032 6.500% 07/01/32		06/01/2018	Paydown		57,517	57,517	58,856	58,968		(1,452)		(1,452)		57,517				1,274	07/01/2032	1
31390G-XP-7	FANNIE MAE POOL POOL #646086 6.5000 06/01/2032 6.500% 06/01/32		06/01/2018	Paydown		83,719	83,719	85,668	85,819		(2,100)		(2,100)		83,719				2,160	06/01/2032	1
31391A-FT-1	FANNIE MAE POOL POOL #660878 4.5000 05/01/2018 4.500% 05/01/18		05/01/2018	Paydown		3,823	3,823	3,923	3,818		6		6		3,823				61	05/01/2018	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313982-PE-4	FREDDIE MAC GOLD POOL POOL #D42221 7.0000 10/01/2023 7.000% 10/01/23		06/01/2018	Paydown		915	915	881	891		23		23		915				27	10/01/2023	1
313986-BE-0	FREDDIE MAC GOLD POOL POOL #D45437 6.0000 12/01/2023 6.000% 12/01/23		06/01/2018	Paydown		392	392	371	383		9		9		392				10	12/01/2023	1
313987-2E-8	FREDDIE MAC GOLD POOL POOL #D47073 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		642	642	568	609		34		34		642				17	01/01/2024	1
313987-6Q-7	FREDDIE MAC GOLD POOL POOL #D47179 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		859	859	760	818		40		40		859				23	01/01/2024	1
313987-7D-5	FREDDIE MAC GOLD POOL POOL #D47192 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		352	352	311	333		19		19		352				10	01/01/2024	1
313987-MQ-9	FREDDIE MAC GOLD POOL POOL #D46667 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		1,152	1,152	1,019	1,097		55		55		1,152				31	01/01/2024	1
313987-MS-5	FREDDIE MAC GOLD POOL POOL #D46669 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		758	758	671	721		37		37		758				21	01/01/2024	1
313987-QA-0	FREDDIE MAC GOLD POOL POOL #D46749 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		1,574	1,574	1,492	1,536		38		38		1,574				46	01/01/2024	1
313987-U7-2	FREDDIE MAC GOLD POOL POOL #D46906 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		4,036	4,036	3,908	3,984		53		53		4,036				101	01/01/2024	1
313987-UT-4	FREDDIE MAC GOLD POOL POOL #D46894 6.5000 12/01/2023 6.500% 12/01/23		06/01/2018	Paydown		264	264	233	249		15		15		264				7	12/01/2023	1
313988-B6-3	FREDDIE MAC GOLD POOL POOL #D47261 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		2,005	2,005	1,901	1,956		50		50		2,005				50	01/01/2024	1
313988-EU-7	FREDDIE MAC GOLD POOL POOL #D47347 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		158	158	150	154		4		4		158				4	01/01/2024	1
313988-GJ-0	FREDDIE MAC GOLD POOL POOL #D47401 6.5000 01/01/2024 6.500% 01/01/24		06/01/2018	Paydown		1,194	1,194	1,174	1,182		12		12		1,194				28	01/01/2024	1
313988-JE-8	FREDDIE MAC GOLD POOL POOL #D47461 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		472	472	447	460		12		12		472				12	01/01/2024	1
313988-P8-4	FREDDIE MAC GOLD POOL POOL #D47647 6.0000 01/01/2024 6.000% 01/01/24		06/01/2018	Paydown		736	736	697	717		19		19		736				18	01/01/2024	1
313989-TJ-4	FREDDIE MAC GOLD POOL POOL #D48653 6.5000 02/01/2024 6.500% 02/01/24		06/01/2018	Paydown		1,887	1,887	1,669	1,780		107		107		1,887				60	02/01/2024	1
313989-XR-1	FREDDIE MAC GOLD POOL POOL #D48788 6.0000 02/01/2024 6.000% 02/01/24		06/01/2018	Paydown		999	999	947	976		23		23		999				25	02/01/2024	1
31400B-4D-5	FANNIE MAE POOL POOL #683120 6.0000 02/01/2033 6.000% 02/01/33		06/01/2018	Paydown		6,229	6,229	6,286	6,274		(45)		(45)		6,229				156	02/01/2033	1
31400C-EQ-3	FANNIE MAE POOL POOL #683343 6.0000 02/01/2033 6.000% 02/01/33		06/01/2018	Paydown		10,220	10,220	10,343	10,333		(112)		(112)		10,220				219	02/01/2033	1
31400C-XG-4	FANNIE MAE POOL POOL #683879 5.5000 01/01/2033 5.500% 01/01/33		06/01/2018	Paydown		152,784	152,784	155,798	154,670		(1,886)		(1,886)		152,784				3,297	01/01/2033	1
31400J-SC-4	FANNIE MAE POOL POOL #689115 5.5000 02/01/2033 5.500% 02/01/33		06/01/2018	Paydown		15,566	15,566	15,487	15,490		76		76		15,566				310	02/01/2033	1
31400Q-TG-8	FANNIE MAE POOL POOL #694551 5.5000 04/01/2033 5.500% 04/01/33		06/01/2018	Paydown		212,286	212,286	215,603	215,264		(2,977)		(2,977)		212,286				4,862	04/01/2033	1
31400Q-Y4-9	FANNIE MAE POOL POOL #694731 5.5000 04/01/2033 5.500% 04/01/33		06/01/2018	Paydown		59,205	59,205	60,121	60,134		(929)		(929)		59,205				1,356	04/01/2033	1
31401B-NM-3	FANNIE MAE POOL POOL #703396 5.0000 04/01/2033 5.000% 04/01/33		06/01/2018	Paydown		21,683	21,683	22,520	22,562		(879)		(879)		21,683				453	04/01/2033	1
31401L-CF-8	FANNIE MAE POOL POOL #711170 5.0000 08/01/2033 5.000% 08/01/33		06/01/2018	Paydown		22,806	22,806	23,423	23,557		(751)		(751)		22,806				480	08/01/2033	1
31402B-KY-9	FANNIE MAE POOL POOL #724011 5.5000 07/01/2033 5.500% 07/01/33		06/01/2018	Paydown		47,730	47,730	48,133	47,997		(266)		(266)		47,730				1,247	07/01/2033	1
31402C-4G-4	FANNIE MAE POOL POOL #725423 5.5000 05/01/2034 5.500% 05/01/34		06/01/2018	Paydown		60,660	60,660	61,437	61,365		(705)		(705)		60,660				1,373	05/01/2034	1
31402C-U6-7	FANNIE MAE POOL POOL #725205 5.0000 03/01/2034 5.000% 03/01/34		06/01/2018	Paydown		118,607	118,607	118,829	118,719		(113)		(113)		118,607				2,438	03/01/2034	1
31402D-C4-0	FANNIE MAE POOL POOL #725591 5.0000 07/01/2034 5.000% 07/01/34		06/01/2018	Paydown		32,156	32,156	31,799	31,850		305		305		32,156				662	07/01/2034	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	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 (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
31402D-F7-0	FANNIE MAE POOL POOL #725690 6.0000 08/01/2034 6.000% 08/01/34		06/01/2018	Paydown		116,650	116,650	117,918	117,784		(1,134)		(1,134)		116,650				2,913	08/01/2034	1
31402D-JS-0	FANNIE MAE POOL POOL #725773 5.5000 09/01/2034 5.500% 09/01/34		06/01/2018	Paydown		30,481	30,481	30,731	30,688		(207)		(207)		30,481				697	09/01/2034	1
31402E-YS-1	FANNIE MAE POOL POOL #727121 5.5000 10/01/2033 5.500% 10/01/33		06/01/2018	Paydown		14,498	14,498	14,421	14,424		74		74		14,498				333	10/01/2033	1
31402E-ZA-9	FANNIE MAE POOL POOL #727137 5.5000 09/01/2033 5.500% 09/01/33		06/01/2018	Paydown		90,534	90,534	91,708	91,352		(818)		(818)		90,534				2,216	09/01/2033	1
31402Q-XW-6	FANNIE MAE POOL POOL #735193 3.4830 01/01/2035 3.483% 01/01/35		06/01/2018	Paydown		4,116	4,116	4,275	3,943		173		173		4,116				59	01/01/2035	1
31402W-NR-5	FANNIE MAE POOL POOL #740300 5.0000 10/01/2033 5.000% 10/01/33		06/01/2018	Paydown		993	993	987	988		5		5		993				20	10/01/2033	1
31403C-7J-4	FANNIE MAE POOL POOL #745297 3.7360 12/01/2035 3.736% 12/01/35		06/01/2018	Paydown		119,032	119,032	125,951	119,572		(540)		(540)		119,032				1,233	12/01/2035	1
31403C-Z9-5	FANNIE MAE POOL POOL #745168 3.5130 09/01/2035 3.513% 09/01/35		06/01/2018	Paydown		97,129	97,129	101,500	98,542		(1,413)		(1,413)		97,129				1,289	09/01/2035	1
31403D-EA-3	FANNIE MAE POOL POOL #745429 5.5000 12/01/2035 5.500% 12/01/35		06/01/2018	Paydown		2,584	2,584	2,517	2,521		63		63		2,584				60	12/01/2035	1
31403F-2H-6	FANNIE MAE POOL POOL #747876 4.0000 11/01/2018 4.000% 11/01/18		06/01/2018	Paydown		10,964	10,964	10,832	10,924		40		40		10,964				176	11/01/2018	1
31403F-5R-1	FANNIE MAE POOL POOL #747956 4.0000 11/01/2018 4.000% 11/01/18		06/01/2018	Paydown		6,454	6,454	6,376	6,431		23		23		6,454				106	11/01/2018	1
31403J-YZ-3	FANNIE MAE POOL POOL #750528 4.0000 12/01/2018 4.000% 12/01/18		06/01/2018	Paydown		4,818	4,818	4,760	4,800		18		18		4,818				80	12/01/2018	1
31403R-Q5-0	FANNIE MAE POOL POOL #755676 4.0000 01/01/2019 4.000% 01/01/19		06/01/2018	Paydown		9,290	9,290	9,178	9,255		35		35		9,290				153	01/01/2019	1
31404B-VB-5	FANNIE MAE POOL POOL #763910 4.0000 01/01/2019 4.000% 01/01/19		06/01/2018	Paydown		8,888	8,888	8,781	8,854		34		34		8,888				148	01/01/2019	1
31404Q-Y2-9	FANNIE MAE POOL POOL #775729 5.0000 05/01/2034 5.000% 05/01/34		06/01/2018	Paydown		1,432	1,432	1,398	1,402		29		29		1,432				30	05/01/2034	1
31404R-3R-6	FANNIE MAE POOL POOL #776708 5.0000 05/01/2034 5.000% 05/01/34		06/01/2018	Paydown		54,705	54,705	56,107	56,134		(1,429)		(1,429)		54,705				1,274	05/01/2034	1
31404W-RF-5	FANNIE MAE POOL POOL #780886 5.0000 05/01/2034 5.000% 05/01/34		06/01/2018	Paydown		1,046	1,046	1,028	1,031		15		15		1,046				24	05/01/2034	1
31404X-EH-3	FANNIE MAE POOL POOL #781436 3.8480 08/01/2034 3.848% 08/01/34		06/01/2018	Paydown		147	147	147	148		(1)		(1)		147				2	08/01/2034	1
31405F-X8-0	FANNIE MAE POOL POOL #788303 5.5000 06/01/2034 5.500% 06/01/34		06/01/2018	Paydown		17,134	17,134	16,911	16,927		207		207		17,134				394	06/01/2034	1
31405J-FC-3	FANNIE MAE POOL POOL #790463 3.1720 09/01/2034 3.172% 09/01/34		06/01/2018	Paydown		18,332	18,332	18,705	18,332						18,332				236	09/01/2034	1
31406B-RL-6	FANNIE MAE POOL POOL #805191 3.3470 09/01/2034 3.347% 09/01/34		06/01/2018	Paydown		209	209	209	210		(1)		(1)		209				3	09/01/2034	1
31406B-XE-5	FANNIE MAE POOL POOL #805377 5.5000 01/01/2035 5.500% 01/01/35		06/01/2018	Paydown		51,579	51,579	52,377	52,267		(688)		(688)		51,579				986	01/01/2035	1
31406D-JD-9	FANNIE MAE POOL POOL #806760 5.0000 10/01/2034 5.000% 10/01/34		06/01/2018	Paydown		98,926	98,926	101,902	101,522		(2,596)		(2,596)		98,926				2,051	10/01/2034	1
31406N-3Y-8	FANNIE MAE POOL POOL #815415 5.0000 02/01/2035 5.000% 02/01/35		06/01/2018	Paydown		6,406	6,406	6,307	6,322		84		84		6,406				128	02/01/2035	1
31406W-ED-2	FANNIE MAE POOL POOL #821932 4.2910 06/01/2035 4.291% 06/01/35		06/01/2018	Paydown		18,255	18,255	19,031	17,580		676		676		18,255				250	06/01/2035	1
31406W-VC-5	FANNIE MAE POOL POOL #822411 3.9800 04/01/2035 3.980% 04/01/35		06/01/2018	Paydown		453	453	451	455		(3)		(3)		453				6	04/01/2035	1
31406X-CY-6	FANNIE MAE POOL POOL #822787 5.0000 04/01/2035 5.000% 04/01/35		06/01/2018	Paydown		57,888	57,888	59,140	59,274		(1,386)		(1,386)		57,888				1,292	04/01/2035	1
31407B-3R-8	FANNIE MAE POOL POOL #826208 3.3040 07/01/2035 3.304% 07/01/35		06/01/2018	Paydown		2,890	2,890	3,013	2,734		156		156		2,890				40	07/01/2035	1
31407B-DB-2	FANNIE MAE POOL POOL #825498 5.5000 04/01/2035 5.500% 04/01/35		06/01/2018	Paydown		1,707	1,707	1,733	1,731		(24)		(24)		1,707				39	04/01/2035	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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31407H-KS-4	FANNIE MAE POOL POOL #831105 5.5000 11/01/2035 5.500% 11/01/35		06/01/2018	Paydown		294	294	283	284		10		10		294				7	11/01/2035	1
31407H-UZ-7	FANNIE MAE POOL POOL #831400 6.0000 04/01/2036 6.000% 04/01/36		06/01/2018	Paydown		5,657	5,657	5,593	5,594		63		63		5,657				128	04/01/2036	1
31407J-NS-7	FANNIE MAE POOL POOL #832101 4.2010 07/01/2035 4.201% 07/01/35		06/01/2018	Paydown		152,008	152,008	158,373	150,250		1,757		1,757		152,008				1,839	07/01/2035	1
31407J-WH-1	FANNIE MAE POOL POOL #832348 5.0000 08/01/2035 5.000% 08/01/35		06/01/2018	Paydown		8,743	8,743	8,609	8,628		115		115		8,743				191	08/01/2035	1
31407V-Y5-8	FANNIE MAE POOL POOL #842332 5.0000 10/01/2035 5.000% 10/01/35		06/01/2018	Paydown		4,617	4,617	4,443	4,374		242		242		4,617				96	10/01/2035	1
31409A-HC-6	FANNIE MAE POOL POOL #865227 6.0000 12/01/2035 6.000% 12/01/35		06/01/2018	Paydown		5,647	5,647	5,694	5,685		(38)		(38)		5,647				141	12/01/2035	1
31409B-GF-8	FANNIE MAE POOL POOL #866098 3.3590 03/01/2036 3.359% 03/01/36		06/01/2018	Paydown		61,862	61,862	63,815	53,702		8,160		8,160		61,862				700	03/01/2036	1
3140E2-HS-3	FANNIE MAE POOL POOL #AZ9240 3.5000 10/01/2045 3.500% 10/01/45		06/01/2018	Paydown		384,420	384,420	402,200	400,766		(16,345)		(16,345)		384,420				5,913	10/01/2045	1
3140E6-KT-8	FANNIE MAE POOL POOL #BA2105 2.5000 08/01/2045 2.500% 08/01/45		06/01/2018	Paydown		158,834	158,834	159,566	159,583		(749)		(749)		158,834				1,716	08/01/2045	1
3140EU-2P-3	FANNIE MAE POOL POOL #BC0781 3.0000 04/01/2046 3.000% 04/01/46		06/01/2018	Paydown		890,607	890,607	915,377	908,942		(18,335)		(18,335)		890,607				10,487	04/01/2046	1
3140EU-5G-0	FANNIE MAE POOL POOL #BC0846 3.0000 04/01/2046 3.000% 04/01/46		06/01/2018	Paydown		497,998	497,998	513,560	512,737		(14,739)		(14,739)		497,998				5,472	04/01/2046	1
3140EV-H4-2	FANNIE MAE POOL POOL #BC1150 2.5000 06/01/2046 2.500% 06/01/46		06/01/2018	Paydown		874,427	874,427	877,843	877,651		(3,224)		(3,224)		874,427				7,935	06/01/2046	1
3140F1-RV-6	FANNIE MAE POOL POOL #BC5899 3.0000 07/01/2046 3.000% 07/01/46		06/01/2018	Paydown		450,445	450,445	449,460	449,462		983		983		450,445				5,914	07/01/2046	1
3140F7-RQ-4	FANNIE MAE POOL POOL #BD0494 3.5000 07/01/2046 3.500% 07/01/46		06/01/2018	Paydown		230,814	230,814	237,071	237,020		(6,206)		(6,206)		230,814				3,309	07/01/2046	1
3140F8-SU-2	FANNIE MAE POOL POOL #BD1430 3.0000 08/01/2046 3.000% 08/01/46		06/01/2018	Paydown		104,214	104,214	108,480	108,140		(3,926)		(3,926)		104,214				1,217	08/01/2046	1
3140FB-DK-3	FANNIE MAE POOL POOL #BD3705 3.5000 08/01/2046 3.500% 08/01/46		06/01/2018	Paydown		776,653	776,653	791,822	792,413		(15,761)		(15,761)		776,653				11,479	08/01/2046	1
3140FB-DY-3	FANNIE MAE POOL POOL #BD3718 3.5000 08/01/2046 3.500% 08/01/46		06/01/2018	Paydown		119,154	119,154	122,384	122,414		(3,261)		(3,261)		119,154				1,528	08/01/2046	1
3140FB-LU-2	FANNIE MAE POOL POOL #BD3938 3.0000 09/01/2046 3.000% 09/01/46		06/01/2018	Paydown		164,175	164,175	171,101	170,488		(6,313)		(6,313)		164,175				1,928	09/01/2046	1
3140FG-4S-5	FANNIE MAE POOL POOL #BD8932 3.0000 10/01/2046 3.000% 10/01/46		06/01/2018	Paydown		40,248	40,248	39,915	39,912		337		337		40,248				503	10/01/2046	1
3140FG-7F-0	FANNIE MAE POOL POOL #BD8993 3.0000 11/01/2046 3.000% 11/01/46		06/01/2018	Paydown		503,149	503,149	517,143	516,353		(13,204)		(13,204)		503,149				5,812	11/01/2046	1
3140J6-EN-3	FANNIE MAE POOL POOL #BM1940 3.5000 11/01/2046 3.500% 11/01/46		06/01/2018	Paydown		24,323	24,323	24,407			(84)		(84)		24,323				71	11/01/2046	1
31410K-K6-0	FANNIE MAE POOL POOL #889617 6.5000 06/01/2038 6.500% 06/01/38		06/01/2018	Paydown		122,571	122,571	127,454	128,856		(6,285)		(6,285)		122,571				3,311	06/01/2038	1
31410K-KA-1	FANNIE MAE POOL POOL #889589 4.0780 05/01/2038 4.078% 05/01/38		06/01/2018	Paydown		85,383	85,383	90,613	88,313		(2,930)		(2,930)		85,383				1,469	05/01/2038	1
31410V-6C-9	FANNIE MAE POOL POOL #899167 5.5000 02/01/2037 5.500% 02/01/37		06/01/2018	Paydown		24,817	24,817	25,604	25,769		(952)		(952)		24,817				461	02/01/2037	1
31411B-GX-5	FANNIE MAE POOL POOL #903014 5.5000 12/01/2036 5.500% 12/01/36		06/01/2018	Paydown		126,398	126,398	125,703	125,746		651		651		126,398				2,384	12/01/2036	1
31411B-H8-9	FANNIE MAE POOL POOL #903055 5.5000 12/01/2036 5.500% 12/01/36		06/01/2018	Paydown		113,985	113,985	113,362	113,407		578		578		113,985				2,880	12/01/2036	1
31411E-EK-9	FANNIE MAE POOL POOL #905638 5.5000 12/01/2036 5.500% 12/01/36		06/01/2018	Paydown		139,388	139,388	138,625	138,686		701		701		139,388				3,131	12/01/2036	1
31411E-F4-4	FANNIE MAE POOL POOL #905687 5.5000 12/01/2036 5.500% 12/01/36		06/01/2018	Paydown		198,206	198,206	196,657	196,726		1,480		1,480		198,206				3,670	12/01/2036	1
31411E-PA-9	FANNIE MAE POOL POOL #905917 5.5000 01/01/2037 5.500% 01/01/37		06/01/2018	Paydown		9,364	9,364	9,304	9,310		55		55		9,364				216	01/01/2037	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411E-TQ-0	FANNIE MAE POOL POOL #906059 5.5000 01/01/2037 5.500% 01/01/37		06/01/2018	Paydown		68,792	68,792	68,276	68,304		488		488		68,792				1,317	01/01/2037	1
31411V-Q5-1	FANNIE MAE POOL POOL #915876 6.0000 04/01/2037 6.000% 04/01/37		06/01/2018	Paydown		6,385	6,385	6,459	6,461		(75)		(75)		6,385				162	04/01/2037	1
31411Y-LS-0	FANNIE MAE POOL POOL #918437 6.0000 05/01/2037 6.000% 05/01/37		06/01/2018	Paydown		1,183	1,183	1,168	1,170		14		14		1,183				30	05/01/2037	1
31412M-FY-9	FANNIE MAE POOL POOL #929083 5.0000 02/01/2038 5.000% 02/01/38		06/01/2018	Paydown		5,038	5,038	5,185	5,212		(174)		(174)		5,038				105	02/01/2038	1
31412P-5S-6	FANNIE MAE POOL POOL #931557 5.0000 07/01/2039 5.000% 07/01/39		06/01/2018	Paydown		75,127	75,127	76,630	76,356		(1,229)		(1,229)		75,127				1,563	07/01/2039	1
31412P-GJ-4	FANNIE MAE POOL POOL #930901 5.0000 04/01/2039 5.000% 04/01/39		06/01/2018	Paydown		102,527	102,527	106,035	106,449		(3,922)		(3,922)		102,527				2,162	04/01/2039	1
31412P-P8-8	FANNIE MAE POOL POOL #931147 5.0000 05/01/2039 5.000% 05/01/39		06/01/2018	Paydown		342,155	342,155	349,713	349,353		(7,198)		(7,198)		342,155				7,726	05/01/2039	1
31412P-QT-1	FANNIE MAE POOL POOL #931166 5.0000 05/01/2039 5.000% 05/01/39		06/01/2018	Paydown		52,666	52,666	53,801	53,825		(1,159)		(1,159)		52,666				1,094	05/01/2039	1
31412R-AC-1	FANNIE MAE POOL POOL #932503 5.0000 02/01/2040 5.000% 02/01/40		06/01/2018	Paydown		88,277	88,277	91,519	90,703		(2,425)		(2,425)		88,277				1,533	02/01/2040	1
31412R-LW-5	FANNIE MAE POOL POOL #932841 3.5000 12/01/2025 3.500% 12/01/25		06/01/2018	Paydown		145,974	145,974	151,243	151,139		(5,165)		(5,165)		145,974				2,126	12/01/2025	1
31412R-NT-0	FANNIE MAE POOL POOL #932902 4.0000 01/01/2041 4.000% 01/01/41		06/01/2018	Paydown		162,058	162,058	160,893	160,907		1,151		1,151		162,058				2,700	01/01/2041	1
31412S-2L-8	FANNIE MAE POOL POOL #933779 6.5000 05/01/2038 6.500% 05/01/38		06/01/2018	Paydown		574	574	594	604		(30)		(30)		574				16	05/01/2038	1
31412S-ZJ-7	FANNIE MAE POOL POOL #933745 6.0000 04/01/2038 6.000% 04/01/38		06/01/2018	Paydown		3,902	3,902	3,941	3,937		(35)		(35)		3,902				99	04/01/2038	1
31412T-GJ-6	FANNIE MAE POOL POOL #934101 6.0000 07/01/2038 6.000% 07/01/38		06/01/2018	Paydown		1,580	1,580	1,595	1,600		(20)		(20)		1,580				40	07/01/2038	1
31412U-TE-0	FANNIE MAE POOL POOL #935349 2.8630 06/01/2039 2.863% 06/01/39		06/01/2018	Paydown		1,101	1,101	1,145	1,152		(51)		(51)		1,101				13	06/01/2039	1
31412U-V9-8	FANNIE MAE POOL POOL #935440 4.0000 01/01/2025 4.000% 01/01/25		06/01/2018	Paydown		111,276	111,276	113,797	112,646		(1,371)		(1,371)		111,276				1,801	01/01/2025	1
31412U-XX-3	FANNIE MAE POOL POOL #935494 5.0000 07/01/2039 5.000% 07/01/39		06/01/2018	Paydown		9,200	9,200	9,424	9,412		(212)		(212)		9,200				190	07/01/2039	1
31412V-TE-8	FANNIE MAE POOL POOL #936249 6.5000 05/01/2037 6.500% 05/01/37		06/01/2018	Paydown		53,833	53,833	55,650	55,792		(1,959)		(1,959)		53,833				1,173	05/01/2037	1
31412W-NN-2	FANNIE MAE POOL POOL #936997 6.0000 06/01/2037 6.000% 06/01/37		06/01/2018	Paydown		8,728	8,728	8,823	8,816		(88)		(88)		8,728				220	06/01/2037	1
31412X-NK-6	FANNIE MAE POOL POOL #937894 5.5000 07/01/2037 5.500% 07/01/37		06/01/2018	Paydown		150,831	150,831	149,122	149,138		1,692		1,692		150,831				4,009	07/01/2037	1
31412X-PJ-7	FANNIE MAE POOL POOL #937925 4.3180 07/01/2037 4.318% 07/01/37		06/01/2018	Paydown		209,704	209,704	214,188	194,490		15,214		15,214		209,704				2,937	07/01/2037	1
31413J-A8-7	FANNIE MAE POOL POOL #946531 6.0000 09/01/2037 6.000% 09/01/37		06/01/2018	Paydown		113,286	113,286	113,658	113,558		(272)		(272)		113,286				3,077	09/01/2037	1
31413K-AB-7	FANNIE MAE POOL POOL #947402 6.0000 10/01/2037 6.000% 10/01/37		06/01/2018	Paydown		77,166	77,166	77,420	77,341		(175)		(175)		77,166				2,230	10/01/2037	1
31413M-HM-2	FANNIE MAE POOL POOL #949436 5.0000 04/01/2023 5.000% 04/01/23		06/01/2018	Paydown		45,334	45,334	46,769	46,190		(856)		(856)		45,334				949	04/01/2023	1
31413S-AZ-7	FANNIE MAE POOL POOL #953724 5.5000 11/01/2037 5.500% 11/01/37		06/01/2018	Paydown		155,382	155,382	153,197	153,387		1,994		1,994		155,382				3,337	11/01/2037	1
31414A-ND-0	FANNIE MAE POOL POOL #960388 5.5000 12/01/2037 5.500% 12/01/37		06/01/2018	Paydown		28,453	28,453	28,478	28,465		(12)		(12)		28,453				651	12/01/2037	1
31414A-NZ-1	FANNIE MAE POOL POOL #960408 5.5000 12/01/2037 5.500% 12/01/37		06/01/2018	Paydown		75,234	75,234	75,301	75,255		(21)		(21)		75,234				1,423	12/01/2037	1
31414A-Q5-4	FANNIE MAE POOL POOL #960476 5.5000 01/01/2038 5.500% 01/01/38		06/01/2018	Paydown		86,036	86,036	85,683	85,691		345		345		86,036				1,833	01/01/2038	1
31414A-QN-5	FANNIE MAE POOL POOL #960461 5.5000 12/01/2037 5.500% 12/01/37		06/01/2018	Paydown		7,747	7,747	7,719	7,719		28		28		7,747				178	12/01/2037	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31414A-SZ-6	FANNIE MAE POOL POOL #960536 5.5000 01/01/2038 5.500% 01/01/38		06/01/2018	Paydown		77,918	77,918	77,598	77,603		315		315		77,918				2,102	01/01/2038	1
31414B-WZ-9	FANNIE MAE POOL POOL #961564 6.5000 02/01/2038 6.500% 02/01/38		06/01/2018	Paydown		2,462	2,462	2,546	2,604		(141)		(141)		2,462				67	02/01/2038	1
31414C-ZG-6	FANNIE MAE POOL POOL #962543 3.5750 04/01/2038 3.575% 04/01/38		06/01/2018	Paydown		562,263	562,263	585,807	554,387		7,876		7,876		562,263				7,253	04/01/2038	1
31414D-SG-2	FANNIE MAE POOL POOL #963219 5.5000 05/01/2038 5.500% 05/01/38		06/01/2018	Paydown		11,290	11,290	11,680	11,754		(463)		(463)		11,290				259	05/01/2038	1
31414E-VN-1	FANNIE MAE POOL POOL #964221 4.6970 07/01/2038 4.697% 07/01/38		06/01/2018	Paydown		321,451	321,451	334,422	313,540		7,910		7,910		321,451				6,745	07/01/2038	1
31414K-BT-6	FANNIE MAE POOL POOL #968150 6.5000 01/01/2038 6.500% 01/01/38		06/01/2018	Paydown		354	354	366	371		(17)		(17)		354				10	01/01/2038	1
31414L-RN-0	FANNIE MAE POOL POOL #969493 6.5000 01/01/2038 6.500% 01/01/38		06/01/2018	Paydown		33,981	33,981	35,281	35,892		(1,911)		(1,911)		33,981				1,098	01/01/2038	1
31414P-UC-1	FANNIE MAE POOL POOL #972279 4.5000 04/01/2023 4.500% 04/01/23		06/01/2018	Paydown		41,025	41,025	41,833	41,446		(421)		(421)		41,025				770	04/01/2023	1
31414Q-U4-7	FANNIE MAE POOL POOL #973203 6.5000 02/01/2038 6.500% 02/01/38		06/01/2018	Paydown		3,420	3,420	3,565	3,562		(142)		(142)		3,420				93	02/01/2038	1
31414R-LE-3	FANNIE MAE POOL POOL #973825 3.8050 04/01/2038 3.805% 04/01/38		06/01/2018	Paydown		257,023	257,023	266,179	248,001		9,022		9,022		257,023				4,743	04/01/2038	1
31414S-DL-4	FANNIE MAE POOL POOL #974507 3.6900 03/01/2038 3.690% 03/01/38		06/01/2018	Paydown		79,917	79,917	82,914	78,772		1,145		1,145		79,917				937	03/01/2038	1
31414S-FU-2	FANNIE MAE POOL POOL #974579 3.9220 04/01/2038 3.922% 04/01/38		06/01/2018	Paydown		239,488	239,488	251,986	245,555		(6,067)		(6,067)		239,488				3,517	04/01/2038	1
31414S-Q7-1	FANNIE MAE POOL POOL #974878 4.1180 04/01/2038 4.118% 04/01/38		06/01/2018	Paydown		27,200	27,200	28,444	28,077		(877)		(877)		27,200				414	04/01/2038	1
31414S-QM-8	FANNIE MAE POOL POOL #974860 6.5000 05/01/2038 6.500% 05/01/38		06/01/2018	Paydown		4,320	4,320	4,500	4,524		(203)		(203)		4,320				117	05/01/2038	1
31414U-G4-4	FANNIE MAE POOL POOL #976419 4.5000 03/01/2023 4.500% 03/01/23		06/01/2018	Paydown		32,991	32,991	33,806	33,646		(655)		(655)		32,991				601	03/01/2023	1
31414U-GY-8	FANNIE MAE POOL POOL #976415 4.5000 03/01/2023 4.500% 03/01/23		06/01/2018	Paydown		20,801	20,801	21,451	21,156		(354)		(354)		20,801				389	03/01/2023	1
31414U-UE-6	FANNIE MAE POOL POOL #976781 4.1250 04/01/2038 4.125% 04/01/38		06/01/2018	Paydown		325,624	325,624	337,021	314,230		11,394		11,394		325,624				6,609	04/01/2038	1
31414U-VW-5	FANNIE MAE POOL POOL #976829 4.1730 05/01/2038 4.173% 05/01/38		06/01/2018	Paydown		5,132	5,132	5,350	4,937		195		195		5,132				120	05/01/2038	1
31414Y-FC-9	FANNIE MAE POOL POOL #979963 4.3750 06/01/2038 4.375% 06/01/38		06/01/2018	Paydown		2,794	2,794	2,884	2,576		218		218		2,794				47	06/01/2038	1
31415A-3H-2	FANNIE MAE POOL POOL #981500 4.0410 05/01/2038 4.041% 05/01/38		06/01/2018	Paydown		4,614	4,614	4,794	4,499		115		115		4,614				84	05/01/2038	1
31415A-WM-9	FANNIE MAE POOL POOL #981352 4.5000 04/01/2023 4.500% 04/01/23		06/01/2018	Paydown		17,643	17,643	18,008	17,889		(246)		(246)		17,643				307	04/01/2023	1
31415C-ET-0	FANNIE MAE POOL POOL #982646 6.0000 06/01/2038 6.000% 06/01/38		06/01/2018	Paydown		912	912	917	918		(7)		(7)		912				23	06/01/2038	1
31415M-MY-8	FANNIE MAE POOL POOL #984275 5.5000 05/01/2038 5.500% 05/01/38		06/01/2018	Paydown		234,815	234,815	242,593	242,045		(7,230)		(7,230)		234,815				5,438	05/01/2038	1
31415M-PL-3	FANNIE MAE POOL POOL #984327 6.0000 05/01/2038 6.000% 05/01/38		06/01/2018	Paydown		1,999	1,999	2,009	2,007		(8)		(8)		1,999				50	05/01/2038	1
31415M-QG-3	FANNIE MAE POOL POOL #984355 6.0000 05/01/2038 6.000% 05/01/38		06/01/2018	Paydown		1,815	1,815	1,824	1,825		(10)		(10)		1,815				46	05/01/2038	1
31415M-QJ-7	FANNIE MAE POOL POOL #984357 6.0000 05/01/2038 6.000% 05/01/38		06/01/2018	Paydown		859	859	863	865		(6)		(6)		859				22	05/01/2038	1
31415X-5M-9	FANNIE MAE POOL POOL #992852 4.5000 03/01/2024 4.500% 03/01/24		06/01/2018	Paydown		38,499	38,499	39,299	38,941		(442)		(442)		38,499				725	03/01/2024	1
31415Y-SX-8	FANNIE MAE POOL POOL #993434 4.4330 06/01/2039 4.433% 06/01/39		05/01/2018	Paydown		99	99	102	99						99				1	06/01/2039	1
31415Y-TB-5	FANNIE MAE POOL POOL #993446 3.5700 08/01/2039 3.570% 08/01/39		06/01/2018	Paydown		4,787	4,787	4,890	4,652		136		136		4,787				71	08/01/2039	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415Y-UA-5	FANNIE MAE POOL POOL #993477 3.5700 09/01/2039 3.570% 09/01/39		06/01/2018	Paydown		7,720	7,720	7,876	7,422		298		298		7,720				115	09/01/2039	1
31416B-NY-0	FANNIE MAE POOL POOL #995107 3.4200 11/01/2038 3.420% 11/01/38		06/01/2018	Paydown		4,474	4,474	4,555	4,304		170		170		4,474				73	11/01/2038	1
31416B-Z8-4	FANNIE MAE POOL POOL #995467 4.5000 09/01/2023 4.500% 09/01/23		06/01/2018	Paydown		72,682	72,682	74,295	74,007		(1,324)		(1,324)		72,682				1,385	09/01/2023	1
31416C-HE-9	FANNIE MAE POOL POOL #995829 4.1260 06/01/2039 4.126% 06/01/39		06/01/2018	Paydown		560,211	560,211	577,871	537,259		22,952		22,952		560,211				8,463	06/01/2039	1
31416C-HG-4	FANNIE MAE POOL POOL #995831 3.7590 06/01/2035 3.759% 06/01/35		06/01/2018	Paydown		84,412	84,412	87,762	82,183		2,230		2,230		84,412				1,269	06/01/2035	1
31416H-LA-1	FANNIE MAE POOL POOL #AA0320 5.0000 02/01/2039 5.000% 02/01/39		06/01/2018	Paydown		5,768	5,768	5,925	5,917		(149)		(149)		5,768				120	02/01/2039	1
31416H-LB-9	FANNIE MAE POOL POOL #AA0321 5.0000 03/01/2039 5.000% 03/01/39		06/01/2018	Paydown		7,367	7,367	7,563	7,590		(223)		(223)		7,367				153	03/01/2039	1
31416J-WS-6	FANNIE MAE POOL POOL #AA1556 5.0000 02/01/2024 5.000% 02/01/24		06/01/2018	Paydown		47,112	47,112	49,019	48,299		(1,186)		(1,186)		47,112				919	02/01/2024	1
31416J-WT-4	FANNIE MAE POOL POOL #AA1557 4.5000 02/01/2024 4.500% 02/01/24		06/01/2018	Paydown		39,996	39,996	41,043	40,636		(640)		(640)		39,996				768	02/01/2024	1
31416J-X5-5	FANNIE MAE POOL POOL #AA1599 4.5000 05/01/2024 4.500% 05/01/24		06/01/2018	Paydown		27,063	27,063	27,811	27,685		(623)		(623)		27,063				505	05/01/2024	1
31416K-V2-1	FANNIE MAE POOL POOL #AA2432 4.5000 01/01/2024 4.500% 01/01/24		06/01/2018	Paydown		13,803	13,803	14,066	14,102		(300)		(300)		13,803				254	01/01/2024	1
31416L-4P-8	FANNIE MAE POOL POOL #AA3529 4.5000 02/01/2024 4.500% 02/01/24		06/01/2018	Paydown		17,864	17,864	18,316	18,195		(331)		(331)		17,864				334	02/01/2024	1
31416L-HB-5	FANNIE MAE POOL POOL #AA2925 4.5000 04/01/2024 4.500% 04/01/24		06/01/2018	Paydown		40,878	40,878	42,077	41,512		(634)		(634)		40,878				768	04/01/2024	1
31416M-3U-6	FANNIE MAE POOL POOL #AA4410 5.0000 03/01/2039 5.000% 03/01/39		06/01/2018	Paydown		98,437	98,437	100,936	100,632		(2,195)		(2,195)		98,437				2,357	03/01/2039	1
31416P-2Z-9	FANNIE MAE POOL POOL #AA6191 4.5000 06/01/2024 4.500% 06/01/24		06/01/2018	Paydown		69,491	69,491	71,413	70,636		(1,145)		(1,145)		69,491				1,306	06/01/2024	1
31416P-PD-3	FANNIE MAE POOL POOL #AA5819 5.0000 05/01/2039 5.000% 05/01/39		06/01/2018	Paydown		243,700	243,700	252,258	255,177		(11,477)		(11,477)		243,700				6,052	05/01/2039	1
31416P-RA-7	FANNIE MAE POOL POOL #AA5880 5.0000 07/01/2039 5.000% 07/01/39		06/01/2018	Paydown		115,125	115,125	119,640	118,840		(3,715)		(3,715)		115,125				2,813	07/01/2039	1
31416P-U2-1	FANNIE MAE POOL POOL #AA6000 4.5000 05/01/2024 4.500% 05/01/24		06/01/2018	Paydown		22,511	22,511	23,134	22,876		(365)		(365)		22,511				424	05/01/2024	1
31416P-UM-7	FANNIE MAE POOL POOL #AA5987 4.5000 05/01/2024 4.500% 05/01/24		06/01/2018	Paydown		36,441	36,441	37,136	36,829		(388)		(388)		36,441				683	05/01/2024	1
31416P-VU-8	FANNIE MAE POOL POOL #AA6026 5.0000 05/01/2039 5.000% 05/01/39		06/01/2018	Paydown		127,411	127,411	129,939	129,779		(2,369)		(2,369)		127,411				2,653	05/01/2039	1
31416P-WG-8	FANNIE MAE POOL POOL #AA6046 4.1870 05/01/2039 4.187% 05/01/39		06/01/2018	Paydown		139,414	139,414	143,335	137,182		2,232		2,232		139,414				2,632	05/01/2039	1
31416P-WW-3	FANNIE MAE POOL POOL #AA6060 5.0000 05/01/2039 5.000% 05/01/39		06/01/2018	Paydown		11,504	11,504	11,917	11,999		(494)		(494)		11,504				240	05/01/2039	1
31416P-XA-0	FANNIE MAE POOL POOL #AA6072 4.2100 05/01/2039 4.210% 05/01/39		06/01/2018	Paydown		3,251	3,251	3,378	3,436		(186)		(186)		3,251				49	05/01/2039	1
31416Q-6W-0	FANNIE MAE POOL POOL #AA7184 5.0000 05/01/2039 5.000% 05/01/39		06/01/2018	Paydown		19,322	19,322	19,515	19,471		(148)		(148)		19,322				403	05/01/2039	1
31416Q-6X-8	FANNIE MAE POOL POOL #AA7185 5.0000 05/01/2039 5.000% 05/01/39		06/01/2018	Paydown		13,668	13,668	14,023	13,990		(322)		(322)		13,668				281	05/01/2039	1
31416Q-X7-5	FANNIE MAE POOL POOL #AA7001 5.0000 06/01/2039 5.000% 06/01/39		06/01/2018	Paydown		6,701	6,701	6,859	6,837		(136)		(136)		6,701				140	06/01/2039	1
31416R-GX-5	FANNIE MAE POOL POOL #AA7413 5.0000 06/01/2039 5.000% 06/01/39		06/01/2018	Paydown		9,726	9,726	9,960	9,943		(217)		(217)		9,726				203	06/01/2039	1
31416S-2J-9	FANNIE MAE POOL POOL #AA8876 5.5000 04/01/2039 5.500% 04/01/39		06/01/2018	Paydown		1,817	1,817	1,864	1,889		(72)		(72)		1,817				42	04/01/2039	1
31416S-CK-5	FANNIE MAE POOL POOL #AA8173 5.0000 06/01/2039 5.000% 06/01/39		06/01/2018	Paydown		96,277	96,277	99,466	99,227		(2,950)		(2,950)		96,277				1,669	06/01/2039	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416S-RG-8	FANNIE MAE POOL POOL #AA8586 5.0000 07/01/2039 5.000% 07/01/39		06/01/2018	Paydown		339,972	339,972	350,171	347,379		(7,407)		(7,407)		339,972				7,331	07/01/2039	1
31416S-U2-5	FANNIE MAE POOL POOL #AA8700 5.0000 06/01/2039 5.000% 06/01/39		06/01/2018	Paydown		1,818	1,818	1,855	1,859		(41)		(41)		1,818				38	06/01/2039	1
31416S-WA-5	FANNIE MAE POOL POOL #AA8740 4.5000 06/01/2029 4.500% 06/01/29		06/01/2018	Paydown		78,852	78,852	80,454	79,961		(1,109)		(1,109)		78,852				1,469	06/01/2029	1
31416S-Y7-0	FANNIE MAE POOL POOL #AA8833 4.0000 06/01/2024 4.000% 06/01/24		06/01/2018	Paydown		14,225	14,225	14,900	15,015		(791)		(791)		14,225				237	06/01/2024	1
31416T-4H-9	FANNIE MAE POOL POOL #AA9823 4.5000 07/01/2024 4.500% 07/01/24		06/01/2018	Paydown		43,241	43,241	44,174	44,033		(791)		(791)		43,241				742	07/01/2024	1
31416T-Z7-7	FANNIE MAE POOL POOL #AA9765 4.5000 06/01/2024 4.500% 06/01/24		06/01/2018	Paydown		36,615	36,615	38,074	37,644		(1,029)		(1,029)		36,615				687	06/01/2024	1
31416W-DV-1	FANNIE MAE POOL POOL #AB1015 4.5000 05/01/2040 4.500% 05/01/40		06/01/2018	Paydown		8,637	8,637	9,019	8,984		(347)		(347)		8,637				162	05/01/2040	1
31416W-HK-1	FANNIE MAE POOL POOL #AB1133 4.0000 06/01/2025 4.000% 06/01/25		06/01/2018	Paydown		558,795	558,795	581,976	573,262		(14,467)		(14,467)		558,795				9,387	06/01/2025	1
31416W-TP-7	FANNIE MAE POOL POOL #AB1457 4.0000 09/01/2025 4.000% 09/01/25		06/01/2018	Paydown		570,028	570,028	600,667	592,604		(22,575)		(22,575)		570,028				10,005	09/01/2025	1
31416W-YH-9	FANNIE MAE POOL POOL #AB1611 3.5000 10/01/2040 3.500% 10/01/40		06/01/2018	Paydown		99,409	99,409	101,109	101,079		(1,671)		(1,671)		99,409				1,368	10/01/2040	1
31416W-YR-7	FANNIE MAE POOL POOL #AB1619 4.0000 10/01/2040 4.000% 10/01/40		06/01/2018	Paydown		101,886	101,886	105,786	105,443		(3,557)		(3,557)		101,886				1,753	10/01/2040	1
31416X-E2-2	FANNIE MAE POOL POOL #AB1952 4.0000 12/01/2040 4.000% 12/01/40		06/01/2018	Paydown		1,544,452	1,544,452	1,541,683	1,541,432		3,020		3,020		1,544,452				25,289	12/01/2040	1
31416X-E3-0	FANNIE MAE POOL POOL #AB1953 4.0000 12/01/2040 4.000% 12/01/40		06/01/2018	Paydown		1,251,321	1,251,321	1,237,781	1,239,232		12,089		12,089		1,251,321				21,233	12/01/2040	1
31416X-ER-7	FANNIE MAE POOL POOL #AB1943 3.5000 12/01/2025 3.500% 12/01/25		06/01/2018	Paydown		261,120	261,120	262,221	261,708		(589)		(589)		261,120				3,850	12/01/2025	1
31416X-H4-5	FANNIE MAE POOL POOL #AB2050 3.5000 01/01/2026 3.500% 01/01/26		06/01/2018	Paydown		150,703	150,703	150,314	150,326		377		377		150,703				2,182	01/01/2026	1
31416X-Q4-5	FANNIE MAE POOL POOL #AB2274 4.5000 02/01/2041 4.500% 02/01/41		06/01/2018	Paydown		391,280	391,280	397,607	396,950		(5,671)		(5,671)		391,280				7,806	02/01/2041	1
31416Y-3T-3	FANNIE MAE POOL POOL #AB3509 4.0000 09/01/2041 4.000% 09/01/41		06/01/2018	Paydown		231,424	231,424	241,766	241,304		(9,879)		(9,879)		231,424				3,577	09/01/2041	1
31416Y-5B-0	FANNIE MAE POOL POOL #AB3541 3.5000 09/01/2021 3.500% 09/01/21		06/01/2018	Paydown		128,364	128,364	135,625	132,710		(4,346)		(4,346)		128,364				1,868	09/01/2021	1
31416Y-X5-2	FANNIE MAE POOL POOL #AB3399 3.5000 08/01/2021 3.500% 08/01/21		06/01/2018	Paydown		185,892	185,892	194,606	191,192		(5,300)		(5,300)		185,892				2,656	08/01/2021	1
31416Y-X6-0	FANNIE MAE POOL POOL #AB3400 4.0000 08/01/2031 4.000% 08/01/31		06/01/2018	Paydown		327,155	327,155	344,065	343,994		(16,840)		(16,840)		327,155				5,645	08/01/2031	1
31417A-G8-6	FANNIE MAE POOL POOL #AB3822 4.0000 11/01/2041 4.000% 11/01/41		06/01/2018	Paydown		169,464	169,464	178,652	179,065		(9,600)		(9,600)		169,464				2,405	11/01/2041	1
31417A-VT-3	FANNIE MAE POOL POOL #AB4225 3.5000 01/01/2042 3.500% 01/01/42		06/01/2018	Paydown		162,635	162,635	167,565	167,057		(4,422)		(4,422)		162,635				2,487	01/01/2042	1
31417A-W3-9	FANNIE MAE POOL POOL #AB4265 4.0000 01/01/2032 4.000% 01/01/32		06/01/2018	Paydown		265,084	265,084	280,782	280,700		(15,616)		(15,616)		265,084				3,921	01/01/2032	1
31417B-6H-5	FANNIE MAE POOL POOL #AB5371 3.5000 06/01/2042 3.500% 06/01/42		06/01/2018	Paydown		353,586	353,586	373,585	372,189		(18,604)		(18,604)		353,586				5,227	06/01/2042	1
31417C-B6-1	FANNIE MAE POOL POOL #AB5460 3.0000 06/01/2042 3.000% 06/01/42		06/01/2018	Paydown		411,798	411,798	427,530	427,610		(15,813)		(15,813)		411,798				5,286	06/01/2042	1
31417C-B8-7	FANNIE MAE POOL POOL #AB5462 3.0000 06/01/2042 3.000% 06/01/42		06/01/2018	Paydown		386,996	386,996	397,699	397,251		(10,255)		(10,255)		386,996				4,902	06/01/2042	1
31417C-CC-7	FANNIE MAE POOL POOL #AB5466 3.0000 06/01/2042 3.000% 06/01/42		06/01/2018	Paydown		172,734	172,734	177,498	177,498		(4,764)		(4,764)		172,734				1,968	06/01/2042	1
31417D-MU-4	FANNIE MAE POOL POOL #AB6670 3.0000 10/01/2042 3.000% 10/01/42		06/01/2018	Paydown		366,383	366,383	384,874	382,901		(16,518)		(16,518)		366,383				4,521	10/01/2042	1
31417D-TU-7	FANNIE MAE POOL POOL #AB6862 3.0000 11/01/2032 3.000% 11/01/32		06/01/2018	Paydown		320,263	320,263	332,373	329,741		(9,479)		(9,479)		320,263				3,675	11/01/2032	1

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417D-XZ-1	FANNIE MAE POOL POOL #AB6995 2.5000 11/01/2022 2.500% 11/01/22		06/01/2018	Paydown		314,153	314,153	323,651	319,808		(5,655)		(5,655)		314,153				3,297	11/01/2022	1
31417E-Y5-4	FANNIE MAE POOL POOL #AB7931 3.0000 02/01/2043 3.000% 02/01/43		06/01/2018	Paydown		229,097	229,097	234,538	234,555		(5,458)		(5,458)		229,097				2,984	02/01/2043	1
31417F-3G-1	FANNIE MAE POOL POOL #AB8898 3.0000 04/01/2043 3.000% 04/01/43		06/01/2018	Paydown		139,008	139,008	136,668	136,722		2,286		2,286		139,008				1,653	04/01/2043	1
31417F-PY-8	FANNIE MAE POOL POOL #AB8538 3.0000 03/01/2033 3.000% 03/01/33		06/01/2018	Paydown		675,971	675,971	701,742	695,308		(19,338)		(19,338)		675,971				8,165	03/01/2033	1
31417F-UH-9	FANNIE MAE POOL POOL #AB8683 2.5000 03/01/2028 2.500% 03/01/28		06/01/2018	Paydown		588,109	588,109	600,055	597,012		(8,903)		(8,903)		588,109				5,876	03/01/2028	1
31417F-VF-2	FANNIE MAE POOL POOL #AB8713 3.0000 03/01/2043 3.000% 03/01/43		06/01/2018	Paydown		178,043	178,043	180,240	180,229		(2,185)		(2,185)		178,043				2,421	03/01/2043	1
31417G-LV-6	FANNIE MAE POOL POOL #AB9339 3.0000 05/01/2043 3.000% 05/01/43		06/01/2018	Paydown		74,942	74,942	76,816	76,851		(1,909)		(1,909)		74,942				961	05/01/2043	1
31417G-LX-2	FANNIE MAE POOL POOL #AB9341 3.0000 05/01/2043 3.000% 05/01/43		06/01/2018	Paydown		131,091	131,091	128,715	128,824		2,267		2,267		131,091				1,746	05/01/2043	1
31417G-Z7-4	FANNIE MAE POOL POOL #AB9765 3.0000 06/01/2043 3.000% 06/01/43		06/01/2018	Paydown		103,562	103,562	101,701	101,866		1,695		1,695		103,562				1,262	06/01/2043	1
31417J-2C-3	FANNIE MAE POOL POOL #AC0770 5.0000 09/01/2039 5.000% 09/01/39		06/01/2018	Paydown		98,361	98,361	101,604	100,974		(2,613)		(2,613)		98,361				2,394	09/01/2039	1
31417J-YG-9	FANNIE MAE POOL POOL #AC0710 3.5050 09/01/2039 3.505% 09/01/39		06/01/2018	Paydown		110,036	110,036	112,856	105,633		4,404		4,404		110,036				1,928	09/01/2039	1
31417J-YJ-3	FANNIE MAE POOL POOL #AC0712 3.5550 09/01/2039 3.555% 09/01/39		06/01/2018	Paydown		225,534	225,534	231,208	218,235		7,299		7,299		225,534				4,000	09/01/2039	1
31417K-BH-9	FANNIE MAE POOL POOL #AC0939 3.5900 07/01/2039 3.590% 07/01/39		06/01/2018	Paydown		17,820	17,820	17,945	17,249		570		570		17,820				267	07/01/2039	1
31417K-LU-9	FANNIE MAE POOL POOL #AC1238 5.0000 08/01/2039 5.000% 08/01/39		06/01/2018	Paydown		135,426	135,426	140,282	139,224		(3,798)		(3,798)		135,426				3,245	08/01/2039	1
31417M-PP-2	FANNIE MAE POOL POOL #AC3129 5.0000 09/01/2039 5.000% 09/01/39		06/01/2018	Paydown		15,849	15,849	16,372	16,306		(456)		(456)		15,849				330	09/01/2039	1
31417M-TW-3	FANNIE MAE POOL POOL #AC3264 4.5000 10/01/2029 4.500% 10/01/29		06/01/2018	Paydown		112,734	112,734	115,024	114,189		(1,455)		(1,455)		112,734				2,111	10/01/2029	1
31417M-U7-6	FANNIE MAE POOL POOL #AC3305 5.0000 10/01/2039 5.000% 10/01/39		06/01/2018	Paydown		34,116	34,116	35,348	35,156		(1,040)		(1,040)		34,116				721	10/01/2039	1
31417M-VR-1	FANNIE MAE POOL POOL #AC3323 4.5000 10/01/2029 4.500% 10/01/29		06/01/2018	Paydown		84,632	84,632	86,430	85,864		(1,232)		(1,232)		84,632				1,740	10/01/2029	1
31417M-VS-9	FANNIE MAE POOL POOL #AC3324 4.5000 10/01/2029 4.500% 10/01/29		06/01/2018	Paydown		23,097	23,097	23,566	23,418		(321)		(321)		23,097				426	10/01/2029	1
31417S-PY-0	FANNIE MAE POOL POOL #AC5838 4.0000 05/01/2025 4.000% 05/01/25		06/01/2018	Paydown		98,318	98,318	101,206	100,829		(2,511)		(2,511)		98,318				1,510	05/01/2025	1
31417V-FC-2	FANNIE MAE POOL POOL #AC8262 3.6170 07/01/2039 3.617% 07/01/39		06/01/2018	Paydown		12,753	12,753	13,271	13,468		(715)		(715)		12,753				177	07/01/2039	1
31417V-RS-4	FANNIE MAE POOL POOL #AC8596 4.0000 01/01/2025 4.000% 01/01/25		06/01/2018	Paydown		27,981	27,981	28,523	28,438		(457)		(457)		27,981				465	01/01/2025	1
31417Y-2D-8	FANNIE MAE POOL POOL #MA0771 3.5000 06/01/2021 3.500% 06/01/21		06/01/2018	Paydown		246,835	246,835	260,796	253,892		(7,058)		(7,058)		246,835				3,612	06/01/2021	1
31417Y-6X-0	FANNIE MAE POOL POOL #MA0885 3.5000 10/01/2031 3.500% 10/01/31		06/01/2018	Paydown		202,986	202,986	209,266	210,511		(7,525)		(7,525)		202,986				3,048	10/01/2031	1
31417Y-GM-3	FANNIE MAE POOL POOL #MA0203 4.0000 10/01/2019 4.000% 10/01/19		06/01/2018	Paydown		343,920	343,920	354,883	346,721		(2,801)		(2,801)		343,920				5,708	10/01/2019	1
31417Y-W5-2	FANNIE MAE POOL POOL #MA0667 4.0000 03/01/2031 4.000% 03/01/31		06/01/2018	Paydown		397,610	397,610	403,154	402,797		(5,188)		(5,188)		397,610				6,642	03/01/2031	1
31417Y-WB-9	FANNIE MAE POOL POOL #MA0641 4.0000 02/01/2031 4.000% 02/01/31		06/01/2018	Paydown		143,489	143,489	150,910	151,171		(7,682)		(7,682)		143,489				2,386	02/01/2031	1
31417Y-XZ-5	FANNIE MAE POOL POOL #MA0695 4.0000 04/01/2031 4.000% 04/01/31		06/01/2018	Paydown		154,403	154,403	156,417	156,185		(1,782)		(1,782)		154,403				2,563	04/01/2031	1
31418A-2W-7	FANNIE MAE POOL POOL #MA1688 3.5000 12/01/2033 3.500% 12/01/33		06/01/2018	Paydown		348,418	348,418	360,013	358,656		(10,238)		(10,238)		348,418				4,926	12/01/2033	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31418A-ND-6	FANNIE MAE POOL POOL #MA1287 3.0000 12/01/2042 3.000% 12/01/42		06/01/2018	Paydown		235,968	235,968	249,573	248,305		(12,338)		(12,338)		235,968				2,844	12/01/2042	1
31418A-RX-8	FANNIE MAE POOL POOL #MA1401 3.0000 04/01/2033 3.000% 04/01/33		06/01/2018	Paydown		292,778	292,778	293,715	293,480		(703)		(703)		292,778				3,654	04/01/2033	1
31418B-HN-9	FANNIE MAE POOL POOL #MA2036 3.0000 09/01/2034 3.000% 09/01/34		06/01/2018	Paydown		292,670	292,670	299,484	299,900		(7,230)		(7,230)		292,670				3,546	09/01/2034	1
31418M-B5-0	FANNIE MAE POOL POOL #AD0059 3.6560 07/01/2039 3.656% 07/01/39		06/01/2018	Paydown		49,520	49,520	50,529	47,485		2,034		2,034		49,520				870	07/01/2039	1
31418N-HA-1	FANNIE MAE POOL POOL #AD1124 4.5000 01/01/2040 4.500% 01/01/40		06/01/2018	Paydown		15,102	15,102	15,452	15,390		(288)		(288)		15,102				286	01/01/2040	1
31418Q-AA-1	FANNIE MAE POOL POOL #AD2700 4.0000 04/01/2025 4.000% 04/01/25		06/01/2018	Paydown		150,283	150,283	154,204	153,269		(2,986)		(2,986)		150,283				2,186	04/01/2025	1
31418S-FR-5	FANNIE MAE POOL POOL #AD4675 4.0000 06/01/2025 4.000% 06/01/25		06/01/2018	Paydown		52,461	52,461	54,846	54,063		(1,601)		(1,601)		52,461				866	06/01/2025	1
31418T-J4-0	FANNIE MAE POOL POOL #AD5682 4.0000 05/01/2025 4.000% 05/01/25		06/01/2018	Paydown		80,133	80,133	82,425	81,458		(1,325)		(1,325)		80,133				1,323	05/01/2025	1
31418T-MS-3	FANNIE MAE POOL POOL #AD5768 4.5000 05/01/2040 4.500% 05/01/40		06/01/2018	Paydown		17,752	17,752	18,238	18,124		(372)		(372)		17,752				333	05/01/2040	1
31418V-D7-4	FANNIE MAE POOL POOL #AD7325 4.0000 06/01/2025 4.000% 06/01/25		06/01/2018	Paydown		154,194	154,194	159,747	159,116		(4,922)		(4,922)		154,194				2,533	06/01/2025	1
31418V-EN-8	FANNIE MAE POOL POOL #AD7340 4.0000 06/01/2025 4.000% 06/01/25		06/01/2018	Paydown		22,570	22,570	23,498	23,334		(764)		(764)		22,570				376	06/01/2025	1
31418X-6L-7	FANNIE MAE POOL POOL #AD9874 4.0000 10/01/2040 4.000% 10/01/40		06/01/2018	Paydown		267,921	267,921	279,161	277,422		(9,502)		(9,502)		267,921				4,872	10/01/2040	1
31418X-MW-5	FANNIE MAE POOL POOL #AD9372 4.0000 09/01/2040 4.000% 09/01/40		06/01/2018	Paydown		67,521	67,521	69,769	69,337		(1,816)		(1,816)		67,521				1,132	09/01/2040	1
31419E-3V-9	FANNIE MAE POOL POOL #AE4411 4.0000 11/01/2040 4.000% 11/01/40		06/01/2018	Paydown		82,329	82,329	81,474	81,556		773		773		82,329				1,539	11/01/2040	1
31419E-BT-5	FANNIE MAE POOL POOL #AE3649 4.0000 09/01/2040 4.000% 09/01/40		06/01/2018	Paydown		311,262	311,262	321,524	320,496		(9,234)		(9,234)		311,262				4,799	09/01/2040	1
31419F-KB-1	FANNIE MAE POOL POOL #AE4789 4.0000 10/01/2040 4.000% 10/01/40		06/01/2018	Paydown		60,367	60,367	62,678	62,283		(1,916)		(1,916)		60,367				1,030	10/01/2040	1
31419H-BY-7	FANNIE MAE POOL POOL #AE6354 4.5000 12/01/2040 4.500% 12/01/40		06/01/2018	Paydown		183,324	183,324	190,500	189,120		(5,796)		(5,796)		183,324				3,428	12/01/2040	1
31419J-6P-8	FANNIE MAE POOL POOL #AE8077 4.0000 11/01/2040 4.000% 11/01/40		06/01/2018	Paydown		238,448	238,448	251,302	252,081		(13,633)		(13,633)		238,448				3,380	11/01/2040	1
31419J-ZY-7	FANNIE MAE POOL POOL #AE7958 4.0000 12/01/2040 4.000% 12/01/40		06/01/2018	Paydown		190,876	190,876	188,893	189,142		1,734		1,734		190,876				2,915	12/01/2040	1
31419K-J3-0	FANNIE MAE POOL POOL #AE8381 4.0000 11/01/2040 4.000% 11/01/40		06/01/2018	Paydown		696,907	696,907	678,940	680,611		16,295		16,295		696,907				10,763	11/01/2040	1
31419L-ZV-8	FANNIE MAE POOL POOL #AE9755 3.5000 12/01/2040 3.500% 12/01/40		06/01/2018	Paydown		228,261	228,261	231,026	231,914		(3,652)		(3,652)		228,261				3,258	12/01/2040	1
566854-DP-7	MARICOPA COUNTY POLLUTION CONT SENIOR 1.7500 05/01/2029 1.750% 05/01/29		05/30/2018	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				203,194	05/01/2029	1FE
Arizona Total						20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				203,194	XXX	XXX
13016N-BZ-6	CALIFORNIA COUNTY TOBACCO SECU SENIOR 4.2500 06/01/2021 4.250% 06/01/21		06/01/2018	Redemption 100.0000		445,000	445,000	430,186	440,821		4,179		4,179		445,000				9,456	06/01/2021	1FE
130658-NL-7	DEPARTMENT OF VETERANS AFFAIRS SENIOR 3.5000 12/01/2045 3.500% 12/01/45		06/01/2018	Redemption 100.0000		585,000	585,000	627,576	622,911		(37,911)		(37,911)		585,000				10,238	12/01/2045	1FE
13078H-AS-1	CALIFORNIA STATEWIDE COMMUNITI SENIOR 1.3750 04/01/2028 1.375% 04/01/28		04/02/2018	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				138,260	04/01/2028	1FE
149162-B@-7	Dignity Health SENIOR 6.4500 05/28/2018 6.450% 05/28/18		05/15/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				562,583	05/28/2018	1
544435-E4-8	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2018 5.000% 05/15/18		05/15/2018	Maturity		3,840,000	3,840,000	4,118,630	3,854,215		(14,215)		(14,215)		3,840,000				96,000	05/15/2018	1FE
735000-QE-4	Port of Oakland SENIOR 5.0000 05/01/2018 5.000% 05/01/18		05/01/2018	Maturity		1,250,000	1,250,000	1,376,088	1,256,889		(6,889)		(6,889)		1,250,000				31,250	05/01/2018	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
California Total						36,120,000	36,120,000	36,552,480	36,174,836		(54,836)		(54,836)		36,120,000				847,787	XXX	XXX
19648A-T7-0	COLORADO HEALTH FACILITIES AUT SENIOR 1.8750 07/01/2039 1.875% 07/01/39		04/04/2018	JANNEY MONTGOMERY SCOTT LLC		1,241,250	1,250,000	1,250,000	1,250,000						1,250,000		(8,750)	(8,750)	17,904	07/01/2039	2FE
Colorado Total						1,241,250	1,250,000	1,250,000	1,250,000						1,250,000		(8,750)	(8,750)	17,904	XXX	XXX
20775B-4B-9	CONNECTICUT HOUSING FINANCE AU SENIOR 1.3000 05/15/2018 1.300% 05/15/18		05/15/2018	Maturity		930,000	930,000	930,000	930,000						930,000				6,045	05/15/2018	1FE
20775C-KS-2	CONNECTICUT HOUSING FINANCE AU SENIOR 3.5000 11/15/2046 3.500% 11/15/46		06/14/2018	Redemption 100.0000		585,000	585,000	631,777	625,560		(40,560)		(40,560)		585,000				9,606	11/15/2046	1FE
20775C-MV-3	CONNECTICUT HOUSING FINANCE AU SENIOR 3.5000 05/15/2039 3.500% 05/15/39		04/05/2018	Redemption 100.0000		540,000	540,000	574,992	571,283		(31,283)		(31,283)		540,000				7,350	05/15/2039	1FE
20775C-QB-3	CONNECTICUT HOUSING FINANCE AU SENIOR 4.0000 11/15/2047 4.000% 11/15/47		06/14/2018	Redemption 100.0000		265,000	265,000	284,584	283,143		(18,143)		(18,143)		265,000				4,736	11/15/2047	1FE
Connecticut Total						2,320,000	2,320,000	2,421,353	2,409,986		(89,986)		(89,986)		2,320,000				27,737	XXX	XXX
3136A2-QS-5	FANNIE MAE REMICS SECURED 3.0000 03/25/2030 3.000% 03/25/30		06/01/2018	Paydown		264,146	264,146	274,300	270,267		(6,120)		(6,120)		264,146				3,235	03/25/2030	1
3137A2-B3-4	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.4548 08/25/2020 1.286% 08/25/20		06/01/2018	Paydown				10,840	8,341		(8,341)		(8,341)						1,608	08/25/2020	1
3137A2-L7-4	FREDDIE MAC REMICS SECURED 3.0000 06/15/2040 3.000% 06/15/40		06/01/2018	Paydown		65,095	65,095	67,370	66,574		(1,479)		(1,479)		65,095				867	06/15/2040	1
3137A6-B3-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.3166 10/25/2020 0.155% 10/25/20		06/01/2018	Paydown				2,549	1,794		(1,794)		(1,794)						336	10/25/2020	1
3137AA-4X-8	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.6923 01/25/2021 0.534% 01/25/21		06/01/2018	Paydown				16,112	11,865		(11,865)		(11,865)						1,952	01/25/2021	1
3137AB-FJ-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.2844 06/25/2021 1.282% 06/25/21		06/01/2018	Paydown				49,838	19,007		(19,007)		(19,007)						2,975	06/25/2021	1
3137AC-Z3-6	FREDDIE MAC REMICS SECURED 2.5000 08/15/2040 2.500% 08/15/40		06/01/2018	Paydown		367,741	367,741	371,504	370,801		(3,060)		(3,060)		367,741				3,759	08/15/2040	1
3137AD-TK-3	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.3410 04/25/2021 1.149% 04/25/21		06/01/2018	Paydown				330,040	245,166		(245,166)		(245,166)						43,171	04/25/2021	1
3137AE-V8-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 2.0290 05/25/2018 2.030% 05/25/18		05/01/2018	Paydown				849,037	482,478		(482,478)		(482,478)						1,645,651	05/25/2018	1
3137AH-6D-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.7520 07/25/2021 1.583% 07/25/21		06/01/2018	Paydown				16,104	9,911		(9,911)		(9,911)						1,433	07/25/2021	1
3137AH-6R-4	FREDDIE MAC MULTIFAMILY STRUCT SECURED 2.0615 08/25/2018 1.846% 08/25/18		06/01/2018	Paydown				51,707	75,716		(73,934)	1,782	(75,716)						142,939	08/25/2018	1
3137AJ-MG-6	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6721 10/25/2021 1.514% 10/25/21		06/01/2018	Paydown				33,934	15,067		(15,067)		(15,067)						2,073	10/25/2021	1
3137AK-KC-4	FREDDIE MAC MULTIFAMILY STRUCT SECURED 2.3030 09/25/2018 2.303% 09/25/18		06/01/2018	Paydown		784,261	784,261	792,082	784,059		202		202		784,261				8,050	09/25/2018	1
3137AK-KD-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.8257 09/25/2018 1.686% 09/25/18		06/01/2018	Paydown				219,287	224,635		(220,427)	4,208	(224,635)						226,266	09/25/2018	1
3137AL-6V-6	FREDDIE MAC MULTIFAMILY STRUCT SECURED 2.3230 10/25/2018 2.323% 10/25/18		06/01/2018	Paydown		196,975	196,975	199,926	197,072		(97)		(97)		196,975				2,210	10/25/2018	1
3137AL-6W-4	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6859 10/25/2018 1.542% 10/25/18		06/01/2018	Paydown				21,341	21,779		(21,415)	364	(21,779)						19,303	10/25/2018	1
3137AM-E7-8	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.4875 12/25/2021 1.338% 12/25/21		06/01/2018	Paydown				20,030	14,212		(14,212)		(14,212)						1,849	12/25/2021	1
3137AM-N8-6	FREDDIE MAC REMICS SECURED 3.0000 06/15/2038 3.000% 06/15/38		06/01/2018	Paydown		224,962	224,962	232,414	229,191		(4,229)		(4,229)		224,962				2,853	06/15/2038	1
3137AN-MP-7	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6443 12/25/2018 1.507% 12/25/18		06/01/2018	Paydown				6,256	5,609		(5,609)		(5,609)						3,494	12/25/2018	1
3137AP-PA-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.5054 01/25/2022 1.358% 01/25/22		06/01/2018	Paydown				23,583	24,952		(24,530)	422	(24,952)						3,243	01/25/2022	1
3137AQ-T3-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.5920 01/25/2019 1.460% 01/25/19		06/01/2018	Paydown				3,276	4,198		(4,127)	71	(4,198)						2,214	01/25/2019	1
3137AQ-VX-3	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6306 03/25/2019 1.498% 03/25/19		06/01/2018	Paydown				14,739	15,021		(14,758)	264	(15,022)						6,981	03/25/2019	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3137AV-PT-8	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.8000 07/25/2019 1.677% 07/25/19		06/01/2018	Paydown				10,964	5,845		(5,845)		(5,845)						2,128	07/25/2019	1FE
3137AW-LM-5	FREDDIE MAC REMICS SECURED 1.7500 09/15/2042 1.750% 09/15/42		06/01/2018	Paydown		193,400	193,400	182,430	184,308		9,091		9,091		193,400				1,482	09/15/2042	1
3137B1-B2-7	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.4482 11/25/2019 1.331% 11/25/19		06/01/2018	Paydown				56,082	37,056		(37,056)		(37,056)						11,624	11/25/2019	1FE
3137B2-GX-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.7894 03/25/2020 0.681% 03/25/20		06/01/2018	Paydown				41,846	40,144		(40,144)		(40,144)						9,690	03/25/2020	1
3137B3-YD-4	FREDDIE MAC REMICS SECURED 2.5000 01/15/2039 2.500% 01/15/39		06/01/2018	Paydown		420,053	420,053	431,932	427,218		(7,165)		(7,165)		420,053				4,390	01/15/2039	1
3137B5-US-0	FREDDIE MAC REMICS SECURED 2.5000 02/15/2036 2.500% 02/15/36		06/01/2018	Paydown		385,206	385,206	394,178	392,602		(7,396)		(7,396)		385,206				3,984	02/15/2036	1
3137B9-PM-1	FREDDIE MAC REMICS SECURED 3.0000 05/15/2040 3.000% 05/15/40		06/01/2018	Paydown		290,607	290,607	299,915	298,855		(8,248)		(8,248)		290,607				3,335	05/15/2040	1
3137BA-3T-7	FREDDIE MAC REMICS SECURED 3.0000 01/15/2040 3.000% 01/15/40		06/01/2018	Paydown		112,739	112,739	115,016	114,409		(1,671)		(1,671)		112,739				1,440	01/15/2040	1
3137BA-HB-1	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.2630 01/25/2021 1.121% 01/25/21		06/01/2018	Paydown				33,726	23,713		(23,713)		(23,713)						3,840	01/25/2021	1
3137BB-WG-1	FREDDIE MAC REMICS SECURED 3.0000 06/15/2039 3.000% 06/15/39		06/01/2018	Paydown		282,301	282,301	291,299	291,481		(9,180)		(9,180)		282,301				3,510	06/15/2039	1
3137BE-F6-6	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.5758 08/25/2019 0.492% 08/25/19		06/01/2018	Paydown				21,501	26,515		(25,907)	609	(26,516)						13,686	08/25/2019	1FE
3137BM-TY-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.8042 11/25/2025 0.670% 11/25/25		06/01/2018	Paydown				13,403	11,110		(11,110)		(11,110)						781	11/25/2025	1
3137F4-X3-1	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.2532 02/25/2025 0.123% 02/25/25		06/01/2018	Paydown				1,307			(1,307)		(1,307)						29	02/25/2025	1
3137FC-M6-8	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.4921 10/25/2024 0.366% 10/25/24		06/01/2018	Paydown				3,661	3,650		(3,650)		(3,650)						280	10/25/2024	1
3137FE-TQ-3	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.4345 01/25/2028 0.303% 01/25/28		06/01/2018	Paydown				1,526			(1,526)		(1,526)						49	01/25/2028	1
3137G0-EQ-8	FREDDIE MAC STRUCTURED AGENCY SUBORDINATED 2.8597 10/25/2027 2.991% 10/25/27		06/25/2018	Paydown		1,521,646	1,521,646	1,520,367	1,522,180		(534)		(534)		1,521,646				15,366	10/25/2027	1
31393T-W2-8	FANNIE MAE REMICS SECURED 5.0000 11/25/2023 5.000% 11/25/23		06/01/2018	Paydown		220,137	220,137	215,975	218,691		1,445		1,445		220,137				4,598	11/25/2023	1
31393U-L5-0	FANNIE MAE REMICS SECURED 5.0000 01/25/2024 5.000% 01/25/24		06/01/2018	Paydown		308,025	308,025	299,699	305,612		2,414		2,414		308,025				6,382	01/25/2024	1
31394G-RS-4	FREDDIE MAC REMICS SECURED 5.0000 08/15/2023 5.000% 08/15/23		06/01/2018	Paydown		43,064	43,064	40,264	42,370		694		694		43,064				884	08/15/2023	1
31394K-6U-3	FREDDIE MAC REMICS SECURED 5.0000 10/15/2023 5.000% 10/15/23		06/01/2018	Paydown		257,661	257,661	242,644	254,121		3,540		3,540		257,661				5,438	10/15/2023	1
31394N-L3-0	FREDDIE MAC REMICS SECURED 4.5000 01/15/2024 4.500% 01/15/24		06/01/2018	Paydown		123,246	123,246	115,517	121,097		2,149		2,149		123,246				2,337	01/15/2024	1
31394N-LE-6	FREDDIE MAC REMICS SECURED 4.5000 01/15/2024 4.500% 01/15/24		06/01/2018	Paydown		86,024	86,024	81,296	84,602		1,422		1,422		86,024				1,631	01/15/2024	1
31394R-YV-5	FREDDIE MAC REMICS SECURED 5.0000 03/15/2024 5.000% 03/15/24		06/01/2018	Paydown		220,738	220,738	213,395	218,594		2,144		2,144		220,738				4,685	03/15/2024	1
31394W-A4-0	FREDDIE MAC REMICS SECURED 5.0000 04/15/2024 5.000% 04/15/24		06/01/2018	Paydown		150,296	150,296	140,902	147,677		2,619		2,619		150,296				3,186	04/15/2024	1
31394X-2C-9	FREDDIE MAC REMICS SECURED 5.0000 04/15/2024 5.000% 04/15/24		06/01/2018	Paydown		205,669	205,669	194,389	202,340		3,329		3,329		205,669				4,343	04/15/2024	1
31395W-NJ-2	FREDDIE MAC REMICS SECURED 4.5000 07/15/2025 4.500% 07/15/25		06/01/2018	Paydown		68,113	68,113	70,795	70,451		(2,337)		(2,337)		68,113				1,266	07/15/2025	1
31396K-YA-4	FANNIE MAE REMICS SECURED 2.4411 08/25/2036 2.441% 08/25/36		06/25/2018	Paydown		49,150	49,150	48,382	49,356		(205)		(205)		49,150				604	08/25/2036	1
31397S-RZ-9	FANNIE MAE REMICS SECURED 4.0000 09/25/2039 4.000% 09/25/39		06/01/2018	Paydown		231,905	231,905	237,123	234,617		(2,711)		(2,711)		231,905				3,801	09/25/2039	1
31397U-K6-5	FANNIE MAE REMICS SECURED 4.0000 07/25/2041 4.000% 07/25/41		06/01/2018	Paydown		248,922	248,922	236,748	240,349		8,574		8,574		248,922				4,310	07/25/2041	1

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31397Y-ZH-7	FREDDIE MAC REMICS SECURED 6.5071 03/15/2038 6.507% 03/15/38		06/01/2018	Paydown		38,040	38,040	38,040	38,040						38,040				1,137	03/15/2038	1
31398C-AT-5	FREDDIE MAC REMICS SECURED 1.6648 03/15/2039 1.665% 03/15/39		06/01/2018	Paydown		148,535	148,535	152,619	133,319		15,215		15,215		148,535				993	03/15/2039	1
31398C-WR-5	FREDDIE MAC REMICS SECURED 4.5000 06/15/2036 4.500% 06/15/36		06/01/2018	Paydown		80,854	80,854	83,788	82,535		(1,681)		(1,681)		80,854				1,492	06/15/2036	1
31398F-XB-2	FANNIE MAE REMICS SECURED 4.0000 10/25/2024 4.000% 10/25/24		06/01/2018	Paydown		153,072	153,072	156,337	154,775		(1,703)		(1,703)		153,072				2,530	10/25/2024	1
31398J-ZR-7	FREDDIE MAC MULTIFAMILY STRUCT SECURED 3.4130 05/25/2019 3.413% 05/25/19		06/01/2018	Paydown		497,086	497,086	502,032	496,812		274		274		497,086				7,073	05/25/2019	1
31398P-JE-0	FANNIE MAE REMICS SECURED 3.9078 01/25/2040 3.908% 01/25/40		06/01/2018	Paydown		57,434	57,434	57,972	56,546		888		888		57,434				913	01/25/2040	1
Delaware Total						8,297,103	8,297,103	10,153,339	9,628,705		(1,326,715)	7,720	(1,334,435)		8,297,103				2,259,679	XXX	XXX
34153P-NE-4	STATE OF FLORIDA SENIOR 5.5000 06/01/2018 5.500% 06/01/18		06/01/2018	Maturity		10,100,000	10,100,000	11,880,529	10,196,934		(96,934)		(96,934)		10,100,000				277,750	06/01/2018	1FE
Florida Total						10,100,000	10,100,000	11,880,529	10,196,934		(96,934)		(96,934)		10,100,000				277,750	XXX	XXX
121342-NU-9	BURKE COUNTY DEVELOPMENT AUTHO SENIOR 1.8000 10/01/2032 1.800% 10/01/32		04/03/2018	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				72,800	10/01/2032	1FE
373539-6T-7	GEORGIA HOUSING & FINANCE AUTH SENIOR 4.0000 12/01/2047 4.000% 12/01/47		05/01/2018	Redemption 100.0000		105,000	105,000	113,047	112,407		(7,407)		(7,407)		105,000				1,750	12/01/2047	1FE
373539-7Z-2	GEORGIA HOUSING & FINANCE AUTH SENIOR 4.0000 12/01/2047 4.000% 12/01/47		05/01/2018	Redemption 100.0000		5,000	5,000	5,507	5,492		(492)		(492)		5,000				83	12/01/2047	1FE
610530-FJ-1	MONROE COUNTY DEVELOPMENT AUTH SENIOR 2.0000 07/01/2025 2.000% 07/01/25		04/03/2018	SAMUEL A RAMIREZ & CO INC		4,977,750	5,000,000	5,000,000	5,000,000						5,000,000		(22,250)	(22,250)	76,111	07/01/2025	1FE
610530-FN-2	MONROE COUNTY DEVELOPMENT AUTH SENIOR 2.0500 07/01/2049 2.050% 07/01/49		04/05/2018	SAMUEL A RAMIREZ & CO INC		3,189,810	3,250,000	3,250,000	3,250,000						3,250,000		(60,190)	(60,190)	31,832	07/01/2049	1FE
626207-YF-5	MUNICIPAL ELECTRIC AUTHORITY O SENIOR 6.6370 04/01/2057 6.637% 04/01/57		04/01/2018	Redemption 100.0000		3,000	3,000	3,188	3,184		(184)		(184)		3,000				100	04/01/2057	1FE
626207-YM-0	MUNICIPAL ELECTRIC AUTHORITY O SENIOR 6.6550 04/01/2057 6.655% 04/01/57		04/01/2018	Redemption 100.0000		36,000	36,000	42,521	42,445		(6,445)		(6,445)		36,000				1,198	04/01/2057	1FE
626207-YS-7	MUNICIPAL ELECTRIC AUTHORITY O SENIOR 7.0550 04/01/2057 7.055% 04/01/57		04/01/2018	Redemption 100.0000		2,000	2,000	2,018	2,017		(17)		(17)		2,000				71	04/01/2057	1FE
Georgia Total						16,318,560	16,401,000	16,416,281	16,415,545		(14,545)		(14,545)		16,401,000		(82,440)	(82,440)	183,945	XXX	XXX
677071-AA-0	Ohana Military Communities LLC SENIOR 5.4710 10/01/2021 5.471% 10/01/21		04/01/2018	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				2,736	10/01/2021	1FE
Hawaii Total						100,000	100,000	100,000	100,000						100,000				2,736	XXX	XXX
45201L-VB-8	ILLINOIS HOUSING DEVELOPMENT A SENIOR 2.2790 07/01/2019 2.279% 07/01/19		06/04/2018	Redemption 100.0000		70,000	70,000	70,000	70,000						70,000				1,476	07/01/2019	1FE
452143-EQ-9	ILLINOIS SPORTS FACILITIES AUT SENIOR 5.0000 06/15/2018 5.000% 06/15/18		06/15/2018	Maturity		565,000	565,000	630,546	573,016		(8,016)		(8,016)		565,000				14,125	06/15/2018	3FE
Illinois Total						635,000	635,000	700,546	643,016		(8,016)		(8,016)		635,000				15,601	XXX	XXX
462590-JC-5	IOWA STUDENT LOAN LIQUIDITY CO SENIOR 4.4000 12/01/2018 4.400% 12/01/18		06/01/2018	Redemption 100.0000		410,000	410,000	410,000	410,000						410,000				9,020	12/01/2018	1FE
Iowa Total						410,000	410,000	410,000	410,000						410,000				9,020	XXX	XXX
982671-HS-1	WYANDOTTE COUNTY-KANSAS CITY U SENIOR 5.6480 06/15/2023 5.648% 06/15/23		06/15/2018	Redemption 100.0000		875,000	875,000	875,000	875,000						875,000				24,710	06/15/2023	1FE
Kansas Total						875,000	875,000	875,000	875,000						875,000				24,710	XXX	XXX
57419R-D6-9	MARYLAND COMMUNITY DEVELOPMENT SENIOR 3.5000 09/01/2047 3.500% 09/01/47		05/24/2018	Redemption 100.0000		1,555,000	1,555,000	1,610,218	1,602,918		(47,918)		(47,918)		1,555,000				39,760	09/01/2047	1FE
57419R-L8-6	MARYLAND COMMUNITY DEVELOPMENT SENIOR 3.2420 09/01/2048 3.242% 09/01/48		05/24/2018	Redemption 100.0000		1,085,000	1,085,000	1,085,000	1,085,000						1,085,000				25,698	09/01/2048	1FE
Maryland Total						2,640,000	2,640,000	2,695,218	2,687,918		(47,918)		(47,918)		2,640,000				65,458	XXX	XXX
57586P-5A-0	MASSACHUSETTS HOUSING FINANCE SENIOR 1.8500 06/01/2018 1.850% 06/01/18		06/01/2018	Maturity		1,115,000	1,115,000	1,115,000	1,115,000						1,115,000				10,314	06/01/2018	1FE

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57587A-GD-4	MASSACHUSETTS HOUSING FINANCE SENIOR 1.5000 06/01/2018 1.500% 06/01/18		06/01/2018	Maturity		660,000	660,000	660,000	660,000						660,000				4,950	06/01/2018	1FE
Massachusetts Total						1,775,000	1,775,000	1,775,000	1,775,000						1,775,000				15,264	XXX	XXX
59465H-RQ-1	MICHIGAN STATE HOSPITAL FINANC SENIOR 1.6250 11/01/2027 1.625% 11/01/27		04/04/2018	JANNEY MONTGOMERY SCOTT LLC		12,396,442	12,465,000	12,408,331	12,446,042		2,678		2,678		12,448,720		(52,277)	(52,277)	87,212	11/01/2027	1FE
Michigan Total						12,396,442	12,465,000	12,408,331	12,446,042		2,678		2,678		12,448,720		(52,277)	(52,277)	87,212	XXX	XXX
60416S-AM-2	MINNESOTA HOUSING FINANCE AGEN SENIOR 2.8500 07/01/2018 2.850% 07/01/18		06/01/2018	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				368	07/01/2018	1FE
60416S-AP-5	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.1000 07/01/2019 3.100% 07/01/19		06/01/2018	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				400	07/01/2019	1FE
60416S-AQ-3	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.3500 01/01/2020 3.350% 01/01/20		05/01/2018	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				140	01/01/2020	1FE
60416S-AR-1	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.4000 07/01/2020 3.400% 07/01/20		06/01/2018	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				439	07/01/2020	1FE
60416S-AS-9	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.5500 01/01/2021 3.550% 01/01/21		06/01/2018	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				311	01/01/2021	1FE
60416S-AT-7	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.5500 07/01/2021 3.550% 07/01/21		05/01/2018	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				296	07/01/2021	1FE
60416S-AU-4	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.7500 01/01/2022 3.750% 01/01/22		05/01/2018	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				156	01/01/2022	1FE
60416S-PH-7	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.1000 07/01/2031 3.100% 07/01/31		06/01/2018	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				1,356	07/01/2031	1FE
60416S-PJ-3	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.2000 01/01/2033 3.200% 01/01/33		06/01/2018	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				560	01/01/2033	1FE
60416S-TC-4	MINNESOTA HOUSING FINANCE AGEN SENIOR 4.0000 01/01/2047 4.000% 01/01/47		06/01/2018	Redemption 100.0000		180,000	180,000	190,670	189,610		(9,610)		(9,610)		180,000				6,000	01/01/2047	1FE
60416S-UC-2	MINNESOTA HOUSING FINANCE AGEN SENIOR 4.0000 07/01/2047 4.000% 07/01/47		06/01/2018	Redemption 100.0000		155,000	155,000	168,558	167,991		(12,991)		(12,991)		155,000				4,857	07/01/2047	1FE
Minnesota Total						480,000	480,000	504,228	502,601		(22,601)		(22,601)		480,000				14,883	XXX	XXX
61212W-CF-0	MONTANA BOARD OF HOUSING SENIOR 3.5000 06/01/2044 3.500% 06/01/44		06/01/2018	Redemption 100.0000		300,000	300,000	323,427	319,876		(19,876)		(19,876)		300,000				5,250	06/01/2044	1FE
61212W-DK-8	MONTANA BOARD OF HOUSING SENIOR 4.0000 12/01/2048 4.000% 12/01/48		06/01/2018	Redemption 100.0000		70,000	70,000	75,880	75,763		(5,763)		(5,763)		70,000				1,734	12/01/2048	1FE
Montana Total						370,000	370,000	399,307	395,639		(25,639)		(25,639)		370,000				6,984	XXX	XXX
63968M-GD-5	NEBRASKA INVESTMENT FINANCE AU SENIOR 2.5000 09/01/2018 2.500% 09/01/18		06/01/2018	Redemption 100.0000		625,000	625,000	625,000	625,000						625,000				10,417	09/01/2018	1FE
Nebraska Total						625,000	625,000	625,000	625,000						625,000				10,417	XXX	XXX
64469D-E8-0	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.2090 07/01/2039 3.209% 07/01/39		05/01/2018	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				687	07/01/2039	1FE
64469D-VP-3	NEW HAMPSHIRE HOUSING FINANCE SENIOR 4.2200 07/01/2029 4.220% 07/01/29		06/01/2018	Redemption 100.0000		160,000	160,000	160,000	160,000						160,000				5,820	07/01/2029	1FE
64469D-WA-5	NEW HAMPSHIRE HOUSING FINANCE SENIOR 2.3190 01/01/2020 2.319% 01/01/20		06/01/2018	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				406	01/01/2020	1FE
64469D-WC-1	NEW HAMPSHIRE HOUSING FINANCE SENIOR 2.5190 01/01/2021 2.519% 01/01/21		06/01/2018	Redemption 100.0000		35,000	35,000	35,000	35,000						35,000				756	01/01/2021	1FE
64469D-WE-7	NEW HAMPSHIRE HOUSING FINANCE SENIOR 2.7050 01/01/2022 2.705% 01/01/22		06/01/2018	Redemption 100.0000		35,000	35,000	35,000	35,000						35,000				811	01/01/2022	1FE
64469D-WH-0	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.0050 07/01/2023 3.005% 07/01/23		06/01/2018	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				1,027	07/01/2023	1FE
64469D-WK-3	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.1550 07/01/2024 3.155% 07/01/24		06/01/2018	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				394	07/01/2024	1FE
64469D-WM-9	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.2550 07/01/2025 3.255% 07/01/25		06/01/2018	Redemption 100.0000		35,000	35,000	35,000	35,000						35,000				976	07/01/2025	1FE
64469D-WP-2	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.8550 07/01/2030 3.855% 07/01/30		06/01/2018	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				4,947	07/01/2030	1FE
New Hampshire Total						550,000	550,000	550,000	550,000						550,000				15,824	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
646129-6M-3	NEW JERSEY HOUSING & MORTGAGE SENIOR 4.0000 10/01/2021 4.000% 10/01/21		04/01/2018	Redemption 100.0000		545,000	545,000	545,000	545,000						545,000				10,900	10/01/2021	1FE
89837L-AA-3	Princeton University SENIOR 4.9500 03/01/2019 4.950% 03/01/19		05/24/2018	Call 101.7123		1,277,506	1,256,000	1,251,227	1,255,333		221		221		1,255,553		447	447	66,926	03/01/2019	1FE
New Jersey Total						1,822,506	1,801,000	1,796,227	1,800,333		221		221		1,800,553		447	447	77,826	XXX	XXX
647200-6Z-2	NEW MEXICO MORTGAGE FINANCE AU SENIOR 3.7500 03/01/2048 3.750% 03/01/48		06/01/2018	Redemption 100.0000		25,000	25,000	26,810	26,788		(1,788)		(1,788)		25,000				508	03/01/2048	1FE
New Mexico Total						25,000	25,000	26,810	26,788		(1,788)		(1,788)		25,000				508	XXX	XXX
649883-2W-4	STATE OF NEW YORK MORTGAGE AGE SENIOR 4.0000 10/01/2037 4.000% 10/01/37		04/01/2018	Redemption 0.0000					4,717		(4,717)		(4,717)							10/01/2037	1FE
649883-A8-8	STATE OF NEW YORK MORTGAGE AGE SENIOR 1.4000 04/01/2018 1.400% 04/01/18		04/01/2018	Maturity		1,525,000	1,525,000	1,525,000	1,525,000						1,525,000				10,675	04/01/2018	1FE
649883-WL-5	STATE OF NEW YORK MORTGAGE AGE SENIOR 2.6000 04/01/2018 2.600% 04/01/18		04/01/2018	Maturity		1,735,000	1,735,000	1,735,000	1,735,000						1,735,000				22,555	04/01/2018	1FE
New York Total						3,260,000	3,260,000	3,260,000	3,264,717		(4,717)		(4,717)		3,260,000				33,230	XXX	XXX
658909-DR-4	NORTH DAKOTA HOUSING FINANCE A SENIOR 2.3500 07/01/2018 2.350% 07/01/18		04/01/2018	Redemption 100.0000		220,000	220,000	220,000	220,000						220,000				3,878	07/01/2018	1FE
North Dakota Total						220,000	220,000	220,000	220,000						220,000				3,878	XXX	XXX
67756Q-UY-1	OHIO HOUSING FINANCE AGENCY SENIOR 4.5000 03/01/2047 4.500% 03/01/47		06/01/2018	Redemption 100.0000		90,000	90,000	98,674	98,067		(8,067)		(8,067)		90,000				3,038	03/01/2047	1FE
67756Q-UZ-8	OHIO HOUSING FINANCE AGENCY SENIOR 4.5000 03/01/2047 4.500% 03/01/47		06/01/2018	Redemption 100.0000		30,000	30,000	32,602	32,420		(2,420)		(2,420)		30,000				1,013	03/01/2047	1FE
67759H-FA-7	STATE OF OHIO SENIOR 1.5630 04/01/2018 1.563% 04/01/18		04/01/2018	Maturity		500,000	500,000	500,000	500,000						500,000				3,908	04/01/2018	1FE
677632-QP-9	OHIO STATE UNIVERSITY/THE SENIOR 1.6630 06/01/2018 1.663% 06/01/18		06/01/2018	Maturity		500,000	500,000	500,000	500,000						500,000				4,158	06/01/2018	1FE
Ohio Total						1,120,000	1,120,000	1,131,276	1,130,487		(10,487)		(10,487)		1,120,000				12,117	XXX	XXX
686087-NN-3	STATE OF OREGON HOUSING & COMM SENIOR 2.2500 01/01/2019 2.250% 01/01/19		04/05/2018	SAMUEL A RAMIREZ & CO INC		774,481	775,000	775,000	775,000						775,000		(519)	(519)	13,466	01/01/2019	1FE
686087-NR-4	STATE OF OREGON HOUSING & COMM SENIOR 2.3000 07/01/2019 2.300% 07/01/19		04/05/2018	SAMUEL A RAMIREZ & CO INC		814,593	815,000	815,000	815,000						815,000		(408)	(408)	14,475	07/01/2019	1FE
Oregon Total						1,589,074	1,590,000	1,590,000	1,590,000						1,590,000		(927)	(927)	27,941	XXX	XXX
20281P-GF-3	COMMONWEALTH FINANCING AUTHORI SENIOR 1.7920 06/01/2018 1.792% 06/01/18		06/01/2018	Maturity		535,000	535,000	535,000	535,000						535,000				4,794	06/01/2018	1FE
708692-AK-4	PENNSYLVANIA ECONOMIC DEVELOPM SENIOR 2.1250 11/01/2021 2.125% 11/01/21		05/01/2018	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				22,500	11/01/2021	1FE
708796-3D-7	PENNSYLVANIA HOUSING FINANCE A SENIOR 3.5000 10/01/2046 3.500% 10/01/46		04/01/2018	Redemption 100.0000		25,000	25,000	26,790	26,535		(1,535)		(1,535)		25,000				438	10/01/2046	1FE
708796-4B-0	PENNSYLVANIA HOUSING FINANCE A SENIOR 3.5000 10/01/2046 3.500% 10/01/46		04/01/2018	Redemption 100.0000		100,000	100,000	107,918	106,923		(6,923)		(6,923)		100,000				1,750	10/01/2046	1FE
708796-E5-2	PENNSYLVANIA HOUSING FINANCE A SENIOR 2.0000 04/01/2018 2.000% 04/01/18		04/01/2018	Maturity		360,000	360,000	360,000	360,000						360,000				3,600	04/01/2018	1FE
708796-J9-9	PENNSYLVANIA HOUSING FINANCE A SENIOR 2.3000 10/01/2019 2.300% 10/01/19		04/10/2018	J.P. MORGAN SECURITIES LLC		918,408	920,000	920,000	920,000						920,000		(1,592)	(1,592)	11,227	10/01/2019	1FE
708796-V3-8	PENNSYLVANIA HOUSING FINANCE A SENIOR 1.6000 04/01/2019 1.600% 04/01/19		04/10/2018	J.P. MORGAN SECURITIES LLC		694,995	700,000	700,000	700,000						700,000		(5,005)	(5,005)	5,942	04/01/2019	1FE
708796-V4-6	PENNSYLVANIA HOUSING FINANCE A SENIOR 1.7000 10/01/2019 1.700% 10/01/19		04/10/2018	J.P. MORGAN SECURITIES LLC		509,675	515,000	515,000	515,000						515,000		(5,325)	(5,325)	4,645	10/01/2019	1FE
Pennsylvania Total						6,143,078	6,155,000	6,164,708	6,163,458		(8,458)		(8,458)		6,155,000		(11,922)	(11,922)	54,896	XXX	XXX
76221R-XQ-1	RHODE ISLAND HOUSING & MORTGAG SENIOR 3.5000 04/01/2039 3.500% 04/01/39		04/01/2018	Redemption 100.0000		1,075,000	1,075,000	1,138,855	1,131,064		(56,064)		(56,064)		1,075,000				18,813	04/01/2039	1FE
Rhode Island Total						1,075,000	1,075,000	1,138,855	1,131,064		(56,064)		(56,064)		1,075,000				18,813	XXX	XXX
83712D-YP-5	SOUTH CAROLINA STATE HOUSING F SENIOR 4.0000 07/01/2047 4.000% 07/01/47		04/01/2018	Redemption 100.0000		35,000	35,000	38,424	38,320		(3,320)		(3,320)		35,000				793	07/01/2047	1FE

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
837151-JB-6	SOUTH CAROLINA PUBLIC SERVICE SENIOR 5.7840 12/01/2041 5.784% 12/01/41		06/26/2018	GOLDMAN SACHS & CO., INC.		901,316	770,000	914,367	909,499		(2,339)		(2,339)		907,160		(5,844)	(5,844)	25,609	12/01/2041	1FE
South Carolina Total						936,316	805,000	952,791	947,819		(5,659)		(5,659)		942,160		(5,844)	(5,844)	26,402	XXX	XXX
83754L-AR-8	EDUCATIONAL ENHANCEMENT FUNDIN SENIOR 2.1560 06/01/2018 2.156% 06/01/18		06/01/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				53,900	06/01/2018	1FE
83755N-EZ-1	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 3.5000 11/01/2041 3.500% 11/01/41		06/20/2018	Redemption 100.0000		295,000	295,000	305,977	304,713		(9,713)		(9,713)		295,000				6,568	11/01/2041	1FE
83756C-QM-0	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 4.0000 11/01/2047 4.000% 11/01/47		06/20/2018	Redemption 100.0000		255,000	255,000	277,509	276,350		(21,350)		(21,350)		255,000				6,488	11/01/2047	1FE
83756C-QZ-1	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 4.0000 05/01/2039 4.000% 05/01/39		06/20/2018	Redemption 100.0000		150,000	150,000	162,353	161,718		(11,718)		(11,718)		150,000				3,817	05/01/2039	1FE
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 3.0600 11/01/2037 3.060% 11/01/37		06/20/2018	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				1,460	11/01/2037	1FE
South Dakota Total						5,775,000	5,775,000	5,820,839	5,817,781		(42,781)		(42,781)		5,775,000				72,233	XXX	XXX
880461-AK-4	TENNESSEE HOUSING DEVELOPMENT SENIOR 1.9000 07/01/2018 1.900% 07/01/18		06/01/2018	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				1,132	07/01/2018	1FE
880461-CY-2	TENNESSEE HOUSING DEVELOPMENT SENIOR 2.3000 01/01/2021 2.300% 01/01/21		04/01/2018	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				86	01/01/2021	1FE
880461-CZ-9	TENNESSEE HOUSING DEVELOPMENT SENIOR 2.4000 07/01/2021 2.400% 07/01/21		04/01/2018	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				180	07/01/2021	1FE
880461-DA-3	TENNESSEE HOUSING DEVELOPMENT SENIOR 2.6500 01/01/2022 2.650% 01/01/22		04/01/2018	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				199	01/01/2022	1FE
880461-DB-1	TENNESSEE HOUSING DEVELOPMENT SENIOR 2.7000 07/01/2022 2.700% 07/01/22		04/01/2018	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				203	07/01/2022	1FE
880461-DF-2	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.0500 07/01/2024 3.050% 07/01/24		04/01/2018	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				114	07/01/2024	1FE
880461-DH-8	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.2000 07/01/2025 3.200% 07/01/25		04/01/2018	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				240	07/01/2025	1FE
880461-HR-2	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2047 3.500% 01/01/47		06/01/2018	Redemption 100.0000		200,000	200,000	213,764	211,920		(11,920)		(11,920)		200,000				5,994	01/01/2047	1FE
880461-JT-6	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2047 3.500% 01/01/47		06/01/2018	Redemption 100.0000		95,000	95,000	102,237	101,264		(6,264)		(6,264)		95,000				2,844	01/01/2047	1FE
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2047 3.500% 01/01/47		06/01/2018	Redemption 100.0000		105,000	105,000	112,646	111,846		(6,846)		(6,846)		105,000				3,194	01/01/2047	1FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.0000 07/01/2042 4.000% 07/01/42		06/01/2018	Redemption 100.0000		145,000	145,000	156,204	155,400		(10,400)		(10,400)		145,000				4,983	07/01/2042	1FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.0000 01/01/2042 4.000% 01/01/42		05/01/2018	Redemption 100.0000		70,000	70,000	75,887	75,642		(5,642)		(5,642)		70,000				2,364	01/01/2042	1FE
880461-PT-9	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.0000 01/01/2042 4.000% 01/01/42		05/01/2018	Redemption 100.0000		55,000	55,000	59,955	59,748		(4,748)		(4,748)		55,000				1,858	01/01/2042	1FE
880461-QY-7	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2048 3.500% 01/01/48		06/01/2018	Redemption 100.0000		60,000	60,000	64,692	64,574		(4,574)		(4,574)		60,000				1,301	01/01/2048	1FE
Tennessee Total						855,000	855,000	910,385	905,394		(50,394)		(50,394)		855,000				24,692	XXX	XXX
93978T-TX-7	WASHINGTON STATE HOUSING FINAN SENIOR 3.5000 12/01/2038 3.500% 12/01/38		06/01/2018	Redemption 100.0000		155,000	155,000	164,971	163,470		(8,470)		(8,470)		155,000				2,713	12/01/2038	1FE
93978T-WE-5	WASHINGTON STATE HOUSING FINAN SENIOR 4.0000 06/01/2039 4.000% 06/01/39		06/01/2018	Redemption 100.0000		30,000	30,000	31,996	31,875		(1,875)		(1,875)		30,000				600	06/01/2039	1FE
93978T-XF-1	WASHINGTON STATE HOUSING FINAN SENIOR 4.0000 12/01/2047 4.000% 12/01/47		06/01/2018	Redemption 100.0000		75,000	75,000	80,519	80,182		(5,182)		(5,182)		75,000				1,500	12/01/2047	1FE
Washington Total						260,000	260,000	277,486	275,527		(15,527)		(15,527)		260,000				4,813	XXX	XXX
95662M-2J-8	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.4000 05/01/2018 1.400% 05/01/18		05/01/2018	Maturity		1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				8,050	05/01/2018	1FE
95662M-2M-1	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.9000 11/01/2019 1.900% 11/01/19		04/05/2018	J.P. MORGAN SECURITIES LLC		1,828,040	1,840,000	1,840,000	1,840,000						1,840,000		(11,960)	(11,960)	15,344	11/01/2019	1FE
95662M-2P-4	WEST VIRGINIA HOUSING DEVELOPM SENIOR 2.2000 11/01/2020 2.200% 11/01/20		04/05/2018	J.P. MORGAN SECURITIES LLC		1,658,310	1,670,000	1,670,000	1,670,000						1,670,000		(11,690)	(11,690)	16,125	11/01/2020	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)
95662M-S6-8	WEST VIRGINIA HOUSING DEVELOPM SENIOR 2.3500 05/01/2018 2.350% 05/01/18		05/01/2018	Maturity		1,055,000	1,055,000	1,055,000	1,055,000						1,055,000				12,396	05/01/2018	1FE
95662M-V2-3	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.5500 05/01/2018 1.550% 05/01/18		05/01/2018	Maturity		640,000	640,000	640,000	640,000						640,000				4,960	05/01/2018	1FE
95662M-V5-6	WEST VIRGINIA HOUSING DEVELOPM SENIOR 2.1000 11/01/2019 2.100% 11/01/19		04/05/2018	J.P. MORGAN SECURITIES LLC		622,500	625,000	625,000	625,000						625,000		(2,500)	(2,500)	5,760	11/01/2019	1FE
95662M-V6-4	WEST VIRGINIA HOUSING DEVELOPM SENIOR 2.3500 05/01/2020 2.350% 05/01/20		04/05/2018	J.P. MORGAN SECURITIES LLC		598,500	600,000	600,000	600,000						600,000		(1,500)	(1,500)	6,188	05/01/2020	1FE
95662M-V7-2	WEST VIRGINIA HOUSING DEVELOPM SENIOR 2.4500 11/01/2020 2.450% 11/01/20		04/05/2018	J.P. MORGAN SECURITIES LLC		1,207,580	1,210,000	1,210,000	1,210,000						1,210,000		(2,420)	(2,420)	13,011	11/01/2020	1FE
95662M-Y2-0	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.4000 05/01/2018 1.400% 05/01/18		05/01/2018	Maturity		1,460,000	1,460,000	1,460,000	1,460,000						1,460,000				10,220	05/01/2018	1FE
95662M-Y4-6	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.8000 05/01/2019 1.800% 05/01/19		04/05/2018	J.P. MORGAN SECURITIES LLC		372,938	375,000	375,000	375,000						375,000		(2,063)	(2,063)	2,963	05/01/2019	1FE
95662M-Y5-3	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.9000 11/01/2019 1.900% 11/01/19		04/05/2018	J.P. MORGAN SECURITIES LLC		451,815	455,000	455,000	455,000						455,000		(3,185)	(3,185)	3,794	11/01/2019	1FE
95662M-Y7-9	WEST VIRGINIA HOUSING DEVELOPM SENIOR 2.1000 11/01/2020 2.100% 11/01/20		04/05/2018	J.P. MORGAN SECURITIES LLC		1,249,920	1,260,000	1,260,000	1,260,000						1,260,000		(10,080)	(10,080)	11,613	11/01/2020	1FE
95662M-Y8-7	WEST VIRGINIA HOUSING DEVELOPM SENIOR 2.3000 05/01/2021 2.300% 05/01/21		04/05/2018	J.P. MORGAN SECURITIES LLC		596,478	600,000	600,000	600,000						600,000		(3,522)	(3,522)	6,057	05/01/2021	1FE
West Virginia Total						12,891,081	12,940,000	12,940,000	12,940,000						12,940,000		(48,920)	(48,920)	116,481	XXX	XXX
976890-BQ-8	WISCONSIN HOUSING & ECONOMIC D SENIOR 2.2500 09/01/2020 2.250% 09/01/20		04/06/2018	KEY CAPITAL MARKETS/MCDONALD		996,520	1,000,000	1,000,000	1,000,000						1,000,000		(3,480)	(3,480)	13,688	09/01/2020	1FE
976890-CN-4	WISCONSIN HOUSING & ECONOMIC D SENIOR 1.4500 03/01/2019 1.450% 03/01/19		04/05/2018	KEY CAPITAL MARKETS/MCDONALD		1,344,255	1,355,000	1,355,000	1,355,000						1,355,000		(10,745)	(10,745)	11,898	03/01/2019	1FE
976890-CP-9	WISCONSIN HOUSING & ECONOMIC D SENIOR 1.5500 09/01/2019 1.550% 09/01/19		04/05/2018	KEY CAPITAL MARKETS/MCDONALD		988,130	1,000,000	1,000,000	1,000,000						1,000,000		(11,870)	(11,870)	9,386	09/01/2019	1FE
976890-CQ-7	WISCONSIN HOUSING & ECONOMIC D SENIOR 1.6500 03/01/2020 1.650% 03/01/20		04/06/2018	KEY CAPITAL MARKETS/MCDONALD		1,025,648	1,040,000	1,040,000	1,040,000						1,040,000		(14,352)	(14,352)	10,439	03/01/2020	1FE
97712D-BL-9	WISCONSIN HEALTH & EDUCATIONAL SENIOR 4.0000 11/15/2043 4.000% 11/15/43		04/04/2018	J.P. MORGAN SECURITIES LLC		5,115,000	5,000,000	5,531,650	5,132,132		(24,264)		(24,264)		5,107,868		7,132	7,132	78,333	11/15/2043	1FE
Wisconsin Total						9,469,553	9,395,000	9,926,650	9,527,132		(24,264)		(24,264)		9,502,868		(33,315)	(33,315)	123,744	XXX	XXX
983220-EG-8	WYOMING COMMUNITY DEVELOPMENT SENIOR 1.9500 06/01/2018 1.950% 06/01/18		06/01/2018	Maturity		365,000	365,000	365,000	365,000						365,000				3,559	06/01/2018	1FE
983220-FJ-1	WYOMING COMMUNITY DEVELOPMENT SENIOR 1.6000 06/01/2018 1.600% 06/01/18		06/01/2018	Maturity		250,000	250,000	250,000	250,000						250,000				2,000	06/01/2018	1FE
Wyoming Total						615,000	615,000	615,000	615,000						615,000				5,559	XXX	XXX
United States Total						245,071,561	245,065,701	251,942,422	248,239,904		(3,080,096)	7,720	(3,087,816)		245,294,002		(243,948)	(243,948)	5,924,736	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						245,071,561	245,065,701	251,942,422	248,239,904		(3,080,096)	7,720	(3,087,816)		245,294,002		(243,948)	(243,948)	5,924,736	XXX	XXX
001192-AM-5	SOUTHERN CO GAS CAPITAL CORP SENIOR 3.2500 06/15/2026 3.250% 06/15/26		04/20/2018	J.P. MORGAN SECURITIES LLC		7,562,240	8,000,000	7,967,840	7,972,485		883		883		7,973,368		(411,128)	(411,128)	93,167	06/15/2026	2FE
00206R-DC-3	AT&T INC SENIOR 4.4500 04/01/2024 4.450% 04/01/24		06/19/2018	Various		10,149,200	10,000,000	10,324,900			(14,191)		(14,191)		10,310,709		(161,509)	(161,509)	320,771	04/01/2024	2FE
00214M-AA-1	ARL SECOND LLC SECURED ABS 2.9200 06/15/2044 2.920% 06/15/44		06/15/2018	Paydown		487,657	487,657	487,461	487,525		132		132		487,657				5,932	06/15/2044	1FE
00248*-AB-8	GS AIMS-AWP TERM 1ST LIEN 6.8351 06/05/2021 6.810% 06/05/21		04/02/2018	Redemption 100.0000		4,446	4,446	4,402	4,418		28		28		4,446				66	06/05/2021	4
00248*-AC-6	GS AIMS-AWP REVOLVER 1ST LIEN 7.2703 06/05/2020 7.750% 06/05/20		05/29/2018	Redemption 100.0000		73,776	73,776	73,776	46,272						73,776				1,842	06/05/2020	4FE
002824-BC-3	ABBOTT LABORATORIES SENIOR 2.3500 11/22/2019 2.350% 11/22/19		06/22/2018	Call 100.0000		4,562,000	4,562,000	4,557,529	4,559,148		703		703		4,559,851		2,149	2,149	62,537	11/22/2019	2FE
00287Y-AN-9	ABBVIE INC SENIOR 1.8000 05/14/2018 1.800% 05/14/18		05/14/2018	Maturity		15,000,000	15,000,000	14,984,700	14,998,083		1,917		1,917		15,000,000				135,000	05/14/2018	2FE
00287Y-AQ-2	ABBVIE INC SENIOR 3.6000 05/14/2025 3.600% 05/14/25		04/24/2018	CITIGROUP GLOBAL MARKETS, INC		4,358,295	4,500,000	4,492,125	4,493,933		230		230		4,494,163		(135,868)	(135,868)	72,900	05/14/2025	2FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
004427-BM-1	ACE SECURITIES CORP HOME EQUIT SECURED SUBORD 3.1411 12/25/20 3.141% 12/25/33		06/25/2018	Paydown		215,739	215,739	215,739	215,896		(156)		(156)		215,739				2,562	12/25/2033	1FM
00841L-AD-8	AGATE BAY MORTGAGE TRUST 2014- SECURED 3.0000 11/25/2044 3.000% 11/25/44		06/01/2018	Paydown		493,642	493,642	498,656	496,149		(2,507)		(2,507)		493,642				6,566	11/25/2044	1FM
00841X-AH-3	AGATE BAY MORTGAGE TRUST 2015- SECURED 3.0000 03/25/2045 3.000% 03/25/45		06/01/2018	Paydown		109,860	109,860	111,301	110,720		(860)		(860)		109,860				1,339	03/25/2045	1FM
00842B-AE-7	AGATE BAY MORTGAGE TRUST 2015- SECURED 3.5000 07/25/2045 3.500% 07/25/45		06/01/2018	Paydown		138,900	138,900	141,331	140,810		(1,910)		(1,910)		138,900				2,139	07/25/2045	1FM
00842D-AE-3	AGATE BAY MORTGAGE TRUST 2015- SECURED 3.5000 09/25/2045 3.500% 09/25/45		06/01/2018	Paydown		318,905	318,905	324,087	324,145		(5,240)		(5,240)		318,905				4,651	09/25/2045	1FM
00842E-AE-1	AGATE BAY MORTGAGE TRUST 2016- SECURED 3.5000 03/25/2046 3.500% 03/25/46		06/01/2018	Paydown		450,396	450,396	457,292	457,238		(6,842)		(6,842)		450,396				6,541	03/25/2046	1FM
00842T-AE-8	AGATE BAY MORTGAGE TRUST 2016- SECURED 3.5000 12/25/2045 3.500% 12/25/45		06/01/2018	Paydown		690,755	690,755	699,821	699,715		(8,960)		(8,960)		690,755				9,412	12/25/2045	1FM
00842V-AE-3	AGATE BAY MORTGAGE TRUST 2016- SECURED 3.5000 08/25/2046 3.500% 08/25/46		06/01/2018	Paydown		426,709	426,709	437,643	436,210		(9,501)		(9,501)		426,709				5,640	08/25/2046	1FM
018522-F@-6	ALLETE INC 1ST MORTGAGE 1.8300 04/15/2018 1.830% 04/15/18		04/15/2018	Maturity		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				160,125	04/15/2018	1
023764-AA-1	AMERICAN AIRLINES 2016-2 CLASS 2ND LIEN 3.6500 06/15/2028 3.650% 06/15/28		06/15/2018	Redemption 100.0000		253,500	253,500	253,500	253,500						253,500				4,626	06/15/2028	1FE
023765-AA-8	AMERICAN AIRLINES 2016-2 CLASS 1ST LIEN 3.2000 06/15/2028 3.200% 06/15/28		06/15/2018	Redemption 100.0000		253,500	253,500	253,500	253,500						253,500				4,056	06/15/2028	1FE
02376X-AA-7	AMERICAN AIRLINES 2014-1 CLASS 2ND LIEN 4.3750 10/01/2022 4.375% 10/01/22		04/01/2018	Redemption 100.0000		192,945	192,945	192,945	192,945						192,945				4,221	10/01/2022	2FE
023770-AA-8	AMERICAN AIRLINES 2015-1 CLASS 1ST LIEN 3.3750 05/01/2027 3.375% 05/01/27		05/01/2018	Redemption 100.0000		139,160	139,160	139,160	139,160						139,160				2,348	05/01/2027	1FE
023770-AB-6	AMERICAN AIRLINES 2015-1 CLASS 2ND LIEN 3.7000 05/01/2023 3.700% 05/01/23		05/01/2018	Redemption 100.0000		466,177	466,177	466,177	466,177						466,177				8,624	05/01/2023	2FE
023771-R9-1	AMERICAN AIRLINES 2016-3 CLASS 1ST LIEN 3.0000 10/15/2028 3.000% 10/15/28		04/15/2018	Redemption 100.0000		63,348	63,348	63,348	63,348						63,348				950	10/15/2028	1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 CLASS 2ND LIEN 3.2500 10/15/2028 3.250% 10/15/28		04/15/2018	Redemption 100.0000		61,541	61,541	61,541	61,541						61,541				1,000	10/15/2028	1FE
02377A-AA-6	AMERICAN AIRLINES 2014-1 CLASS 1ST LIEN 3.7000 10/01/2026 3.700% 10/01/26		04/01/2018	Redemption 100.0000		264,944	264,944	265,307	265,223		(279)		(279)		264,944				4,901	10/01/2026	1FE
03027X-AL-4	AMERICAN TOWER CORP SENIOR 2.2500 01/15/2022 2.250% 01/15/22		04/17/2018	ROYAL BANK OF CANADA		4,782,600	5,000,000	4,992,900	4,994,447		393		393		4,994,840		(212,240)	(212,240)	85,625	01/15/2022	2FE
03065E-AF-2	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 2.2900 11/0 2.290% 11/08/19		04/08/2018	Paydown		608,092	608,092	608,050	608,092						608,092				4,642	11/08/2019	1FE
03072S-GE-9	AMERIQUEST MORT SEC INC ASSET SECURED 4.0935 07/25/2033 3.993% 07/25/33		06/01/2018	Paydown		257,381	257,381	257,366	248,910		8,471		8,471		257,381				4,350	07/25/2033	1FM
03072S-GX-7	AMERIQUEST MORTGAGE SECURITIES SECURED SUBORD 3.3661 05/25/20 3.366% 05/25/33		06/25/2018	Paydown		20,241	20,241	20,241	19,856		385		385		20,241				231	05/25/2033	1FM
03072S-QP-3	AMERIQUEST MORTGAGE SECURITIES SECURED 4.4997 05/25/2034 4.500% 05/25/34		06/01/2018	Paydown		535,880	535,880	535,880	535,880						535,880				9,683	05/25/2034	1FM
037833-AJ-9	APPLE INC SENIOR 1.0000 05/03/2018 1.000% 05/03/18		05/03/2018	Maturity		7,000,000	7,000,000	6,974,170	6,998,217		1,783		1,783		7,000,000				35,000	05/03/2018	1FE
037833-CH-1	APPLE INC SENIOR 4.2500 02/09/2047 4.250% 02/09/47		05/31/2018	MORGAN STANLEY DEAN WITTER		1,029,460	1,000,000	997,980	998,011		15		15		998,025		31,435	31,435	34,826	02/09/2047	1FE
039283-AA-4	Centerline REIT Inc SECURED CDO-CMBS 5.4800 10/24/ 5.480% 10/24/45		06/01/2018	Paydown		13,170	19,517	8,287	1,681	1	11,489		11,490		13,170				606	10/24/2045	6*
039483-BL-5	ARCHER-DANIELS-MIDLAND CO SENIOR 2.5000 08/11/2026 2.500% 08/11/26		05/18/2018	MERRILL LYNCH PIERCE FENNER &		9,043,700	10,000,000	9,395,800	9,443,504		21,894		21,894		9,465,398		(421,698)	(421,698)	195,139	08/11/2026	1FE
039483-BM-3	ARCHER-DANIELS-MIDLAND CO SENIOR 3.7500 09/15/2047 3.750% 09/15/47		05/22/2018	CREDIT SUISSE INTERNATIONAL		1,814,200	2,000,000	1,990,700	1,990,752		68		68		1,990,820		(176,620)	(176,620)	52,083	09/15/2047	1FE
05366#-AJ-2	AVIATION CAPITAL GROUP CORP SENIOR 6.0000 04/05/2018 6.000% 04/05/18		04/05/2018	Maturity		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				285,000	04/05/2018	1
05531F-AN-3	BB&T CORP SENIOR 2.0500 06/19/2018 2.050% 06/19/18		05/15/2018	Call 100.0000		4,865,000	4,865,000	4,857,897	4,864,309		548		548		4,864,857		143	143	40,447	06/19/2018	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05532X-CX-9	BCAP LLC 2010-RR4-I Trust SECURED 5.8100 01/26/2037 5.810% 01/26/37		06/25/2018	Paydown		285,813	285,813	251,432	255,906		29,908		29,908		285,813				6,321	01/26/2037	1FM
05533D-DE-3	BCAP LLC 2010-RR7 Trust SECURED 3.8952 07/26/2035 3.895% 07/26/35		06/01/2018	Paydown		230,926	230,926	227,462	229,999		927		927		230,926				3,550	07/26/2035	1FM
05577@-AN-0	BTMU CAPITAL CORPORATION SECURED 4.8300 10/15/2024 4.830% 10/15/24		04/15/2018	Redemption 100.0000		423,485	423,485	423,485	423,485						423,485				10,227	10/15/2024	1
05577@-AR-1	BTMU CAPITAL CORPORATION SECURED 3.9300 05/05/2026 3.930% 05/05/26		05/05/2018	Redemption 100.0000		187,045	187,045	187,045	187,045						187,045				3,675	05/05/2026	1
05581J-AA-2	BNSF RAILWAY CO 2015-1 PASS TH 1ST LIEN 3.4420 06/16/2028 3.442% 06/16/28		06/16/2018	Redemption 100.0000		188,066	188,066	188,066	188,066						188,066				3,237	06/16/2028	1FE
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LL SECURED 3.5400 11/15/2032 3.540% 11/15/32		06/15/2018	Redemption 100.0000		144,421	144,421	144,421	144,421						144,421				2,132	11/15/2032	1Z
05723K-AE-0	BAKER HUGHES A GE CO LLC / BAK SENIOR 3.3370 12/15/2027 3.337% 12/15/27		05/09/2018	GOLDMAN SACHS & CO., INC.		9,346,450	10,000,000	10,000,000							10,000,000		(653,550)	(653,550)	138,115	12/15/2027	1FE
05947U-DW-5	BANK OF AMERICA-FIRST UNION NB SECURED 1.4382 04/11/2037 1.190% 04/11/37		06/01/2018	Paydown				771	26		(26)		(26)						77	04/11/2037	6*
05947U-ME-5	BANC OF AMERICA MERRILL LYNCH SECURED 0.4299 03/11/2041 0.300% 03/11/41		06/01/2018	Paydown				321	157		(157)		(157)						125	03/11/2041	6*
05947U-QY-7	BANC OF AMERICA MERRILL LYNCH SECURED 0.1744 11/10/2039 0.122% 11/10/39		06/01/2018	Paydown				1,576	622	57	(679)		(622)						444	11/10/2039	6*
05947U-S8-2	BANC OF AMERICA MERRILL LYNCH SECURED 1.0420 07/10/2043 1.042% 07/10/43		06/01/2018	Paydown				52											332	07/10/2043	6FE
059497-BA-4	BANC OF AMERICA COMMERCIAL MOR SECURED 5.4820 01/15/2049 5.482% 01/15/49		06/01/2018	Paydown		1,364,621	1,364,621	1,397,521	1,367,763		(3,141)		(3,141)		1,364,621				25,561	01/15/2049	1FM
059497-BX-4	BANC OF AMERICA COMMERCIAL MOR SECURED 5.4160 01/15/2049 5.416% 01/15/49		06/01/2018	Paydown		523,938	523,938	552,283	525,624		(1,686)		(1,686)		523,938				9,696	01/15/2049	1FM
05952A-AH-7	BANC OF AMERICA COMMERCIAL MOR SECURED 6.5712 02/10/2051 6.790% 02/10/51		05/01/2018	Paydown		1,478,977	1,478,977	1,327,290	1,461,806		17,171		17,171		1,478,977				30,770	02/10/2051	1FM
060352-AG-6	BANK 2017-BNK6 SECURED 1.0138 07/15/2060 0.875% 07/15/60		06/01/2018	Paydown				10,659	10,197		(10,197)		(10,197)						630	07/15/2060	1FE
06051G-FR-5	BANK OF AMERICA CORP SENIOR 1.9500 05/12/2018 1.950% 05/12/18		05/12/2018	Maturity		9,000,000	9,000,000	8,999,460	8,999,933		67		67		9,000,000				87,750	05/12/2018	1FE
06054A-AY-5	BANC OF AMERICA COMMERCIAL MOR SECURED 1.0123 09/15/2048 0.864% 09/15/48		06/01/2018	Paydown				42,721	33,451		(33,451)		(33,451)						2,531	09/15/2048	1FE
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR SECURED 2.1527 07/15/2049 1.988% 07/15/49		06/01/2018	Paydown				30,136	26,407		(26,407)		(26,407)						2,078	07/15/2049	1FE
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T SENIOR 3.4000 01/29/2028 3.400% 01/29/28		05/22/2018	MITSUBISHI SECURITIES		959,110	1,000,000	999,500			13		13		999,513		(40,403)	(40,403)	10,861	01/29/2028	1FE
06427D-AT-0	BANC OF AMERICA COMMERCIAL MOR SECURED 1.2905 02/15/2050 1.138% 02/15/50		06/01/2018	Paydown				14,578	13,412		(13,412)		(13,412)						860	02/15/2050	1FE
06540R-AF-1	BANK 2017-BNK9 SECURED 0.9640 11/15/2054 0.823% 11/15/54		06/01/2018	Paydown				7,055	5,322		(7,040)		(7,040)						331	11/15/2054	1FE
06541F-BB-4	BANK 2017-BNK4 SECURED 1.6100 05/15/2050 1.448% 05/15/50		06/01/2018	Paydown				19,792	18,394		(18,394)		(18,394)						1,188	05/15/2050	1FE
06541W-AY-8	BANK 2017-BNK5 SECURED 1.2400 06/15/2060 1.097% 06/15/60		06/01/2018	Paydown				16,785	15,881		(15,881)		(15,881)						1,025	06/15/2060	1FE
06541X-AG-5	BANK 2017-BNK7 SECURED 0.9566 09/15/2060 0.821% 09/15/60		06/01/2018	Paydown				11,219	10,935		(10,935)		(10,935)						669	09/15/2060	1FE
07383F-6U-7	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 5.3120 06/11/20 5.312% 06/11/41		06/01/2018	Paydown		2,879	29,386	22,561	22,805		(19,238)	688	(19,926)		2,879				767	06/11/2041	1FM
07383F-B4-9	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.8147 01/12/2041 0.653% 01/12/41		06/01/2018	Paydown				8,144	4,188	7,304	(11,493)		(4,189)						2,290	01/12/2041	6FE
07383F-BX-5	BSCMS Series 1999-CLF1 SECURED 7.0000 05/20/2030 7.000% 05/20/30		05/15/2018	Paydown		451,497	451,497	508,170	453,276		(1,779)		(1,779)		451,497				57,665	05/20/2030	1FE
07383F-F5-2	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 6.1943 06/11/20 6.194% 06/11/41		06/01/2018	Paydown		551,580	551,580	538,998	550,908		672		672		551,580				13,932	06/11/2041	1FM
07383F-QY-7	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.2731 03/13/2040 0.075% 03/13/40		06/01/2018	Paydown				260		254	(254)								54	03/13/2040	6*

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07383F-V7-0	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 5.3189 02/13/20 5.319% 02/13/46		06/01/2018	Paydown		256,530	256,530	257,938	255,532		998		998		256,530				5,429	02/13/2046	1FM
07383F-WH-7	BEAR STEARNS COMMERCIAL MORTGA SECURED 1.8492 05/11/2039 1.833% 05/11/39		06/01/2018	Paydown				25,765	24,334		(24,334)		(24,334)						6,206	05/11/2039	6*
07384Y-JH-0	BEAR STEARNS ASSET BACKED SECU SECURED 4.5000 07/25/2033 4.500% 07/25/33		06/01/2018	Paydown		20,503	20,503	20,021	20,282		221		221		20,503				406	07/25/2033	1FM
073866-BJ-3	BEAR STEARNS ALT-A TRUST 2006- SECURED 3.9113 08/25/2036 3.911% 08/25/36		06/01/2018	Paydown		295,884	321,515	269,607	311,531		(15,647)		(15,647)		295,884				4,677	08/25/2036	2FM
07387A-ES-0	Bear Stearns ARM Trust 2005-10 SECURED 3.7151 10/25/2035 3.715% 10/25/35		04/01/2018	Paydown		126,328	126,328	123,796	126,328						126,328				1,519	10/25/2035	1FM
07387B-AR-4	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.3341 09/11/2042 0.204% 09/11/42		06/01/2018	Paydown				2,209	947		(947)		(947)						1,407	09/11/2042	6FE
07388L-AJ-9	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.3665 09/11/2041 0.116% 09/11/41		06/01/2018	Paydown				29,620	97		(97)		(97)						22,732	09/11/2041	6*
07388Q-AL-3	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 5.9103 06/11/20 5.910% 06/11/50		06/01/2018	Paydown		57,446	57,446	45,939	57,446						57,446				1,373	06/11/2050	1FM
07388V-AG-3	BEAR STEARNS COMMERCIAL MORTGA SECURED 5.5130 01/12/2045 5.513% 01/12/45		06/01/2018	Paydown		289,129	289,129	261,264	289,129						289,129				6,078	01/12/2045	1FM
07388V-AY-4	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.0713 01/12/2045 0.000% 01/12/45		06/01/2018	Paydown				555	623		(623)		(623)						96	01/12/2045	1FE
08161B-BD-4	BENCHMARK 2018-B3 MORTGAGE TRU SECURED 0.6550 04/10/2051 0.654% 04/10/51		06/01/2018	Paydown				8,144			(8,144)		(8,144)						153	04/10/2051	1Z
08161C-AG-6	BENCHMARK 2018-B2 MORTGAGE TRU SECURED 0.5719 02/15/2051 0.433% 02/15/51		06/01/2018	Paydown				7,335			(7,335)		(7,335)						285	02/15/2051	1FE
08162P-AY-7	BENCHMARK 2018-B1 MORTGAGE TRU SECURED 0.6670 01/15/2051 0.529% 01/15/51		06/01/2018	Paydown				1,629			(1,629)		(1,629)						75	01/15/2051	1FE
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT LEA SECURED ABS 2.4870 12/16/2041 2.487% 12/16/41		06/15/2018	Paydown		781,250	781,250	781,244	781,248		2		2		781,250				8,096	12/16/2041	1FE
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC SENIOR 3.7000 06/22/2027 3.700% 06/22/27		05/01/2018	Tax Free Exchange		18,985,368	19,000,000	18,984,230	18,984,925		442		442		18,985,368				251,908	06/22/2027	2FE
10922N-AD-5	BRIGHTHOUSE FINANCIAL INC SENIOR 4.7000 06/22/2047 4.700% 06/22/47		05/01/2018	Tax Free Exchange		6,952,758	7,000,000	6,952,120	6,952,509		249		249		6,952,758				117,892	06/22/2047	2FE
114259-AN-4	BROOKLYN UNION GAS CO/THE SENIOR 3.4070 03/10/2026 3.407% 03/10/26		05/09/2018	KEY CAPITAL MARKETS/MCDONALD		9,678,850	10,000,000	10,000,000	10,000,000						10,000,000		(321,150)	(321,150)	227,607	03/10/2026	1FE
125039-AG-2	CD 2017-CD6 MORTGAGE TRUST SECURED 1.1233 11/13/2050 0.980% 11/13/50		06/01/2018	Paydown				10,116	10,031		(10,031)		(10,031)						637	11/13/2050	1FE
12506Y-CA-5	CDC MORTGAGE CAPITAL TRUST 200 SECURED SUBORD 3.0661 03/25/20 3.066% 03/25/34		06/25/2018	Paydown		304,256	304,256	305,029	304,502		(246)		(246)		304,256				3,305	03/25/2034	1FM
12508G-AV-8	CCUBS COMMERCIAL MORTGAGE TRUS SECURED 1.0220 11/15/2050 1.019% 11/15/50		06/01/2018	Paydown				4,753	4,714		(4,714)		(4,714)						290	11/15/2050	1FE
12513Y-AJ-9	CD 2007-CD4 COMMERCIAL MORTGAG SECURED 5.3980 12/11/2049 5.398% 12/11/49		06/01/2018	Paydown		324,897	508,295	358,596	331,125		6,363	12,591	(6,228)		324,897				13,142	12/11/2049	4FM
12513Y-BD-1	CD 2007-CD4 COMMERCIAL MORTGAG SECURED 0.7837 12/11/2049 0.494% 12/11/49		06/01/2018	Paydown				1,550	325		(325)		(325)						4,469	12/11/2049	6FE
12513Y-BL-3	CD 2007-CD4 COMMERCIAL MORTGAG SECURED 0.7837 12/11/2049 0.494% 12/11/49		06/01/2018	Paydown				1,601	342		(342)		(342)						4,570	12/11/2049	6FE
12515A-BF-6	CD 2016-CD2 MORTGAGE TRUST SECURED 0.8180 11/10/2049 0.683% 11/10/49		06/01/2018	Paydown				1,457	1,297		(1,297)		(1,297)						91	11/10/2049	1FE
12515D-AS-3	CD 2017-CD4 MORTGAGE TRUST SECURED 1.4782 05/10/2050 1.323% 05/10/50		06/01/2018	Paydown				6,622	6,229		(6,229)		(6,229)						391	05/10/2050	1FE
12515G-AJ-6	CD 2017-CD3 MORTGAGE TRUST SECURED 1.1909 02/10/2050 1.038% 02/10/50		06/01/2018	Paydown				5,546	5,092		(5,092)		(5,092)						318	02/10/2050	1FE
12515H-BJ-3	CD 2017-CD5 MORTGAGE TRUST SECURED 1.0549 08/15/2050 0.914% 08/15/50		06/01/2018	Paydown				13,706	13,181		(13,181)		(13,181)						816	08/15/2050	1FE
12527E-AE-8	CFCRE COMMERCIAL MORTGAGE TRUS SECURED 1.3173 04/15/2044 1.103% 04/15/44		06/01/2018	Paydown				194,015	161,146		(161,146)		(161,146)						51,126	04/15/2044	1FE
12554C-AD-0	CIM TRUST 2018-J1 SECURED 3.5000 03/25/2048 3.500% 03/25/48		06/01/2018	Paydown		736,354	736,354	731,712			4,641		4,641		736,354				3,932	03/25/2048	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125581-GS-1	CIT GROUP INC SENIOR 3.8750 02/19/2019 3.875% 02/19/19		04/09/2018	Call 101.2530		11,644,095	11,500,000	11,500,000	11,500,000						11,500,000				428,800	02/19/2019	3FE
12591R-BB-5	COMM 2014-CCRE15 MORTGAGE TRUS SECURED 1.3310 02/10/2047 1.179% 02/10/47		06/01/2018	Paydown				61,761	57,834		(57,834)		(57,834)						7,701	02/10/2047	1FE
12591U-AG-8	COMM 2014-UBS2 MORTGAGE TRUST SECURED 1.5065 03/10/2047 1.336% 03/10/47		06/01/2018	Paydown				38,814	38,174		(38,174)		(38,174)						4,147	03/10/2047	1FE
12591Y-BE-4	COMM 2014-UBS3 MORTGAGE TRUST SECURED 1.4479 06/10/2047 1.285% 06/10/47		06/01/2018	Paydown				17,695	10,592		(10,592)		(10,592)						1,074	06/10/2047	1FE
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST SECURED 1.1756 09/10/2047 1.021% 09/10/47		06/01/2018	Paydown				51,551	41,592		(41,592)		(41,592)						4,507	09/10/2047	1FE
12592M-BL-3	COMM 2014-LC17 MORTGAGE TRUST SECURED 1.0816 10/10/2047 0.926% 10/10/47		06/01/2018	Paydown				32,121	24,893		(24,893)		(24,893)						2,888	10/10/2047	1FE
12592R-BH-1	COMM 2014-CCRE21 MORTGAGE TRUS SECURED 1.1089 12/10/2047 0.959% 12/10/47		06/01/2018	Paydown				30,874	21,556		(21,556)		(21,556)						1,902	12/10/2047	1FE
12592U-AE-2	CSMLT 2015-1 TRUST SECURED 3.0000 05/25/2045 3.000% 05/25/45		06/01/2018	Paydown		757,574	757,574	767,044	766,164		(8,590)		(8,590)		757,574				9,078	05/25/2045	1FM
12592X-BE-5	COMM 2015-CCRE22 MORTGAGE TRUS SECURED 1.1191 03/10/2048 0.980% 03/10/48		06/01/2018	Paydown				5,105	3,524		(3,524)		(3,524)						309	03/10/2048	1FE
12593A-BB-0	COMM 2015-CCRE23 MORTGAGE TRUS SECURED 1.1112 05/10/2048 0.967% 05/10/48		06/01/2018	Paydown				20,734	10,956		(16,152)		(16,152)						1,072	05/10/2048	1FE
12594C-BG-4	COMM 2016-DC2 MORTGAGE TRUST SECURED 1.2051 02/10/2049 1.049% 02/10/49		06/01/2018	Paydown				36,605	30,834		(30,834)		(30,834)						2,291	02/10/2049	1FE
12594M-BD-9	COMM 2016-COR1 MORTGAGE TRUST SECURED 1.6205 10/10/2049 1.473% 10/10/49		06/01/2018	Paydown				12,931	11,380		(11,380)		(11,380)						797	10/10/2049	1FE
12594X-AC-8	CSMC 2017-HL1 TRUST SECURED 3.5000 06/25/2047 3.500% 06/25/47		06/01/2018	Paydown		1,043,435	1,043,435	1,067,401	1,064,722		(21,288)		(21,288)		1,043,435				14,865	06/25/2047	1FM
12595B-AF-8	CSAIL 2017-C8 COMMERCIAL MORTG SECURED 1.4031 06/15/2050 1.254% 06/15/50		06/01/2018	Paydown				6,535	6,157		(6,157)		(6,157)						420	06/15/2050	1FE
12595E-AE-5	COMM 2017-COR2 MORTGAGE TRUST SECURED 1.3342 09/10/2050 1.182% 09/10/50		06/01/2018	Paydown				7,682	7,507		(7,507)		(7,507)						429	09/10/2050	1FE
12595F-AG-7	CSAIL 2017-CX9 COMMERCIAL MORT SECURED 1.0379 09/15/2050 0.899% 09/15/50		06/01/2018	Paydown				5,152	4,981		(4,981)		(4,981)						375	09/15/2050	1FE
12595J-AN-4	CSAIL 2017-CX10 COMMERCIAL MOR SECURED 0.8669 11/15/2050 0.729% 11/15/50		06/01/2018	Paydown				3,286	3,261		(3,261)		(3,261)						186	11/15/2050	1FE
126175-AG-3	COMMERCIAL MORTGAGE PASS THROU SECURED 1.2739 06/10/2038 1.274% 06/10/38		06/01/2018	Paydown				573	597	1,235	(1,832)		(597)						316	06/10/2038	6FE
12623P-AD-8	CNH EQUIPMENT TRUST 2014-B SECURED ABS 1.6100 05/17/2021 1.610% 05/17/21		06/15/2018	Paydown		916,226	916,226	915,910	916,184		42		42		916,226				5,634	05/17/2021	1FE
12623S-AF-7	COMM 2012-CCRE5 MORTGAGE TRUST SECURED 1.6962 12/10/2045 1.551% 12/10/45		06/01/2018	Paydown				31,641	25,007		(25,007)		(25,007)						4,255	12/10/2045	1FE
12624B-AE-6	COMM 2012-CCRE1 MORTGAGE TRUST SECURED 2.0504 05/15/2045 1.872% 05/15/45		06/01/2018	Paydown				71,712	62,076		(62,076)		(62,076)						7,696	05/15/2045	1FE
12624K-AE-6	COMM 2012-CCRE2 Mortgage Trust SECURED 1.8168 08/15/2045 1.655% 08/15/45		06/01/2018	Paydown				61,307	45,231		(45,231)		(45,231)						5,009	08/15/2045	1FE
12624X-AE-8	COMM 2013-CCRE6 Mortgage Trust SECURED 1.2251 03/10/2046 1.088% 03/10/46		06/01/2018	Paydown				53,918	52,974		(52,974)		(52,974)						6,460	03/10/2046	1FE
12626L-AF-9	COMM 2013-CCRE11 MORTGAGE TRUS SECURED 1.2793 08/10/2050 1.109% 08/10/50		06/01/2018	Paydown				12,990	7,069		(7,069)		(7,069)						770	08/10/2050	1FE
12629N-AG-0	COMM 2015-DC1 MORTGAGE TRUST SECURED 1.2808 02/10/2048 1.134% 02/10/48		06/01/2018	Paydown				7,946	8,047		(8,047)		(8,047)						910	02/10/2048	1FE
12631D-BC-6	COMM 2014-CCRE17 MORTGAGE TRUS SECURED 1.2444 05/10/2047 1.083% 05/10/47		06/01/2018	Paydown				252,159	174,322		(174,322)		(174,322)						15,436	05/10/2047	1FE
12632Q-AY-9	COMM 2014-CCRE18 MORTGAGE TRUS SECURED 1.3115 07/15/2047 1.153% 07/15/47		06/01/2018	Paydown				246,040	146,443		(146,443)		(146,443)						27,499	07/15/2047	1FE
12632X-AD-0	CNH EQUIPMENT TRUST 2014-C SECURED ABS 1.6500 09/15/2021 1.650% 09/15/21		06/15/2018	Paydown		1,733,781	1,733,781	1,733,184	1,733,647		135		135		1,733,781				14,304	09/15/2021	1FE
12634N-AV-0	CSAIL 2015-C2 COMMERCIAL MORTG SECURED 0.9677 06/15/2057 0.825% 06/15/57		06/01/2018	Paydown				37,829	38,188		(38,188)		(38,188)						3,630	06/15/2057	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12635F-AV-6	CSAIL 2015-C3 COMMERCIAL MORTG SECURED 0.9894 08/15/2048 0.842% 08/15/48		06/01/2018	Paydown				26,666	21,130		(21,130)		(21,130)						1,834	08/15/2048	1FE
12635F-AY-0	CSAIL 2015-C3 COMMERCIAL MORTG SECURED SUBORD 4.1071 08/15/20 4.107% 08/15/48		05/22/2018	KGS ALPHA CAPITAL MARKETS LP		10,795,226	10,901,688	11,122,948	11,094,651		(8,915)		(8,915)		11,085,736		(290,510)	(290,510)	216,506	08/15/2048	1FM
12636F-BK-8	COMM 2015-LC23 MORTGAGE TRUST SECURED 0.8853 10/10/2048 0.730% 10/10/48		06/01/2018	Paydown				185,465	152,647		(152,647)		(152,647)						23,365	10/10/2048	1FE
12636L-BA-7	CSAIL 2016-C5 COMMERCIAL MORTG SECURED 1.1884 11/15/2048 1.036% 11/15/48		06/01/2018	Paydown				34,085	26,909		(26,909)		(26,909)						2,232	11/15/2048	1FE
12637L-AD-1	CSMLT 2015-2 TRUST SECURED 3.5000 08/25/2045 3.500% 08/25/45		06/01/2018	Paydown		363,559	363,559	368,785	367,134		(3,575)		(3,575)		363,559				5,293	08/25/2045	1FM
12650U-AU-5	CSMLT 2015-3 TRUST SECURED 3.0000 10/25/2030 3.000% 10/25/30		06/01/2018	Paydown		1,309,880	1,309,880	1,321,751	1,321,357		(11,477)		(11,477)		1,309,880				15,817	10/25/2030	1FM
12652C-AC-3	CSMC 2017-HL2 TRUST SECURED 3.5000 10/25/2047 3.500% 10/25/47		06/01/2018	Paydown		949,710	949,710	963,956	963,413		(13,703)		(13,703)		949,710				13,382	10/25/2047	1FM
12652U-AW-9	CSAIL 2018-CX11 COMMERCIAL MOR SECURED 1.0097 04/15/2051 0.849% 04/15/51		06/01/2018	Paydown				13,610			(13,610)		(13,610)						241	04/15/2051	1FE
126612-AJ-9	CVP CASCADE CLO-1 LTD SECURED CDO-LNA 3.4977 01/16/2 3.498% 01/16/26		04/16/2018	Paydown		228,019	228,019	228,019	228,019						228,019				3,099	01/16/2026	1FE
126650-AN-0	CVS PASS-THROUGH TRUST 1ST LIEN 6.2040 10/10/2025 6.204% 10/10/25		06/10/2018	Redemption 100.0000		54,893	54,893	54,893	54,893						54,893				1,420	10/10/2025	2AM
126650-AQ-3	CVS PASS-THROUGH TRUST 1ST LIEN 5.7890 01/10/2026 5.789% 01/10/26		06/10/2018	Redemption 100.0000		131,751	131,751	131,751	131,751						131,751				3,180	01/10/2026	2AM
126650-BY-5	CVS PASS-THROUGH TRUST 1ST LIEN 5.9260 01/10/2034 5.926% 01/10/34		06/10/2018	Redemption 100.0000		120,489	120,489	120,489	120,489						120,489				2,977	01/10/2034	2AM
126650-CU-2	CVS HEALTH CORP SENIOR 2.8750 06/01/2026 2.875% 06/01/26		04/17/2018	CITIGROUP GLOBAL MARKETS, INC		4,144,275	4,500,000	4,461,255	4,466,723		1,039		1,039		4,467,762		(323,487)	(323,487)	49,594	06/01/2026	2FE
12665U-AA-2	CVS PASS-THROUGH TRUST 1ST LIEN 4.7040 01/10/2036 4.704% 01/10/36		06/10/2018	Redemption 100.0000		119,041	119,041	119,041	119,041						119,041				2,334	01/10/2036	2FE
12665V-AA-0	CVS PASS-THROUGH TRUST SERIES 1ST LIEN 4.1630 08/11/2036 4.163% 08/11/36		06/10/2018	Redemption 100.0000		173,909	173,909	173,119	173,183		726		726		173,909				3,018	08/11/2036	2FE
126670-NZ-7	CWABS ASSET-BACKED CERTIFICATE SECURED 4.5528 05/25/2036 4.553% 05/25/36		06/01/2018	Paydown		32,780	32,780	32,780	17,954		14,826		14,826		32,780				662	05/25/2036	1FM
126670-QU-5	CWABS ASSET-BACKED CERTIFICATE SECURED 4.4245 05/25/2036 4.425% 05/25/36		06/01/2018	Paydown		109,017	109,017	109,011	50,006		59,011		59,011		109,017				2,013	05/25/2036	1FM
126671-B5-4	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 3.2461 06/25/20 3.246% 06/25/33		06/25/2018	Paydown		129,523	129,523	129,523	114,518		15,005		15,005		129,523				1,433	06/25/2033	1FM
126671-PP-5	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 6.1800 05/25/20 6.180% 05/25/32		06/01/2018	Paydown		156	156	162	164		(8)		(8)		156				10	05/25/2032	1FM
126671-TU-0	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 5.3410 03/25/20 5.341% 03/25/33		06/01/2018	Paydown		13,399	13,399	13,412	12,782		618		618		13,399					03/25/2033	1FM
126671-UR-5	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 3.7411 02/25/20 3.741% 02/25/33		06/25/2018	Paydown		13,250	13,250	13,343	7,790		5,460		5,460		13,250				224	02/25/2033	1FM
126671-W8-5	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 2.9161 11/25/20 2.916% 11/25/33		06/25/2018	Paydown		317,022	317,022	317,022	317,022						317,022				3,153	11/25/2033	1FM
126673-N7-3	CWABS ASSET-BACKED CERTIFICATE SECURED 4.6164 10/25/2035 4.616% 10/25/35		06/01/2018	Paydown		129,174	129,174	129,172	128,042		1,131		1,131		129,174				2,320	10/25/2035	1FM
126673-ND-0	COUNTRYWIDE ASSET-BACKED CERTI SECURED 5.6760 04/25/2035 5.676% 04/25/35		06/01/2018	Paydown		503,936	503,936	503,936	499,215		4,721		4,721		503,936				9,816	04/25/2035	1FM
126673-QW-5	CWABS ASSET-BACKED CERTIFICATE SECURED 5.1920 05/25/2035 5.192% 05/25/35		06/01/2018	Paydown		237,650	237,650	237,636	236,185		1,465		1,465		237,650				4,799	05/25/2035	1FM
126673-TF-9	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 5.2520 02/25/20 5.250% 02/25/35		06/01/2018	Paydown		16,567	16,567	16,567	16,627		(59)		(59)		16,567				550	02/25/2035	1FM
12668A-ST-3	ALTERNATIVE LOAN TRUST 2005-J1 SECURED 5.4150 11/25/2035 5.851% 11/25/35		06/01/2018	Paydown		11,456	11,456	9,261	7,665		3,791		3,791		11,456				246	11/25/2035	1FM
12668A-Y2-5	ALTERNATIVE LOAN TRUST 2005-65 SECURED 5.5000 01/25/2036 5.500% 01/25/36		06/01/2018	Paydown		303,593	307,392	255,350	253,306		50,287		50,287		303,593				7,027	01/25/2036	1FM
12668B-EH-2	ALTERNATIVE LOAN TRUST 2005-85 SECURED 5.5000 02/25/2036 5.500% 02/25/36		06/01/2018	Paydown		154,650	170,898	143,294	143,990		10,660		10,660		154,650				3,841	02/25/2036	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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668W-AF-4	COUNTRYWIDE ASSET-BACKED CERTI SECURED 4.8142 08/25/2035 4.814% 08/25/35		06/01/2018	Paydown		123,039	154,304	154,300	107,146		15,893		15,893		123,039				3,642	08/25/2035	1FM
126694-UM-8	CHL MORTGAGE PASS-THROUGH TRUS SECURED 3.3072 01/25/2036 3.307% 01/25/36		06/01/2018	Paydown		154,334	154,334	115,064	114,481		39,852		39,852		154,334				2,197	01/25/2036	1FM
126694-WK-0	CHL MORTGAGE PASS-THROUGH TRUS SECURED 3.2624 03/20/2036 3.262% 03/20/36		05/01/2018	Paydown															27	03/20/2036	1FM
12669E-QH-2	CHL MORTGAGE PASS-THROUGH TRUS SECURED 4.5478 11/19/2033 4.548% 11/19/33		06/01/2018	Paydown		1,516	1,516	1,531	1,519		(2)		(2)		1,516				24	11/19/2033	1FM
12669E-WE-2	CHL MORTGAGE PASS-THROUGH TRUS SECURED 3.8899 01/19/2034 3.890% 01/19/34		06/01/2018	Paydown		3,947	3,947	3,990	3,953		(6)		(6)		3,947				64	01/19/2034	1FM
141781-G#-5	CARGILL INC SENIOR 7.2800 06/30/2023 7.280% 06/30/23		06/30/2018	Redemption 100.0000		1,500,000	1,500,000	1,721,685	1,576,567		(76,567)		(76,567)		1,500,000				54,600	06/30/2023	1
14441@-AD-8	GS AIMS-CARR MANAGEMENT REVOLV 1ST LIEN 6.3478 10/22/2019 8.250% 10/22/19		06/28/2018	Redemption 100.0000		564,953	564,953	564,953	9,825						564,953				2,511	10/22/2019	3FE
14726@-AA-0	GS AIMS-CASCADE LP HOLD TERM 1ST LIEN 6.8263 02/20/2021 7.832% 02/20/21		04/02/2018	Redemption 100.0000		9,500	9,500	9,405	9,444		56		56		9,500				157	02/20/2021	5
14912L-3U-3	CATERPILLAR FINANCIAL SERVICES SENIOR 5.4500 04/15/2018 5.450% 04/15/18		04/15/2018	Maturity		10,000,000	10,000,000	9,975,100	9,999,107		893		893		10,000,000				272,500	04/15/2018	1FE
15200W-AB-1	CENTERPOINT ENERGY TRANSITION SECURED ABS 2.1606 10/15/2021 2.161% 10/15/21		04/15/2018	Paydown		1,435,254	1,435,254	1,435,251	1,435,245		9		9		1,435,254				15,505	10/15/2021	1FE
161505-CY-6	CHASE COMMERCIAL MORTGAGE SECU SECURED 1.1230 11/18/2030 1.115% 11/18/30		05/01/2018	Paydown				21,034	124	38,632	(38,756)		(124)						10,092	11/18/2030	6*
161546-EQ-5	CHASE FUNDING TRUST SERIES 200 SECURED 5.5817 01/25/2033 5.582% 01/25/33		06/01/2018	Paydown		137,921	137,921	137,918	138,935		(1,014)		(1,014)		137,921				3,131	01/25/2033	1FM
161546-GK-6	CHASE FUNDING TRUST SERIES 200 SECURED 5.6450 06/25/2033 4.975% 06/25/33		06/01/2018	Paydown		229,986	229,986	228,700	225,942		4,044		4,044		229,986				5,011	06/25/2033	1FM
161546-HA-7	CHASE FUNDING TRUST SERIES 200 SECURED 5.0710 11/25/2034 5.071% 11/25/34		06/01/2018	Paydown		123,931	123,931	121,695	122,260		1,671		1,671		123,931				2,826	11/25/2034	1FM
161546-HK-5	CHASE FUNDING TRUST SERIES 200 SECURED SUBORD 3.7411 11/25/20 3.741% 11/25/34		04/25/2018	Paydown		1,352	1,352	1,352	1,249		103		103		1,352				15	11/25/2034	1FM
161546-HS-8	CHASE FUNDING TRUST SERIES 200 SECURED 5.6380 11/25/2033 5.239% 11/25/33		06/01/2018	Paydown		222,439	222,439	222,427	221,857		582		582		222,439				5,245	11/25/2033	1FM
161551-FS-0	CHASE FUNDING TRUST SERIES 200 SECURED 6.3330 04/25/2032 6.333% 04/25/32		06/01/2018	Paydown		23,566	23,566	24,550	23,963		(397)		(397)		23,566				632	04/25/2032	1FM
16162W-MB-2	CHASE MORTGAGE FINANCE TRUST S SECURED 5.5000 10/25/2035 5.500% 10/25/35		06/01/2018	Paydown		298,946	298,946	295,069	297,717		1,229		1,229		298,946				6,851	10/25/2035	1FM
165183-AA-2	CHESAPEAKE FUNDING II LLC SECURED ABS 2.1100 03/15/2028 2.110% 03/15/28		06/15/2018	Paydown		1,025,713	1,025,713	1,025,564	1,025,665		48		48		1,025,713				9,018	03/15/2028	1FE
165183-AF-1	CHESAPEAKE FUNDING II LLC SECURED ABS 1.8800 06/15/2028 1.880% 06/15/28		06/15/2018	Paydown		2,255,381	2,255,381	2,255,264	2,255,336		46		46		2,255,381				17,668	06/15/2028	1FE
166764-AE-0	CHEVRON CORP SENIOR 1.7180 06/24/2018 1.718% 06/24/18		06/24/2018	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				77,310	06/24/2018	1FE
17119U-AG-0	CHRYSLER CAPITAL AUTO RECEIVAB SECURED ABS 1.5500 02/18/2020 1.550% 02/18/20		06/15/2018	Paydown		1,638,525	1,638,525	1,638,099	1,638,486		38		38		1,638,525				10,457	02/18/2020	1FE
17119Y-AD-9	CHRYSLER CAPITAL AUTO RECEIVAB SECURED ABS 1.7600 12/16/2019 1.760% 12/16/19		04/15/2018	Paydown		693,727	693,727	693,516	693,716		10		10		693,727				4,070	12/16/2019	1FE
17119Y-AE-7	CHRYSLER CAPITAL AUTO RECEIVAB SECURED SUBORD ABS 2.1500 01/1 2.150% 01/15/20		06/15/2018	Paydown		7,359,885	7,359,885	7,359,796	7,359,872		13		13		7,359,885				69,834	01/15/2020	1FE
17121F-AD-6	CHRYSLER CAPITAL AUTO RECEIVAB SECURED ABS 2.2600 10/15/2020 2.260% 10/15/20		06/15/2018	Paydown		228,310	228,310	228,281	228,301		8		8		228,310				2,580	10/15/2020	1FE
17252M-AN-0	CINTAS CORP NO 2 SENIOR 3.7000 04/01/2027 3.700% 04/01/27		06/18/2018	BARCLAYS CAPITAL INC		2,804,286	2,850,000	2,839,056	2,839,833		433		433		2,840,266		(35,980)	(35,980)	75,865	04/01/2027	2FE
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.9557 04/10/2049 1.791% 04/10/49		06/01/2018	Paydown				15,725	13,270		(13,270)		(13,270)						927	04/10/2049	1FE
17290Y-AW-8	CITIGROUP COMMERCIAL MORTGAGE SECURED 2.0850 05/10/2049 1.918% 05/10/49		06/01/2018	Paydown				61,833	53,018		(53,018)		(53,018)						3,693	05/10/2049	1FE
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.9328 08/10/2049 1.784% 08/10/49		06/01/2018	Paydown				27,569	24,210		(24,210)		(24,210)						1,560	08/10/2049	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
172967-JN-2	CITIGROUP INC SENIOR 1.7000 04/27/2018 1.700% 04/27/18		04/27/2018	Maturity		9,000,000	9,000,000	8,971,470	8,996,901		3,099		3,099		9,000,000				76,500	04/27/2018	2FE
172967-LJ-8	CITIGROUP INC SENIOR 4.2810 04/24/2048 4.281% 04/24/48		05/16/2018	CITIGROUP GLOBAL MARKETS, INC		7,634,400	8,000,000	8,000,000	8,000,000						8,000,000		(365,600)	(365,600)	194,072	04/24/2048	2FE
17306U-CD-8	CITIFINANCIAL MORTGAGE SECURIT SECURED 5.0700 04/25/2034 5.070% 04/25/34		06/01/2018	Paydown		236,194	236,194	236,192	238,781		(2,587)		(2,587)		236,194				5,214	04/25/2034	1FM
17307G-PE-2	CITIGROUP MORTGAGE LOAN TRUST SECURED 6.0300 11/25/2034 6.030% 11/25/34		06/01/2018	Paydown		184,258	184,258	184,155	183,758		500		500		184,258				4,165	11/25/2034	1FM
17313K-AH-4	CITIGROUP COMMERCIAL MORTGAGE SECURED 6.3373 12/10/2049 6.337% 12/10/49		06/01/2018	Paydown		103,472	103,472	114,822	103,472						103,472				2,948	12/10/2049	1FM
17318U-AK-0	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.9696 09/10/2045 1.802% 09/10/45		06/01/2018	Paydown				28,790	25,991		(25,991)		(25,991)						3,023	09/10/2045	1FE
17321J-AJ-3	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.2622 09/10/2046 1.061% 09/10/46		06/01/2018	Paydown				956,888	917,318		(917,318)		(917,318)						157,475	09/10/2046	1FE
17321R-AF-3	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.5444 11/10/2046 1.385% 11/10/46		06/01/2018	Paydown				56,548	32,295		(32,295)		(32,295)						4,837	11/10/2046	1FE
17323V-BF-1	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.2477 04/10/2048 1.109% 04/10/48		06/01/2018	Paydown				18,354	18,329		(18,329)		(18,329)						1,857	04/10/2048	1FE
17324D-BA-1	CITIGROUP COMMERCIAL MORTGAGE SECURED 0.9176 09/15/2048 0.772% 09/15/48		06/01/2018	Paydown				6,413	5,725		(5,725)		(5,725)						429	09/15/2048	1FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.0312 11/10/2048 0.880% 11/10/48		06/01/2018	Paydown				7,302	5,658		(5,658)		(5,658)						464	11/10/2048	1FE
17324T-AG-4	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.4817 02/10/2049 1.322% 02/10/49		06/01/2018	Paydown				26,527	26,572		(26,572)		(26,572)						2,039	02/10/2049	1FE
17326C-BE-3	CGMS COMMERCIAL MORTGAGE TRUST SECURED 0.9971 08/15/2050 0.857% 08/15/50		06/01/2018	Paydown				4,296	4,158		(4,158)		(4,158)						252	08/15/2050	1FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.0725 09/15/2050 0.930% 09/15/50		06/01/2018	Paydown				5,024			(5,024)		(5,024)						222	09/15/2050	1FE
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.2708 10/12/2050 1.122% 10/12/50		06/01/2018	Paydown				15,537	15,296		(15,296)		(15,296)						935	10/12/2050	1FE
17327F-BG-0	CITIGROUP COMMERCIAL MORTGAGE SECURED 0.9252 03/10/2051 0.769% 03/10/51		06/01/2018	Paydown				28,916			(28,916)		(28,916)						727	03/10/2051	1FE
174610-AM-7	CITIZENS FINANCIAL GROUP INC SUBORDINATED 5.1580 06/29/2023 5.158% 06/29/23		06/29/2018	Call 100.0000		29,750,000	29,750,000	31,111,063	30,150,931		(400,931)		(400,931)		29,750,000				767,253	06/29/2023	2FE
18051@-AB-4	GS AIMS - CLARION BRANDS TERM 1ST LIEN 6.3587 10/01/2020 7.113% 10/01/20		04/02/2018	Redemption 100.0000		33,333	33,333	33,111	33,220		113		113		33,333				525	10/01/2020	3FE
191216-CE-8	COCA-COLA CO/THE SENIOR 2.9000 05/25/2027 2.900% 05/25/27		04/16/2018	MIZUHO FINANCIAL GROUP INC		9,573,300	10,000,000	9,959,500	9,961,620		1,053		1,053		9,962,674		(389,374)	(389,374)	115,194	05/25/2027	1FE
19416Q-EK-2	COLGATE-PALMOLIVE CO SENIOR 3.7000 08/01/2047 3.700% 08/01/47		04/17/2018	CITIGROUP GLOBAL MARKETS, INC		8,876,763	9,250,000	9,186,915	9,187,426		354		354		9,187,780		(311,017)	(311,017)	248,131	08/01/2047	1FE
19420@-AA-8	GS AIMS-COLLAGEN MATRIX TERM 1ST LIEN 6.6025 10/23/2020 6.341% 10/23/20		04/01/2018	Redemption 100.0000		13,557	13,557	13,421	13,487		70		70		13,557				198	10/23/2020	4FE
19420@-AB-6	GS AIMS-COLLAGEN MATRIX REVOLV 1ST LIEN 6.3363 10/23/2019 8.000% 10/23/19		05/31/2018	Redemption 100.0000		40,671	40,671	40,671							40,671					10/23/2019	4FE
198280-AB-5	COLUMBIA PIPELINE GROUP INC SENIOR 2.4500 06/01/2018 2.450% 06/01/18		06/01/2018	Maturity		8,500,000	8,500,000	8,498,621	8,499,728		272		272		8,500,000				104,125	06/01/2018	2FE
200474-BD-5	COMM 2015-LC19 MORTGAGE TRUST SECURED 1.3330 02/10/2048 1.189% 02/10/48		06/01/2018	Paydown				56,244	39,513		(42,659)		(42,659)						3,255	02/10/2048	1FE
20047B-AA-6	COMM 2004-LNB2 Mortgage Trust SECURED 0.7375 03/10/2039 0.737% 03/10/39		06/01/2018	Paydown				1,370	649		(649)		(649)						304	03/10/2039	1FE
20047E-AU-6	COMM 2006-C8 Mortgage Trust SECURED 0.4449 12/10/2046 0.445% 12/10/46		06/01/2018	Paydown				10,552	114		(114)		(114)						29,577	12/10/2046	6FE
20047J-AA-9	COMM 2004-RS1 Mortgage Trust SECURED 0.5979 03/03/2041 0.598% 03/03/41		04/01/2018	Paydown															352,699	03/03/2041	6*
20047P-AM-9	COMM 2005-LP5 Mortgage Trust SECURED 0.0000 05/10/2043 0.000% 05/10/43		06/01/2018	Paydown				1,580	3	1,720	(1,580)	143	(3)						1	05/10/2043	6FE
20048E-AZ-4	COMM 2013-LC6 Mortgage Trust SECURED 1.5518 01/10/2046 1.407% 01/10/46		06/01/2018	Paydown				52,929	52,014		(52,014)		(52,014)						5,685	01/10/2046	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20173Q-BC-4	COMMERCIAL MORTGAGE TRUST 2007 SECURED 0.4098 03/10/2039 0.217% 03/10/39		06/01/2018	Paydown				21	1		(1)		(1)						69	03/10/2039	6FE
202795-JM-3	COMMONWEALTH EDISON CO SECURED 4.0000 03/01/2048 4.000% 03/01/48		05/22/2018	JEFFERIES & CO., INC.		963,330	1,000,000	999,810			7		7		999,817		(36,487)	(36,487)	10,444	03/01/2048	1FE
207597-ED-3	CONNECTICUT LIGHT & POWER CO/T SECURED 5.6500 05/01/2018 5.650% 05/01/18		05/01/2018	Maturity		7,000,000	7,000,000	6,982,990	6,999,284		716		716		7,000,000				197,750	05/01/2018	1FE
210518-DA-1	CONSUMERS ENERGY CO SECURED 3.9500 07/15/2047 3.950% 07/15/47		05/31/2018	MITSUBISHI SECURITIES		1,001,500	1,000,000	995,820	995,852		32		32		995,883		5,617	5,617	35,001	07/15/2047	1FE
210795-QB-9	CONTINENTAL AIRLINES 2012-2 CL 1ST LIEN 4.0000 10/29/2024 4.000% 10/29/24		04/29/2018	Redemption 100.0000		124,401	124,401	124,401	124,401						124,401				2,488	10/29/2024	1FE
210795-QC-7	CONTINENTAL AIRLINES 2012-2 CL 2ND LIEN 5.5000 10/29/2020 5.500% 10/29/20		04/29/2018	Redemption 100.0000		90,178	90,178	90,178	90,178						90,178				2,480	10/29/2020	2FE
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 CL 1ST LIEN 5.9830 04/19/2022 5.983% 04/19/22		04/19/2018	Redemption 100.0000		259,549	259,549	256,588	258,061		1,488		1,488		259,549				7,764	04/19/2022	1FE
21686@-AD-7	PRICEWATERHOUSE COOPERS LLP SENIOR 7.3900 03/18/2022 7.390% 03/18/22		06/26/2018	Call 109.1532		5,953,808	5,454,545	5,454,545	5,454,545						5,454,545				811,658	03/18/2022	1
22005#-AA-3	GS AIMS-CORPORATE VISIONS TERM 1ST LIEN 6.8181 05/29/2021 7.302% 05/29/21		04/01/2018	Redemption 100.0000		12,172	12,172	12,050	12,095		76		76		12,172				204	05/29/2021	5FE
22541Q-SY-9	CREDIT SUISSE FIRST BOSTON MOR SECURED 1.2868 08/15/2036 0.735% 08/15/36		06/01/2018	Paydown				8,418	3,364	2,351	(5,715)		(3,364)						4,072	08/15/2036	6FE
22541S-5T-1	CREDIT SUISSE FIRST BOSTON MOR SECURED 5.5100 05/25/2035 5.510% 05/25/35		06/01/2018	Paydown		47,835	47,835	45,050	45,702		2,133		2,133		47,835				1,298	05/25/2035	1FM
22541S-BT-4	CREDIT SUISSE FIRST BOSTON MOR SECURED 1.0514 01/15/2037 0.842% 01/15/37		06/01/2018	Paydown				2,166	2,414		(2,414)		(2,414)						533	01/15/2037	6FE
22541S-N4-6	CREDIT SUISSE FIRST BOSTON MOR SECURED 0.5229 10/15/2039 0.356% 10/15/39		06/01/2018	Paydown				3,467	2,351		(2,351)		(2,351)						1,307	10/15/2039	6FE
22545L-BR-9	CREDIT SUISSE COMMERCIAL MORTG SECURED 0.8766 12/15/2039 0.674% 12/15/39		05/01/2018	Paydown				6											10	12/15/2039	6FE
22545X-AF-0	CREDIT SUISSE COMMERCIAL MORTG SECURED 5.4160 02/15/2040 5.416% 02/15/40		06/01/2018	Paydown		31,637	31,637	30,137	31,636						31,637				734	02/15/2040	1FM
22546B-AH-3	CREDIT SUISSE COMMERCIAL MORTG SECURED 5.8690 09/15/2040 5.869% 09/15/40		06/01/2018	Paydown		692,306	692,306	641,259	681,949		10,357		10,357		692,306				20,050	09/15/2040	2FM
22546N-AF-1	CREDIT SUISSE COMMERCIAL MORTG SECURED 6.1704 02/15/2041 6.170% 02/15/41		06/01/2018	Paydown		7,058	7,058	8,038	7,058						7,058				183	02/15/2041	1FM
225470-G8-0	CREDIT SUISSE COMMERCIAL MORTG SECURED SUBORD 5.6512 02/15/20 5.651% 02/15/39		05/01/2018	Paydown		91,860	91,860	90,323	91,860						91,860				3,678	02/15/2039	1FM
225470-H2-2	CREDIT SUISSE COMMERCIAL MORTG SECURED SUBORD 5.8865 02/15/20 5.886% 02/15/39		06/01/2018	Paydown		265,613	265,613	255,462	264,997		616		616		265,613				6,365	02/15/2039	1FM
226829-AA-7	Crockett Cogeneration LP SECURED 5.8690 03/30/2025 5.869% 03/30/25		06/30/2018	Redemption 100.0000		138,925	138,925	130,730	134,947		3,978		3,978		138,925				4,077	03/30/2025	4FE
22822V-AK-7	CROWN CASTLE INTERNATIONAL COR SENIOR 3.8000 02/15/2028 3.800% 02/15/28		04/24/2018	BARCLAYS CAPITAL INC		8,994,790	9,500,000	9,463,425			795		795		9,464,220		(469,430)	(469,430)	100,278	02/15/2028	2FE
22959#-AA-9	CSOLAR IV SOUTH LLC SECURED 5.3710 09/30/2038 5.371% 09/30/38		06/30/2018	Redemption 100.0000		107,091	107,091	107,091	107,091						107,091				2,876	09/30/2038	2FE
233050-AD-5	DBUBS 2011-LC1 Mortgage Trust SECURED 0.9035 11/10/2046 0.716% 11/10/46		06/01/2018	Paydown				17,118	12,874		(12,874)		(12,874)						2,273	11/10/2046	1FE
23305X-AE-1	DBUBS 2011-LC2 Mortgage Trust SECURED 1.2597 07/10/2044 1.073% 07/10/44		06/01/2018	Paydown				60,755	39,717		(39,717)		(39,717)						6,808	07/10/2044	1FE
23305Y-AG-4	DBUBS 2011-LC3 Mortgage Trust SECURED 0.4304 08/10/2044 0.350% 08/10/44		06/01/2018	Paydown				2,515	2,920		(2,920)		(2,920)						880	08/10/2044	1FE
23312J-AG-8	DBJPM 17-C6 MORTGAGE TRUST SECURED 1.1809 06/10/2050 1.039% 06/10/50		06/01/2018	Paydown				6,347	6,011		(6,011)		(6,011)						375	06/10/2050	1FE
23312L-AW-8	DBJPM 16-C1 MORTGAGE TRUST SECURED 1.6436 05/10/2049 1.489% 05/10/49		06/01/2018	Paydown				24,818	20,815		(20,815)		(20,815)						1,473	05/10/2049	1FE
23312V-AG-1	DBJPM 16-C3 MORTGAGE TRUST SECURED 1.6480 09/10/2049 1.506% 09/10/49		06/01/2018	Paydown				9,523	8,310		(8,310)		(8,310)						527	09/10/2049	1FE
23322B-CG-1	DLJ COMMERCIAL MORT CORP COMM SECURED 1.0222 06/10/2031 0.815% 06/10/31		06/01/2018	Paydown				3,460	1,218	2,560	(3,212)	566	(1,218)						657	06/10/2031	6*

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
23322B-NG-9	DLJ COMMERCIAL MORT COMM MOR P SECURED SUBORD 6.5270 11/10/20 6.527% 11/10/33		06/01/2018	Paydown		6,793	6,793	1,684			6,793		6,793		6,793				1,223	11/10/2033	1FM
233331-AV-9	DTE ENERGY CO SENIOR 3.3000 06/15/2022 3.300% 06/15/22		06/28/2018	SCOTIA CAPITAL MARKETS INC.		4,938,900	5,000,000	4,998,381	4,998,788		126		126		4,998,914		(60,014)	(60,014)	89,375	06/15/2022	2FE
233851-BU-7	DAIMLER FINANCE NORTH AMERICA SENIOR 1.6500 05/18/2018 1.650% 05/18/18		05/18/2018	Maturity		9,000,000	9,000,000	8,988,480	8,998,516		1,484		1,484		9,000,000				74,250	05/18/2018	1FE
24703C-AE-3	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 2.2100 09/2 2.210% 09/22/20		04/22/2018	Paydown		509,352	509,352	509,343	509,351		1		1		509,352				3,752	09/22/2020	1FE
24703C-AF-0	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 2.7500 09/2 2.750% 09/22/20		06/22/2018	Paydown		6,000,000	6,000,000	5,999,387	5,999,905		95		95		6,000,000				69,537	09/22/2020	1FE
24703C-AG-8	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 3.6100 03/2 3.610% 03/22/21		06/22/2018	Paydown		9,755,000	9,755,000	9,753,858	9,753,792		1,208		1,208		9,755,000				176,078	03/22/2021	2AM
24736W-AA-8	DELTA AIR LINES 2011-1 CLASS A 1ST LIEN 5.3000 04/15/2019 5.300% 04/15/19		04/15/2018	Redemption 100.0000		187,874	187,874	187,874	187,874						187,874				4,979	04/15/2019	1FE
25468P-DK-9	WALT DISNEY CO/THE SENIOR 3.0000 02/13/2026 3.000% 02/13/26		04/24/2018	BARCLAYS CAPITAL INC		4,566,033	4,750,000	4,731,000	4,734,387		539		539		4,734,926		(168,893)	(168,893)	100,146	02/13/2026	1FE
256746-AB-4	DOLLAR TREE INC SENIOR 5.7500 03/01/2023 5.750% 03/01/23		05/05/2018	Call 104.3130		3,020,904	2,896,000	3,064,000	3,024,798		(13,482)		(13,482)		3,011,316		(115,316)	(115,316)	237,768	03/01/2023	2FE
25746U-BE-8	DOMINION ENERGY INC SENIOR 6.4000 06/15/2018 6.400% 06/15/18		06/15/2018	Maturity		9,090,000	9,090,000	9,081,455	9,089,489		511		511		9,090,000				290,880	06/15/2018	2FE
260003-AM-0	DOVER CORP SENIOR 3.1500 11/15/2025 3.150% 11/15/25		04/25/2018	Various		13,471,605	14,000,000	13,891,500	13,912,136		3,123		3,123		13,915,259		(443,655)	(443,655)	196,965	11/15/2025	2FE
26208A-AE-2	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 2.5600 06/1 2.560% 06/15/20		04/15/2018	Paydown		997,456	997,456	997,421	997,451		4		4		997,456				8,512	06/15/2020	1FE
26208B-AJ-9	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 2.3700 11/1 2.370% 11/16/20		06/15/2018	Paydown		5,786,670	5,786,670	5,785,964	5,786,455		215		215		5,786,670				56,097	11/16/2020	1FE
26208C-AJ-7	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 2.5100 01/1 2.510% 01/15/21		06/15/2018	Paydown		4,154,444	4,154,444	4,154,276	4,154,371		73		73		4,154,444				43,594	01/15/2021	1FE
26250U-AE-5	DRYDEN XXVI SENIOR LOAN FUND SECURED SUBORD CDO-LNA 3.4715 4.098% 07/15/25		04/16/2018	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				49,863	07/15/2025	1FE
26827E-AA-3	ECAF I LTD SECURED ABS 3.4730 06/15/2040 3.473% 06/15/40		06/15/2018	Paydown		823,102	823,102	823,102	823,102						823,102				11,452	06/15/2040	1FE
268648-AP-7	EMC CORP SENIOR 1.8750 06/01/2018 1.875% 06/01/18		06/01/2018	Maturity		7,700,000	7,700,000	7,695,611	7,699,618		382		382		7,700,000				72,188	06/01/2018	3FE
278865-AZ-3	ECOLAB INC SENIOR 3.9500 12/01/2047 3.950% 12/01/47		04/17/2018	Tax Free Exchange		9,948,086	10,000,000	9,947,700	9,947,787		299		299		9,948,086				153,611	12/01/2047	2FE
278865-BA-7	ECOLAB INC SENIOR 3.9500 12/01/2047 3.950% 12/01/47		06/27/2018	US BANCORP INVEST INC		2,380,740	2,500,000	2,487,022			141		141		2,487,163		(106,423)	(106,423)	58,043	12/01/2047	2FE
291641-BB-3	EMPIRE DISTRICT ELECTRIC CO/TH SECURED 6.3750 06/01/2018 6.375% 06/01/18		06/01/2018	Maturity		15,000,000	15,000,000	14,991,600	14,999,571		429		429		15,000,000				478,125	06/01/2018	1FE
29365P-AN-2	ENTERGY GULF STATES LOUISIANA SECURED 6.0000 05/01/2018 6.000% 05/01/18		05/01/2018	Maturity		10,000,000	10,000,000	9,956,000	9,998,101		1,899		1,899		10,000,000				300,000	05/01/2018	1FE
29366A-AA-2	ENTERGY LOUISIANA INVESTMENT R SECURED ABS 2.0400 09/01/2023 2.040% 09/01/23		06/01/2018	Paydown		795,458	795,458	795,332	795,410		48		48		795,458				8,114	09/01/2023	1FE
29372E-BF-4	ENTERPRISE FLEET FINANCING LLC SECURED ABS 1.6400 03/20/2020 1.640% 03/20/20		04/20/2018	Paydown		4,650,718	4,650,718	4,649,301	4,650,569		149		149		4,650,718				25,424	03/20/2020	1FE
29372E-BL-1	ENTERPRISE FLEET FINANCING LLC SECURED ABS 1.5900 02/22/2021 1.590% 02/22/21		06/20/2018	Paydown		551,578	551,578	551,533	551,531		47		47		551,578				3,517	02/22/2021	1FE
29372E-BM-9	ENTERPRISE FLEET FINANCING LLC SECURED ABS 2.0900 02/22/2021 2.090% 02/22/21		06/20/2018	Paydown		199,966	199,966	199,942	199,960		6		6		199,966				2,090	02/22/2021	1FE
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING SENIOR 1.6500 05/07/2018 1.650% 05/07/18		05/07/2018	Maturity		10,000,000	10,000,000	9,988,100	9,998,590		1,410		1,410		10,000,000				82,500	05/07/2018	2FE
29386#-AB-5	ENTERPRISE RB FUND II, LLLP SENIOR 0.0000 04/01/2020 0.000% 04/01/20		04/02/2018	Redemption 100.0000		2,398,423	2,398,423	2,111,808	2,305,234		93,189		93,189		2,398,423					04/01/2020	1
29386#-AC-3	ENTERPRISE RB FUND II, LLLP SENIOR 0.0000 04/01/2021 0.000% 04/01/21		04/02/2018	Redemption 100.0000		1,847,584	1,847,584	1,578,624	1,723,680		123,904		123,904		1,847,584					04/01/2021	1
29425A-AK-9	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.1039 09/10/2058 0.950% 09/10/58		06/01/2018	Paydown				16,752	13,169		(13,169)		(13,169)						970	09/10/2058	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
294751-CQ-3	EQUITY ONE MORTGAGE PASS-THROU SECURED 5.4950 12/25/2033 5.112% 12/25/33		06/01/2018	Paydown		300,041	300,041	296,005	298,675		1,366		1,366		300,041				6,219	12/25/2033	1FM
294751-DB-5	EQUITY ONE MORTGAGE PASS-THROU SECURED 6.2030 10/25/2034 4.543% 10/25/34		06/01/2018	Paydown		468,063	468,063	468,062	463,103		4,960		4,960		468,063				8,516	10/25/2034	1FM
29736R-AJ-9	ESTEE LAUDER COS INC/THE SENIOR 3.1500 03/15/2027 3.150% 03/15/27		05/22/2018	MITSUBISHI SECURITIES		238,645	250,000	249,908	249,921		3		3		249,924		(11,279)	(11,279)	5,447	03/15/2027	1FE
29978C-AD-2	EVERBANK MORTGAGE LOAN TRUST 1 SECURED 3.5000 02/25/2048 3.500% 02/25/48		06/01/2018	Paydown		569,404	569,404	570,027			(623)		(623)		569,404				4,891	02/25/2048	1FE
30040W-AB-4	EVERSOURCE ENERGY SENIOR 3.3500 03/15/2026 3.350% 03/15/26		04/23/2018	MITSUBISHI SECURITIES		9,601,000	10,000,000	9,969,600	9,974,408		852		852		9,975,261		(374,261)	(374,261)	204,722	03/15/2026	2FE
30165Y-AA-1	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 2.0500 12/15/2021 2.050% 12/15/21		06/15/2018	Paydown		2,449,073	2,449,073	2,449,021	2,449,027		46		46		2,449,073				20,491	12/15/2021	1FE
30166J-AA-3	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 1.9600 03/15/2021 1.960% 03/15/21		06/15/2018	Paydown		1,027,901	1,027,901	1,027,827	1,027,853		48		48		1,027,901				8,286	03/15/2021	1FE
30166K-AA-0	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 2.3500 07/15/2020 2.350% 07/15/20		04/15/2018	Paydown		99,499	99,499	99,491	99,493		6		6		99,499				779	07/15/2020	1FE
30231G-AT-9	EXXON MOBIL CORP SENIOR 3.0430 03/01/2026 3.043% 03/01/26		05/18/2018	HSBC SECURITIES, INC.		8,633,340	9,000,000	9,000,000	9,000,000						9,000,000		(366,660)	(366,660)	198,556	03/01/2026	1FE
30711X-EK-6	FANNIE MAE CONNECTICUT AVENUE SECURED SUBORD 3.3911 07/25/20 3.391% 07/25/29		06/25/2018	Paydown		1,799,124	1,799,124	1,799,124	1,799,124						1,799,124				22,849	07/25/2029	1
30711X-SS-4	FANNIE MAE CONNECTICUT AVENUE SUBORDINATED 2.8411 02/25/2030 2.841% 02/25/30		06/25/2018	Paydown		1,057,351	1,057,351	1,057,351	1,057,351						1,057,351				11,740	02/25/2030	1
3137G0-MC-0	FREDDIE MAC STRUCTURED AGENCY SECURED SUBORD 3.2911 07/25/20 3.291% 07/25/29		06/25/2018	Paydown		348,492	348,492	348,492	348,492						348,492				4,247	07/25/2029	1
31393A-V6-1	FANNIE MAE GRANTOR TRUST 2003- SECURED ABS 4.7146 09/26/2033 4.715% 09/26/33		06/01/2018	Paydown		37,675	37,675	37,655	36,819		856		856		37,675				787	09/26/2033	1FE
31393C-7C-1	FANNIE MAE REMIC TRUST 2003-W1 SECURED 5.0000 10/25/2033 4.736% 10/25/33		06/01/2018	Paydown		78,273	78,273	75,876	77,863		410		410		78,273				1,512	10/25/2033	1
316773-CV-0	FIFTH THIRD BANCORP SENIOR 3.9500 03/14/2028 3.950% 03/14/28		06/21/2018	Various		8,866,260	9,000,000	8,983,800			365		365		8,984,165		(117,905)	(117,905)	97,269	03/14/2028	1FE
31874*-AA-6	FIRST AMERICAN TITLE INSURANCE SECURED 5.2600 11/01/2023 5.260% 11/01/23		06/01/2018	Redemption 100.0000		736,541	736,541	740,213	737,762		(1,221)		(1,221)		736,541				16,152	11/01/2023	1
31953*-AL-6	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2018	Redemption 100.0000		111,816	111,816	111,816	111,816						111,816				3,332	10/15/2027	1
31953*-AM-4	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2018	Redemption 100.0000		11,258	11,258	11,258	11,258						11,258				335	10/15/2027	1
31953*-AN-2	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2018	Redemption 100.0000		75,467	75,467	75,467	75,467						75,467				2,249	10/15/2027	1
31953*-AP-7	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2018	Redemption 100.0000		30,080	30,080	30,080	30,080						30,080				896	10/15/2027	1
31953*-AQ-5	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2018	Redemption 100.0000		44,132	44,132	44,132	44,132						44,132				1,315	10/15/2027	1
31953*-AR-3	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 12/13/2027 5.960% 12/13/27		05/15/2018	Redemption 100.0000		34,923	34,923	34,923	34,923						34,923				1,041	10/15/2027	1
32051G-KG-9	FIRST HORIZON ALTERNATIVE MORT SECURED 5.5000 05/25/2035 5.500% 05/25/35		06/01/2018	Paydown		196,689	206,938	188,311	185,742		10,947		10,947		196,689				4,286	05/25/2035	1FM
33735P-AG-2	FIRST UNION COMMERCIAL MORTGAG SECURED 1.4129 10/15/2035 1.400% 10/15/35		06/01/2018	Paydown				49,357	8,750		(8,750)		(8,750)						9,175	10/15/2035	6FE
33850B-AE-7	FLAGSTAR MORTGAGE TRUST 2017-1 SECURED 3.5000 03/25/2047 3.500% 03/25/47		06/01/2018	Paydown		549,172	549,172	560,927	560,001		(10,829)		(10,829)		549,172				8,176	03/25/2047	1FM
33850R-AE-2	FLAGSTAR MORTGAGE TRUST 2017-2 SECURED 3.5000 10/25/2047 3.500% 10/25/47		06/01/2018	Paydown		814,793	814,793	827,015	826,919		(12,126)		(12,126)		814,793				11,877	10/25/2047	1FM
33850T-AE-8	FLAGSTAR MORTGAGE TRUST 2018-1 SECURED 3.5000 03/25/2048 3.500% 03/25/48		06/01/2018	Paydown		1,358,575	1,358,575	1,362,609			(4,033)		(4,033)		1,358,575				10,899	03/25/2048	1FE
33851H-AF-0	FLAGSTAR MORTGAGE TRUST 2018-2 SECURED 3.5000 04/25/2048 3.500% 04/25/48		06/01/2018	Paydown		947,065	947,065	941,442			5,623		5,623		947,065				4,282	04/25/2048	1FE
34528Q-CR-3	FORD CREDIT FLOORPLAN MASTER O SECURED ABS 2.6233 06/15/2020 2.623% 06/15/20		06/15/2018	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				136,647	06/15/2020	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
345397-VT-7	FORD MOTOR CREDIT CO LLC SENIOR 5.0000 05/15/2018 5.000% 05/15/18		05/15/2018	Maturity		17,500,000	17,500,000	17,340,000	17,489,939		10,061		10,061		17,500,000				437,500	05/15/2018	2FE
361448-AP-8	GATX CORP SENIOR 2.3750 07/30/2018 2.375% 07/30/18		06/11/2018	Call 100.0305		1,000,305	1,000,000	997,360	999,709		223		223		999,932		68	68	20,822	07/30/2018	2FE
36161R-AE-9	GENERAL ELECTRIC CAPITAL ASSUR SECURED 5.7426 05/12/2035 5.743% 05/12/35		06/01/2018	Paydown		253,081	253,081	254,345	252,845		236		236		253,081				8,248	05/12/2035	1FM
36163H-AA-7	GE COMMERCIAL MORTGAGE CORP SE SECURED 5.5400 12/10/2049 5.540% 12/10/49		06/01/2018	Paydown		445,696	445,696	464,938	446,745		(1,049)		(1,049)		445,696				8,857	12/10/2049	3FM
361841-AB-5	GLP CAPITAL LP / GLP FINANCING SENIOR 4.3750 11/01/2018 4.375% 11/01/18		05/21/2018	Call 100.3960		6,023,760	6,000,000	6,000,000	6,000,000						6,000,000				169,593	11/01/2018	3FE
361849-A8-5	GMAC COMMERCIAL MORTGAGE SECUR SECURED 1.0680 04/10/2040 1.068% 04/10/40		06/01/2018	Paydown				688	1,219	2,669	(3,888)		(1,219)						615	04/10/2040	6FE
36192K-AW-7	GS MORTGAGE SECURITIES TRUST 2 SECURED 2.4049 05/10/2045 2.214% 05/10/45		06/01/2018	Paydown				89,280	87,281		(87,281)		(87,281)						12,787	05/10/2045	1FE
36192P-AQ-9	GS MORTGAGE SECURITIES TRUST 2 SECURED 2.1253 11/10/2045 1.966% 11/10/45		06/01/2018	Paydown				57,505	57,285		(57,285)		(57,285)						5,945	11/10/2045	1FE
362332-AR-9	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.0839 11/10/2039 0.871% 11/10/39		06/01/2018	Paydown				404											1,290	11/10/2039	6FE
362334-ND-2	GSAA Trust SECURED 6.2200 03/25/2046 6.220% 03/25/46		06/01/2018	Paydown		74,244	74,244	60,248	57,162		17,082		17,082		74,244				1,107	03/25/2046	1FM
362341-4C-0	GSR MORTGAGE LOAN TRUST 2006-A SECURED 3.2891 01/25/2036 3.289% 01/25/36		04/01/2018	Paydown		7,789					7,789		7,789		7,789				460	01/25/2036	1FM
362341-FJ-3	GSR MORTGAGE LOAN TRUST 2005-A SECURED 4.0698 07/25/2035 4.070% 07/25/35		06/01/2018	Paydown		2,620	2,620	2,631	2,483		137		137		2,620				38	07/25/2035	1FM
36248G-AF-7	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.5584 11/10/2046 1.344% 11/10/46		06/01/2018	Paydown				350,968	366,924		(366,924)		(366,924)						73,271	11/10/2046	1FE
36250G-AR-6	GS MORTGAGE SECURITIES CORP II SECURED 1.0068 05/10/2050 0.870% 05/10/50		06/01/2018	Paydown				19,248	13,701		(13,701)		(13,701)						1,193	05/10/2050	1FE
36250H-AG-8	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.1869 11/10/2047 1.034% 11/10/47		06/01/2018	Paydown				134,664	133,036		(133,036)		(133,036)						11,352	11/10/2047	1FE
36250Q-AD-5	GM FINANCIAL AUTOMOBILE LEASIN SECURED ABS 1.6900 03/20/2019 1.690% 03/20/19		06/20/2018	Paydown		2,005,760	2,005,760	2,005,618	2,005,647		113		113		2,005,760				12,720	03/20/2019	1FE
36250V-AF-9	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.5036 10/10/2048 1.347% 10/10/48		06/01/2018	Paydown				20,427	16,080		(16,080)		(16,080)						1,206	10/10/2048	1FE
36252H-AF-8	GS MORTGAGE SECURITIES TRUST 2 SECURED 0.9685 03/10/2050 0.822% 03/10/50		06/01/2018	Paydown				4,858	4,521		(4,521)		(4,521)						262	03/10/2050	1FE
36252T-AT-2	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.8145 05/10/2049 1.663% 05/10/49		06/01/2018	Paydown				2,045	1,840		(1,840)		(1,840)						133	05/10/2049	1FE
36253P-AE-2	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.1957 05/10/2050 1.049% 05/10/50		06/01/2018	Paydown				605	574		(574)		(574)						32	05/10/2050	1FE
36254K-AP-7	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.1270 11/10/2050 0.982% 11/10/50		06/01/2018	Paydown				1,732	1,718		(1,718)		(1,718)						97	11/10/2050	1FE
36255N-AV-7	GS MORTGAGE SECURITIES TRUST 2 SECURED 0.6008 03/10/2051 0.455% 03/10/51		06/01/2018	Paydown				2,555			(2,555)		(2,555)						64	03/10/2051	1FE
36828Q-FR-2	GE CAPITAL COMMERCIAL MORTGAGE SECURED 0.5397 03/10/2040 0.540% 03/10/40		06/01/2018	Paydown				51	4		(4)		(4)						79	03/10/2040	6FE
37045X-AJ-5	GENERAL MOTORS FINANCIAL CO IN SENIOR 3.2500 05/15/2018 3.250% 05/15/18		05/15/2018	Maturity		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				20,313	05/15/2018	2FE
37045X-AV-8	GENERAL MOTORS FINANCIAL CO IN SENIOR 2.4000 04/10/2018 2.400% 04/10/18		04/10/2018	Maturity		10,000,000	10,000,000	9,991,400	9,999,197		803		803		10,000,000				120,000	04/10/2018	2FE
382692-A*-2	GS AIMS - GORDIAN GROUP INC TE 1ST LIEN 6.8499 07/17/2019 6.612% 07/17/19		05/29/2018	Redemption 100.0000		199,126	199,126	197,135	198,439		687		687		199,126				4,947	07/17/2019	3FE
384637-AA-2	GRAHAM HOLDINGS CO SENIOR 5.7500 06/01/2026 5.750% 06/01/26		05/24/2018	Various		2,554,544	2,545,000	2,545,000							2,545,000		9,544	9,544		06/01/2026	1FE
384780-AA-0	GRAIN SPECTRUM FUNDING II LLC SECURED 3.2900 10/10/2019 3.290% 10/10/19		04/10/2018	Redemption 100.0000		158,132	158,132	158,132	158,132						158,132				2,601	10/10/2019	1FE
396789-KA-6	COMMERCIAL MORTGAGE TRUST 2005 SECURED SUBORD 5.0870 08/10/20 5.087% 08/10/42		06/01/2018	Paydown		387,099	387,099	386,766	386,997		102		102		387,099				9,846	08/10/2042	1FM

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40166L-83-6	GUGGENHEIM PRIVATE DEBT FUND I SECURED CDO-LNA 2.0000 05/22/2 2.000% 05/22/25		04/16/2018	Paydown		198,623	198,623	920,187	376,054	37,997	(160,360)	55,067	(177,430)		198,623				1,986	05/22/2025	6*
40166L-88-5	GUGGENHEIM PRIVATE DEBT FUND I SECURED SUBORD CDO-LNA 2.0000 2.000% 05/22/25		04/16/2018	Paydown		367,363	367,363	1,701,213	695,530	70,169	(308,260)	90,076	(328,167)		367,363				3,674	05/22/2025	6*
40537V-AC-3	HALCYON LOAN ADVISORS FUNDING SECURED CDO-LNA 3.7547 12/20/2 3.755% 12/20/24		06/20/2018	Paydown		1,246,919	1,246,919	1,242,243	1,251,807		(4,888)		(4,888)		1,246,919				21,098	12/20/2024	1FE
41245*-AF-6	HARDY STORAGE CO. LLC SECURED 5.8845 02/01/2023 5.884% 02/01/23		06/01/2018	Redemption 100.0000		120,033	120,033	120,033	120,033						120,033				2,945	02/01/2023	2
41283D-AB-9	Harley-Davidson Funding Corp SENIOR 6.8000 06/15/2018 6.800% 06/15/18		06/15/2018	Maturity		15,000,000	15,000,000	14,970,750	14,998,281		1,719		1,719		15,000,000				510,000	06/15/2018	1FE
413875-AP-0	HARRIS CORP SENIOR 1.9990 04/27/2018 1.999% 04/27/18		04/27/2018	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				149,925	04/27/2018	2FE
42332Q-BD-4	HELLER FINANCIAL COMMERCIAL MO SECURED SUBORD 6.7500 01/17/20 6.750% 01/17/34		06/01/2018	Paydown		70,447	60,960	25,992			70,447		70,447		70,447				2,026	01/17/2034	1FM
428041-AV-9	HERTZ FLEET LEASE FUNDING LP SECURED ABS 1.9600 04/10/2030 1.960% 04/10/30		06/10/2018	Paydown		1,155,149	1,155,149	1,155,128	1,155,140		9		9		1,155,149				9,573	04/10/2030	1FE
428041-AX-5	HERTZ FLEET LEASE FUNDING LP SECURED ABS 2.1300 04/10/2031 2.130% 04/10/31		06/10/2018	Paydown		445,597	445,597	445,542	445,561		36		36		445,597				4,746	04/10/2031	1FE
42824C-AU-3	HEWLETT PACKARD ENTERPRISE CO SENIOR 2.8500 10/05/2018 2.850% 10/05/18		06/29/2018	Call 100.1622		3,643,902	3,638,000	3,635,166	3,636,818		763		763		3,637,581		419	419	81,936	10/05/2018	2FE
43132Q-AQ-6	HILDENE CLO II LTD SECURED CDO-LNA 2.9192 07/19/2 3.535% 07/19/26		04/19/2018	Paydown		14,850,000	14,850,000	14,850,000	14,850,000						14,850,000				204,666	07/19/2026	1FE
43132Q-AS-2	HILDENE CLO II LTD SECURED SUBORD CDO-LNA 3.4092 4.025% 07/19/26		04/19/2018	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				146,335	07/19/2026	1FE
43283A-AA-3	HILTON GRAND VACATIONS TRUST 2 SECURED ABS 2.6600 12/26/2028 2.660% 12/26/28		06/25/2018	Paydown		819,302	819,302	819,188	819,200		102		102		819,302				8,990	12/26/2028	1FE
43284A-AA-2	HILTON GRAND VACATIONS TRUST 2 SECURED ABS 1.7700 11/25/2026 1.770% 11/25/26		06/25/2018	Paydown		430,954	430,954	430,896	430,916		38		38		430,954				3,155	11/25/2026	1FE
446413-AK-2	HUNTINGTON INGALLS INDUSTRIES SENIOR 3.4830 12/01/2027 3.483% 12/01/27		06/14/2018	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				186,728	12/01/2027	2FE
44890R-AE-1	HYUNDAI AUTO RECEIVABLES TRUST SECURED ABS 1.7300 08/15/2019 1.730% 08/15/19		04/15/2018	Paydown		1,935,358	1,935,358	1,934,780	1,935,326		32		32		1,935,358				11,161	08/15/2019	1FE
44890R-AF-8	HYUNDAI AUTO RECEIVABLES TRUST SECURED ABS 2.0200 08/15/2019 2.020% 08/15/19		06/15/2018	Paydown		6,250,000	6,250,000	6,248,872	6,249,955		45		45		6,250,000				60,097	08/15/2019	1FE
44919*-AC-2	I 595 EXPRESS LLC SENIOR 3.3100 12/31/2031 3.310% 12/31/31		06/30/2018	Redemption 100.0000		150,519	150,519	150,519	150,519						150,519				2,491	12/31/2031	1FE
45138L-AW-3	IDAHO POWER CO SECURED 4.5000 03/01/2020 4.500% 03/01/20		04/17/2018	Call 103.5438		10,354,380	10,000,000	9,981,900	9,995,630		563		563		9,996,193		3,807	3,807	636,880	03/01/2020	1FE
45254N-EG-8	Impac CMB Trust Series 2003-4 SECURED 4.8350 07/25/2033 4.835% 07/25/33		06/01/2018	Paydown		28,371	28,371	28,443	28,726		(355)		(355)		28,371				614	07/25/2033	1FM
45254N-FZ-5	Impac CMB Trust Series 2003-11 SECURED 3.0911 10/25/2033 3.091% 10/25/33		06/25/2018	Paydown		278	278	280	278		(1)		(1)		278				3	10/25/2033	1FM
45254N-MP-9	Impac CMB Trust Series 2005-1 SECURED 2.7111 04/25/2035 2.711% 04/25/35		06/25/2018	Paydown		385	385	385	386		(1)		(1)		385				3	04/25/2035	1FM
45254N-PY-7	Impac CMB Trust Series 2005-5 SECURED SUBORD 2.8561 08/25/20 2.856% 08/25/35		06/25/2018	Paydown		300	300	300	114		185		185		300				3	08/25/2035	1FM
45254T-NG-5	IMPAC SECURED ASSETS CMN OWNER SECURED 4.8163 08/25/2033 4.816% 08/25/33		06/01/2018	Paydown		101,778	101,778	100,973	102,869		(1,092)		(1,092)		101,778				2,017	08/25/2033	1FM
45254T-NX-8	IMPAC SECURED ASSETS CMN OWNER SECURED 4.9542 03/25/2034 4.954% 03/25/34		06/01/2018	Paydown		78,315	78,315	78,293	77,301		1,014		1,014		78,315				1,320	03/25/2034	1FM
455665-AK-5	INDIANTOWN COGENERATION LP SECURED 9.7700 12/15/2020 9.770% 12/15/20		06/15/2018	Redemption 100.0000		245,698	245,698	281,632	269,306		(23,608)		(23,608)		245,698				12,002	12/15/2020	2FE
459745-GP-4	INTERNATIONAL LEASE FINANCE CO SENIOR 3.8750 04/15/2018 3.875% 04/15/18		04/15/2018	Maturity		7,000,000	7,000,000	6,840,000	6,989,665		10,335		10,335		7,000,000				135,625	04/15/2018	2FE
46051M-AD-4	International Transmission Co SECURED 5.7500 04/01/2018 5.750% 04/01/18		04/01/2018	Maturity		6,000,000	6,000,000	5,993,220	5,999,783		217		217		6,000,000				172,500	04/01/2018	1FE
462590-HW-3	IOWA STUDENT LOAN LIQUIDITY CO SECURED ABS 3.5851 06/25/2042 3.585% 06/25/42		06/25/2018	Paydown		219,620	219,620	207,296	211,546		8,074		8,074		219,620				5,016	06/25/2042	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46590J-AY-3	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.6078 11/15/2048 1.455% 11/15/48		06/01/2018	Paydown				50,874	36,479		(36,479)		(36,479)						3,831	11/15/2048	1FE
46590K-AN-4	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.2873 01/15/2049 1.128% 01/15/49		06/01/2018	Paydown				11,427	9,459		(9,459)		(9,459)						887	01/15/2049	1FE
46590M-AT-7	JP MORGAN CHASE COMMERCIAL MOR SECURED 2.0021 08/15/2049 1.850% 08/15/49		06/01/2018	Paydown				33,277	29,002		(29,002)		(29,002)						1,874	08/15/2049	1FE
46590R-AG-4	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.6440 08/15/2049 1.502% 08/15/49		06/01/2018	Paydown				38,191	34,872		(34,872)		(34,872)						2,230	08/15/2049	1FE
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE SECU SECURED 1.1737 03/15/2050 1.020% 03/15/50		06/01/2018	Paydown				6,939	6,423		(6,423)		(6,423)						412	03/15/2050	1FE
46590Y-AA-2	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.1730 10/26/2048 3.173% 10/26/48		06/01/2018	Paydown		2,177,214	2,177,214	2,202,359	2,201,750		(24,536)		(24,536)		2,177,214				27,456	10/26/2048	1FE
466247-E8-2	JP MORGAN MORTGAGE TRUST 2006- SECURED 3.7138 02/25/2036 3.714% 02/25/36		06/01/2018	Paydown		956,437	643,783	555,884	555,375		401,062		401,062		956,437				18,045	02/25/2036	1FM
466247-GE-7	JP MORGAN MORTGAGE TRUST 2004- SECURED 3.5166 12/25/2034 3.517% 12/25/34		06/01/2018	Paydown		20,418	20,418	20,366	20,418						20,418				298	12/25/2034	1FM
466247-H9-7	JP MORGAN MORTGAGE TRUST 2006- SECURED 3.7649 04/25/2036 3.765% 04/25/36		06/01/2018	Paydown		378,229	313,377	268,457	275,345		102,885		102,885		378,229				6,645	04/25/2036	1FM
466247-QP-1	JP MORGAN MORTGAGE TRUST 2005- SECURED 3.9787 06/25/2035 3.979% 06/25/35		06/01/2018	Paydown		95,242	95,242	91,458	91,174		4,068		4,068		95,242				1,538	06/25/2035	1FM
46625M-AJ-8	JP MORGAN CHASE COMMERCIAL MOR SECURED 2.6456 03/15/2033 2.374% 03/15/33		06/01/2018	Paydown				227	5	20	(24)		(4)						354	03/15/2033	6*
46625M-KQ-1	JP MORGAN CHASE COMMERCIAL MOR SECURED 0.9283 05/12/2034 0.727% 05/12/34		06/01/2018	Paydown				1,402	868	55	(922)		(867)						481	05/12/2034	6FE
46625M-MY-2	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.6564 10/12/2037 1.425% 10/12/37		06/01/2018	Paydown				1,930	1,267	271	(1,538)		(1,267)						379	10/12/2037	6FE
46625M-W4-7	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.4831 01/15/2038 1.281% 01/15/38		06/01/2018	Paydown				8,621	34	15,545	(15,579)		(34)						2,196	01/15/2038	6FE
46625M-XB-0	JP MORGAN CHASE COMMERCIAL MOR SECURED 0.8903 07/12/2037 0.692% 07/12/37		06/01/2018	Paydown				5,034	7,719		(7,719)		(7,719)						1,844	07/12/2037	6FE
46625Y-FF-5	JP MORGAN CHASE COMMERCIAL MOR SECURED 0.0000 01/15/2042 0.000% 01/15/42		06/01/2018	Paydown				69												01/15/2042	6FE
46627M-AQ-0	JP MORGAN ALTERNATIVE LOAN TRU SECURED 5.5000 12/25/2035 5.500% 12/25/35		06/01/2018	Paydown		102,869	119,155	89,215	101,520		1,350		1,350		102,869				2,729	12/25/2035	1FM
46628A-AC-6	JP Morgan MBS Series 2006-R1 SECURED 3.7439 09/28/2044 3.744% 09/28/44		06/01/2018	Paydown		231,701	(430,218)	(157,237)	(317,571)		549,272		549,272		231,701				12,193	09/28/2044	1FM
46628C-AF-5	JP MORGAN ALTERNATIVE LOAN TRU SECURED 6.3800 05/25/2036 6.380% 05/25/36		06/01/2018	Paydown			46,561	27,564	34,283		(34,283)		(34,283)						1,031	05/25/2036	1FM
46628L-AD-0	JP MORGAN MORTGAGE TRUST 2006- SECURED 4.0912 06/25/2036 4.091% 06/25/36		06/01/2018	Paydown		40,303	45,436	45,038	37,132		3,171		3,171		40,303				697	06/25/2036	1FM
46629Y-AF-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 5.4660 06/12/2047 5.466% 06/12/47		06/01/2018	Paydown		40,662	40,662	39,377	40,576		86		86		40,662				932	06/12/2047	1FM
46630D-AG-7	JP MORGAN CHASE COMMERCIAL MOR SECURED 6.1126 02/15/2051 6.113% 02/15/51		06/01/2018	Paydown		5,357,850	5,357,850	5,534,701	5,355,505		2,345		2,345		5,357,850				159,495	02/15/2051	1FM
46630L-AE-4	JP MORGAN MORTGAGE ACQUISITION SECURED 4.9429 11/25/2036 4.943% 11/25/36		06/01/2018	Paydown		804,366	804,366	726,218	784,552		19,814		19,814		804,366				16,213	11/25/2036	1FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SECURED 4.7568 01/25/2037 4.757% 01/25/37		06/01/2018	Paydown		291,301	291,301	291,298	192,823		98,478		98,478		291,301				4,506	01/25/2037	1FM
46630P-AF-2	JP MORGAN MORTGAGE TRUST 2007- SECURED 3.7517 04/25/2037 3.752% 04/25/37		06/01/2018	Paydown		280,466	255,353	255,403	222,919		57,547		57,547		280,466				4,641	04/25/2037	1FM
46634S-AE-5	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.7526 05/15/2045 1.580% 05/15/45		06/01/2018	Paydown				98,490	90,059		(90,059)		(90,059)						10,532	05/15/2045	1FE
46636D-AN-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.3953 07/15/2046 1.226% 07/15/46		06/01/2018	Paydown				1,185,163	1,051,719		(1,030,736)	20,983	(1,051,719)						417,953	07/15/2046	1FE
46639E-AG-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.7024 12/15/2047 1.556% 12/15/47		06/01/2018	Paydown				47,120	45,547		(45,547)		(45,547)						5,623	12/15/2047	1FE
46639N-AS-0	JPMBB COMMERCIAL MORTGAGE SECU SECURED 0.6732 07/15/2045 0.557% 07/15/45		06/01/2018	Paydown				271,612	250,018		(250,018)		(250,018)						32,047	07/15/2045	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46639Y-AS-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.4224 04/15/2046 1.282% 04/15/46		06/01/2018	Paydown				137,791	131,814		(131,814)		(131,814)						16,113	04/15/2046	1FE
46640L-AF-9	JPMBB COMMERCIAL MORTGAGE SECU SECURED 0.8818 08/15/2046 0.720% 08/15/46		06/01/2018	Paydown				148,099	126,942		(126,942)		(126,942)						17,763	08/15/2046	1FE
46640N-AG-3	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.3715 11/15/2045 1.192% 11/15/45		06/01/2018	Paydown				637,928	663,942		(663,942)		(663,942)						92,887	11/15/2045	1FE
46641B-AF-0	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.2257 12/15/2046 1.057% 12/15/46		06/01/2018	Paydown				61,212	58,992		(58,021)	971	(58,992)						7,465	12/15/2046	1FE
46641C-AY-7	JP MORGAN MORTGAGE TRUST 2014- SECURED 3.5000 01/25/2044 3.500% 01/25/44		06/01/2018	Paydown		501,265	501,265	517,165	510,106		(8,841)		(8,841)		501,265				7,308	01/25/2044	1FM
46641J-AY-2	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.0992 02/15/2047 0.937% 02/15/47		06/01/2018	Paydown				28,898	28,443		(27,819)	623	(28,442)						2,975	02/15/2047	1FE
46641W-AX-5	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.2893 04/15/2047 1.133% 04/15/47		06/01/2018	Paydown				11,652	7,867		(7,867)		(7,867)						1,389	04/15/2047	1FE
46642C-BL-3	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.2376 07/15/2047 1.083% 07/15/47		06/01/2018	Paydown				25,747	24,846		(24,846)		(24,846)						2,888	07/15/2047	1FE
46642E-BA-3	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.1906 08/15/2047 1.035% 08/15/47		06/01/2018	Paydown				118,507	90,639		(90,639)		(90,639)						7,755	08/15/2047	1FE
46643B-AN-1	JP MORGAN MORTGAGE TRUST 2014- SECURED 2.7717 09/25/2044 2.772% 09/25/44		06/01/2018	Paydown		345,300	345,300	345,840	344,068		1,233		1,233		345,300				3,953	09/25/2044	1FM
46643G-AG-5	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.1586 11/15/2047 1.011% 11/15/47		06/01/2018	Paydown				89,590	86,870		(86,870)		(86,870)						9,173	11/15/2047	1FE
46643Q-AW-8	JP MORGAN MORTGAGE TRUST 2014- SECURED 2.5000 07/25/2044 2.500% 07/25/44		06/01/2018	Paydown		565,008	565,008	569,202	566,121		(1,113)		(1,113)		565,008				5,968	07/25/2044	1FM
46644F-AF-8	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.2939 10/15/2048 1.151% 10/15/48		06/01/2018	Paydown				10,542	10,788		(10,788)		(10,788)						1,256	10/15/2048	1FE
46644M-AU-0	JP MORGAN TRUST 2015-3 SECURED 3.5000 05/25/2045 3.500% 05/25/45		06/01/2018	Paydown		388,121	388,121	393,276	391,903		(3,782)		(3,782)		388,121				6,039	05/25/2045	1FE
46644M-AV-8	JP MORGAN TRUST 2015-3 SECURED 3.0000 05/25/2045 3.000% 05/25/45		06/01/2018	Paydown		245,810	245,810	248,614	247,861		(2,051)		(2,051)		245,810				3,278	05/25/2045	1FE
46644V-AG-1	JP MORGAN MORTGAGE TRUST 2015- SECURED 3.5000 06/25/2045 3.500% 06/25/45		06/01/2018	Paydown		680,742	680,742	691,804	688,559		(7,817)		(7,817)		680,742				10,093	06/25/2045	1FM
46644Y-AX-8	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.1239 08/15/2048 0.968% 08/15/48		06/01/2018	Paydown				26,419	19,999		(19,999)		(19,999)						1,652	08/15/2048	1FE
46645G-AE-8	JP MORGAN TRUST 2015-6 SECURED 3.5000 10/25/2045 3.500% 10/25/45		06/01/2018	Paydown		448,206	448,206	457,171	456,203		(7,997)		(7,997)		448,206				6,332	10/25/2045	1FM
46645J-AJ-1	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.1717 12/15/2048 1.016% 12/15/48		06/01/2018	Paydown				14,543	11,595		(11,595)		(11,595)						872	12/15/2048	1FE
46645L-BA-4	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.5336 03/15/2049 1.374% 03/15/49		06/01/2018	Paydown				35,521	32,005		(35,929)		(35,929)						2,830	03/15/2049	1FE
46646B-AE-8	JP MORGAN MORTGAGE TRUST 2016- SECURED 3.5000 05/25/2046 3.500% 05/25/46		06/01/2018	Paydown		994,299	994,299	1,022,574	1,019,337		(25,038)		(25,038)		994,299				14,567	05/25/2046	1FM
46647C-AF-2	JP MORGAN MORTGAGE TRUST 2016- SECURED 2.8604 06/25/2046 2.860% 06/25/46		06/01/2018	Paydown		578,234	578,234	587,562	585,136		(6,903)		(6,903)		578,234				7,154	06/25/2046	1FM
46647E-AC-5	JP MORGAN MORTGAGE TRUST 2016- SECURED 3.5000 10/25/2046 3.500% 10/25/46		06/01/2018	Paydown		492,437	492,437	507,825	506,675		(14,238)		(14,238)		492,437				6,480	10/25/2046	1FM
46647H-AA-2	JP MORGAN MORTGAGE TRUST SECURED 2.6113 12/25/2046 2.611% 12/25/46		06/01/2018	Paydown		1,799,242	1,799,242	1,791,089	1,792,075		7,167		7,167		1,799,242				18,993	12/25/2046	1FM
46647J-AE-0	JP MORGAN MORTGAGE TRUST 2016- SECURED 3.5000 10/25/2046 3.500% 10/25/46		06/01/2018	Paydown		1,658,722	1,658,722	1,691,897	1,690,182		(31,460)		(31,460)		1,658,722				23,951	10/25/2046	1FM
46647S-AJ-9	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 08/25/2047 3.500% 08/25/47		06/01/2018	Paydown		1,572,045	1,572,045	1,615,767	1,615,065		(43,020)		(43,020)		1,572,045				23,555	08/25/2047	1FM
46647T-AU-2	JPMCC COMMERCIAL MORTGAGE SECU SECURED 1.2615 03/15/2050 1.105% 03/15/50		06/01/2018	Paydown				12,950	11,915		(11,915)		(11,915)						824	03/15/2050	1FE
46648C-AC-8	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 01/25/2047 3.500% 01/25/47		06/01/2018	Paydown		269,555	269,555	274,230	273,290		(3,735)		(3,735)		269,555				3,876	01/25/2047	1FE
46648H-AE-3	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 05/25/2047 3.500% 05/25/47		06/01/2018	Paydown		421,769	421,769	432,050	431,045		(9,276)		(9,276)		421,769				6,055	05/25/2047	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46648K-AW-6	JPMDB COMMERCIAL MORTGAGE SECU SECURED 1.0545 10/15/2050 0.914% 10/15/50		06/01/2018	Paydown				4,589	4,520		(4,520)		(4,520)						268	10/15/2050	1FE
46648R-AE-1	JP MORGAN MORTGAGE TRUST 2018- SECURED 3.5000 06/25/2048 3.500% 06/25/48		06/01/2018	Paydown		1,094,765	1,094,765	1,103,831			(9,066)		(9,066)		1,094,765				13,191	06/25/2048	1FE
46648U-AE-4	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 11/25/2048 3.500% 11/25/48		06/01/2018	Paydown		1,129,631	1,129,631	1,151,341	1,150,893		(21,263)		(21,263)		1,129,631				16,084	11/25/2048	1FM
46649C-AQ-6	JP MORGAN MORTGAGE TRUST 2018- SECURED 3.5000 10/25/2048 3.500% 10/25/48		06/01/2018	Paydown		1,146,908	1,146,908	1,141,242			5,667		5,667		1,146,908				5,465	10/25/2048	1FE
46649H-AE-2	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 12/25/2048 3.500% 12/25/48		06/01/2018	Paydown		1,172,650	1,172,650	1,188,224	1,188,219		(15,569)		(15,569)		1,172,650				16,698	12/25/2048	1FE
46649T-AE-6	JP MORGAN MORTGAGE TRUST 2018- SECURED 3.5000 09/25/2048 3.500% 09/25/48		06/01/2018	Paydown		1,127,383	1,127,383	1,123,860			3,523		3,523		1,127,383				6,403	09/25/2048	1FE
46849E-AP-2	JACKSON NATIONAL LIFE GLOBAL F SECURED 4.7000 06/01/2018 4.700% 06/01/18		06/01/2018	Maturity		15,750,000	15,750,000	15,642,465	15,745,656		4,344		4,344		15,750,000				370,125	06/01/2018	1FE
47047M-AC-1	JAMESTOWN CLO II LTD SECURED CDO-LNA 0.0000 01/22/2 4.212% 01/22/25		04/10/2018	Redemption 100.0000		13,000,000	13,000,000	12,948,000	13,014,753		(14,753)		(14,753)		13,000,000				206,817	01/22/2025	1FE
47047M-AE-7	JAMESTOWN CLO II LTD SECURED CDO-LNA 0.0000 02/22/2 3.481% 02/22/25		04/10/2018	Redemption 100.0000		5,000,000	5,000,000	4,997,500	4,997,927		2,073		2,073		5,000,000				81,223	02/22/2025	1FE
472319-AK-8	Jefferies Group LLC SENIOR 5.1250 04/13/2018 5.125% 04/13/18		04/13/2018	Maturity		9,500,000	9,500,000	9,466,940	9,498,445		1,555		1,555		9,500,000				243,438	04/13/2018	2FE
47787W-AC-3	JOHN DEERE OWNER TRUST 2015-B SECURED ABS 1.4400 10/15/2019 1.440% 10/15/19		06/15/2018	Paydown		1,516,824	1,516,824	1,516,535	1,516,781		43		43		1,516,824				8,924	10/15/2019	1FE
478160-CG-7	JOHNSON & JOHNSON SENIOR 3.7500 03/03/2047 3.750% 03/03/47		06/28/2018	MILLENNIUM ADVISORS LLC		243,845	250,000	249,418	249,426		5		5		249,432		(5,587)	(5,587)	7,708	03/03/2047	1FE
478160-CM-4	JOHNSON & JOHNSON SENIOR 3.5000 01/15/2048 3.500% 01/15/48		05/31/2018	US BANCORP INVEST INC		948,770	1,000,000	996,230	996,230		94		94		996,324		(47,554)	(47,554)	19,833	01/15/2048	1FE
48128K-AV-3	JPMCC COMMERCIAL MORTGAGE SECU SECURED 1.4768 07/15/2050 1.323% 07/15/50		06/01/2018	Paydown				8,279	7,744		(7,744)		(7,744)						573	07/15/2050	1FE
49306C-AG-6	KEYBANK NA/CLEVELAND OH SUBORDINATED 4.6250 06/15/2018 4.625% 06/15/18		06/15/2018	Maturity		11,000,000	11,000,000	10,510,738	10,975,450		24,550		24,550		11,000,000				254,375	06/15/2018	2FE
49307R-AA-5	KEY COMMERCIAL MORTGAGE SECURI SECURED 0.1409 12/15/2040 0.141% 12/15/40		05/01/2018	Paydown				1,269											632	12/15/2040	6FE
49327M-2K-9	KEYBANK NA/CLEVELAND OH SENIOR 3.3000 06/01/2025 3.300% 06/01/25		04/09/2018	KEY CAPITAL MARKETS/MCDONALD		4,922,250	5,000,000	4,837,100	4,872,943		4,123		4,123		4,877,066		45,184	45,184	59,583	06/01/2025	1FE
49725V-AB-8	Kiowa Power Partners LLC SECURED 5.7370 03/30/2021 5.737% 03/30/21		06/30/2018	Redemption 100.0000		754,471	754,471	774,372	763,593		(9,123)		(9,123)		754,471				21,642	03/30/2021	2FE
50116R-AC-0	KUBOTA CREDIT OWNER TRUST 2015 SECURED ABS 1.5400 03/15/2019 1.540% 03/15/19		05/15/2018	Paydown		1,516,819	1,516,819	1,516,607	1,516,803		16		16		1,516,819				8,539	03/15/2019	1FE
501773-AY-1	LB COMMERCIAL CONDUIT MORTGAGE SECURED 1.1202 02/18/2030 0.956% 02/18/30		06/01/2018	Paydown				72	2	152	(154)		(2)						140	02/18/2030	6FE
501773-CX-1	LB COMMERCIAL MORTGAGE TRUST 1 SECURED 0.7374 06/15/2031 0.721% 06/15/31		06/01/2018	Paydown				44,224	39	5,292	(5,331)		(39)						3,061	06/15/2031	6FE
50177A-AW-9	LB COMMERCIAL MORTGAGE TRUST 2 SECURED SUBORD 6.0937 07/15/20 6.094% 07/15/44		05/11/2018	Paydown			2,165													07/15/2044	1FM
50179A-AQ-0	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.4285 02/15/2040 0.280% 02/15/40		06/11/2018	Paydown				921	45		(45)		(45)						2,195	02/15/2040	6*
50179A-AR-8	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.4285 02/15/2040 0.280% 02/15/40		06/11/2018	Paydown				730	36		(36)		(36)						1,751	02/15/2040	6*
50179M-AQ-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.6236 09/15/2039 0.457% 09/15/39		06/11/2018	Paydown				10,329	2,177		(2,177)		(2,177)						15,271	09/15/2039	6FE
50180C-AT-7	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.8986 11/15/2038 0.726% 11/15/38		06/11/2018	Paydown				1,325	626	1,088	(1,714)		(626)						1,009	11/15/2038	6*
50180C-AU-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.8986 11/15/2038 0.726% 11/15/38		06/11/2018	Paydown				1,373	640	1,167	(1,807)		(640)						1,032	11/15/2038	6*
50180L-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 6.3193 04/15/2041 6.319% 04/15/41		06/11/2018	Paydown		95,800	95,800	109,373	96,393		(593)		(593)		95,800				2,155	04/15/2041	1FM
502413-AY-3	L3 TECHNOLOGIES INC SENIOR 5.2000 10/15/2019 5.200% 10/15/19		06/06/2018	Call 103.2820		3,098,460	3,000,000	2,989,260	2,997,676		537		537		2,998,214		1,786	1,786	198,560	10/15/2019	2FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
502413-AZ-0	L3 TECHNOLOGIES INC SENIOR 4.7500 07/15/2020 4.750% 07/15/20		06/06/2018	Call 104.0920		4,163,680	4,000,000	3,987,160	3,996,261		604		604		3,996,864		3,136	3,136	333,097	07/15/2020	2FE
52108H-5W-0	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 1.0062 07/15/2040 0.806% 07/15/40		06/11/2018	Paydown				747	546		(546)		(546)						117	07/15/2040	6FE
52108H-B9-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.3212 03/15/2036 0.305% 03/15/36		06/11/2018	Paydown				38,443	982		(982)		(982)						6,251	03/15/2036	6FE
52108H-EM-2	LB-UBS COMMERCIAL MORTGAGE TRU SECURED SUBORD 6.4081 06/15/20 6.408% 06/15/36		06/11/2018	Paydown		339,338	61,705	14,962	54,062		285,276		285,276		339,338				9,657	06/15/2036	1FM
52108H-N6-7	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.0464 08/15/2036 0.046% 08/15/36		06/11/2018	Paydown				74		2	(2)								6	08/15/2036	6*
52108H-WT-7	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.3764 09/15/2037 0.189% 09/15/37		06/11/2018	Paydown				46											16	09/15/2037	6FE
52108M-BC-6	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.5244 11/15/2040 0.356% 11/15/40		06/11/2018	Paydown				1,073	3,571	284	(3,855)		(3,571)						1,166	11/15/2040	6*
52109#-AC-1	GS AIMS-LAZER SPOT MERGER TERM 1ST LIEN 6.5978 02/09/2021 7.058% 02/09/21		06/07/2018	Redemption 100.0000		23,532	23,532	23,325	23,414		118		118		23,532				719	02/09/2021	4FE
52109P-AG-0	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 6.1140 07/15/2040 6.114% 07/15/40		06/11/2018	Paydown		7,936,498	7,936,498	7,117,630	7,926,414		10,083		10,083		7,936,498				181,724	07/15/2040	1FM
52109R-BR-1	LB-UBS COMMERCIAL MORTGAGE TRU SECURED SUBORD 6.4838 09/15/20 6.484% 09/15/45		06/11/2018	Paydown		2,173,169	2,173,169	1,945,100	2,139,938		33,231		33,231		2,173,169				69,771	09/15/2045	1FM
52109R-BS-9	LB-UBS COMMERCIAL MORTGAGE TRU SECURED SUBORD 6.4838 09/15/20 6.484% 09/15/45		06/11/2018	Paydown		175,158	175,158	177,830	175,763		2,403	3,008	(605)		175,158				2,953	09/15/2045	3FM
52466M-AA-7	LEGAL SETTLEMENT FUNDING 2017- SECURED 4.0500 08/01/2024 4.050% 08/01/24		05/01/2018	Redemption 100.0000		184,525	184,525	184,525	184,525						184,525				3,737	08/01/2024	1FE
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SECURED 6.8800 12/31/2047 6.880% 12/31/47		06/30/2018	Redemption 100.0000		32,383	32,383	33,350	33,282		(898)		(898)		32,383				1,114	12/31/2047	1FE
542514-EW-0	LONG BEACH MORTGAGE LOAN TRUST SECURED SUBORD 3.1411 02/25/20 3.141% 02/25/34		06/25/2018	Paydown		5,487	5,487	5,487	5,487						5,487				62	02/25/2034	1FM
543190-AA-0	LONGTRAIN LEASING III LLC 2015 SECURED ABS 2.9800 01/15/2045 2.980% 01/15/45		06/15/2018	Paydown		434,596	434,596	434,569	434,236		360		360		434,596				5,397	01/15/2045	1FE
548661-DP-9	LOWE'S COS INC SENIOR 3.1000 05/03/2027 3.100% 05/03/27		04/16/2018	GOLDMAN SACHS & CO., INC.		7,216,050	7,500,000	7,488,450	7,489,111		298		298		7,489,409		(273,359)	(273,359)	106,563	05/03/2027	1FE
55312V-BD-9	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 0.7100 12/12/2049 0.477% 12/12/49		06/01/2018	Paydown				2,073	36		(36)		(36)						3,173	12/12/2049	6FE
55312Y-BD-3	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 0.3878 08/12/2048 0.186% 08/12/48		06/01/2018	Paydown				646	23	32	(55)		(23)						1,069	08/12/2048	6FE
55315C-AD-9	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 1.5900 02/08/2022 1.590% 02/08/22		06/08/2018	Paydown		1,148,536	1,148,536	1,148,180	1,148,458		78		78		1,148,536				7,076	02/08/2022	1FE
55315G-AC-2	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 1.3900 10/16/2019 1.390% 10/16/19		04/16/2018	Paydown		91,956	91,956	91,936	91,953		3		3		91,956				426	10/16/2019	1FE
55388P-AA-8	MVW OWNER TRUST 2015-1 SECURED ABS 2.5200 12/20/2032 2.520% 12/20/32		06/20/2018	Paydown		864,067	864,067	864,003	864,250		(183)		(183)		864,067				8,918	12/20/2032	1FE
553891-AA-0	MVW OWNER TRUST 2014-1 SECURED ABS 2.2500 09/22/2031 2.250% 09/22/31		06/20/2018	Paydown		348,219	348,219	348,121	348,175		44		44		348,219				3,225	09/22/2031	1FE
553893-AA-6	MVW OWNER TRUST 2013-1 SECURED ABS 2.1500 04/22/2030 2.150% 04/22/30		06/20/2018	Paydown		309,310	309,310	309,298	309,302		8		8		309,310				2,744	04/22/2030	1FE
553894-AA-4	MVW OWNER TRUST 2016-1 SECURED ABS 2.2500 12/20/2033 2.250% 12/20/33		06/20/2018	Paydown		1,625,445	1,625,445	1,625,271	1,625,369		76		76		1,625,445				15,161	12/20/2033	1FE
553896-AB-7	MVW OWNER TRUST 2017-1 SECURED SUBORD ABS 2.7500 12/2 2.750% 12/20/34		06/20/2018	Paydown		365,235	365,235	365,221	365,239		(4)		(4)		365,235				4,216	12/20/2034	1FE
55445R-AD-9	Mach One 2004-1A ULC SECURED CDO-CMBS 0.5932 05/28/ 0.593% 05/28/40		06/01/2018	Paydown				135,911	12,115		(12,115)		(12,115)						4,411	05/28/2040	6*
56576V-AN-7	MARATHON CLO VI LTD SECURED CDO-LNA 3.4200 05/13/2 3.955% 05/13/25		05/14/2018	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				162,496	05/13/2025	1FE
57165A-AA-6	MARRIOTT VACATION CLUB OWNER T SECURED ABS 2.5100 05/20/2030 2.510% 05/20/30		06/20/2018	Paydown		303,836	303,836	305,329	304,746		(910)		(910)		303,836				3,151	05/20/2030	1FE
577778-AT-0	MACY'S RETAIL HOLDINGS INC SENIOR 9.5000 04/15/2021 9.500% 04/15/21		04/15/2018	Redemption 100.0000		621,250	621,250	665,601	631,188		(9,938)		(9,938)		621,250				29,509	04/15/2021	2FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
579780-AK-3	MCCORMICK & CO INC/MD SENIOR 3.2500 11/15/2025 3.250% 11/15/25		05/09/2018	J.P. MORGAN SECURITIES LLC		6,630,630	7,000,000	6,948,410	6,958,146		1,662		1,662		6,959,808		(329,178)	(329,178)	110,410	11/15/2025	2FE
58528#-CG-0	MEIJER, INC. SECURED 9.0000 12/01/2019 9.000% 12/01/19		06/01/2018	Redemption 100.0000		229,661	229,661	229,661	229,661						229,661				10,335	12/01/2019	1
58528#-CL-9	MEIJER, INC. SECURED 9.0000 12/01/2019 9.000% 12/01/19		06/01/2018	Redemption 100.0000		229,871	229,871	229,871	229,871						229,871				10,344	12/01/2019	1
58528#-CQ-8	MEIJER, INC. SECURED 9.0000 12/01/2019 9.000% 12/01/19		06/01/2018	Redemption 100.0000		239,763	239,763	239,763	239,763						239,763				10,789	12/01/2019	1
58528#-CX-3	MEIJER, INC. SECURED 7.7100 10/01/2020 7.710% 10/01/20		04/01/2018	Redemption 100.0000		995,008	995,008	1,041,624	1,001,821		(6,814)		(6,814)		995,008				38,358	10/01/2020	1
59022H-EL-2	MERRILL LYNCH MORTGAGE TRUST 2 SECURED 1.0807 08/12/2039 0.960% 08/12/39		06/01/2018	Paydown				102											154	08/12/2039	6FE
59023B-AH-7	MERRILL LYNCH MORTGAGE TRUST 2 SECURED 5.7803 05/12/2039 5.780% 05/12/39		05/01/2018	Paydown		31,466	31,466	27,094	31,292		174		174		31,466				631	05/12/2039	1FM
59156R-AR-9	METLIFE INC SENIOR 6.8170 08/15/2018 6.817% 08/15/18		05/30/2018	Call 101.0090		20,201,800	20,000,000	20,070,000	20,005,829		(3,824)		(3,824)		20,002,006		(2,006)	(2,006)	1,281,158	08/15/2018	1FE
594918-BS-2	MICROSOFT CORP SENIOR 3.4500 08/08/2036 3.450% 08/08/36		05/22/2018	WELLS FARGO SECURITIES		1,883,380	2,000,000	1,992,260	1,992,645		112		112		1,992,757		(109,377)	(109,377)	54,817	08/08/2036	1FE
60467M-AB-7	MIRANT MID-ATLANTIC SERIES B P SECURED 9.1250 06/30/2017 9.125% 08/15/17		04/01/2018	Redemption 0.0000															39,171	08/02/2017	5FE
60467M-AC-5	MIRAN MID-ATLANTIC SERIES C PA SECURED 10.0600 12/30/2028 10.060% 12/30/28		04/27/2018	Call 100.0000		11,423,602	11,423,602	11,423,602	11,423,602						11,423,602				381,667	12/30/2028	4FE
60687V-BC-8	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 0.7349 07/12/2046 0.530% 07/12/46		06/01/2018	Paydown				8,654	108	2,390	(2,498)		(108)						5,562	07/12/2046	6FE
60689L-AD-7	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 1.6800 05/11/2020 1.680% 05/11/20		06/09/2018	Paydown		568,240	568,240	568,068	568,231		8		8		568,240				3,968	05/11/2020	1FE
615369-AJ-4	MOODY'S CORP SENIOR 2.6250 01/15/2023 2.625% 01/15/23		04/13/2018	Tax Free Exchange		9,980,040	10,000,000	9,976,600	9,978,911		1,129		1,129		9,980,040				219,479	01/15/2023	2FE
61690A-AF-1	MORGAN STANLEY BANK OF AMERICA SECURED 1.1552 12/15/2047 1.002% 12/15/47		06/01/2018	Paydown				23,136	18,374		(18,374)		(18,374)						1,416	12/15/2047	1FE
61690G-AG-6	MORGAN STANLEY BANK OF AMERICA SECURED 1.3147 02/15/2047 1.153% 02/15/47		06/01/2018	Paydown				50,162	47,194		(47,194)		(47,194)						6,426	02/15/2047	1FE
61690K-AF-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.5232 02/15/2046 1.384% 02/15/46		06/01/2018	Paydown				76,433	70,563		(70,563)		(70,563)						7,328	02/15/2046	1FE
61690Q-AF-6	MORGAN STANLEY BANK OF AMERICA SECURED 0.8460 07/15/2050 0.706% 07/15/50		06/01/2018	Paydown				34,149	28,359		(28,359)		(28,359)						2,860	07/15/2050	1FE
61690V-BA-5	MORGAN STANLEY BANK OF AMERICA SECURED 1.2305 10/15/2048 1.082% 10/15/48		06/01/2018	Paydown				110,771	90,282		(90,282)		(90,282)						7,157	10/15/2048	1FE
61691E-BB-0	MORGAN STANLEY CAPITAL I TRUST SECURED 0.9516 12/15/2049 0.812% 12/15/49		06/01/2018	Paydown				9,551	8,503		(8,503)		(8,503)						620	12/15/2049	1FE
61691J-AW-4	MORGAN STANLEY CAPITAL I TRUST SECURED 1.6128 06/15/2050 1.454% 06/15/50		06/01/2018	Paydown				22,881	21,516		(21,516)		(21,516)						1,405	06/15/2050	1FE
61691N-AF-2	MORGAN STANLEY CAPITAL I 2017- SECURED 0.9463 12/15/2050 0.805% 12/15/50		06/01/2018	Paydown				3,662	3,654		(3,654)		(3,654)						201	12/15/2050	1FE
617458-AJ-3	MORGAN STANLEY CAPITAL I TRUST SECURED 0.5664 09/15/2047 0.393% 09/15/47		06/01/2018	Paydown				5,496	5,101		(5,101)		(5,101)						1,087	09/15/2047	1FE
617459-AE-2	MORGAN STANLEY CAPITAL I TRUST SECURED 1.0579 06/15/2044 0.865% 06/15/44		06/01/2018	Paydown				127,559	90,732		(90,732)		(90,732)						16,768	06/15/2044	1FE
61745M-2R-3	MORGAN STANLEY CAPITAL I TRUST SECURED 1.0015 07/15/2056 0.813% 07/15/56		06/01/2018	Paydown				9,470	3,700		(3,700)		(3,700)						9,496	07/15/2056	1FE
61745M-HH-9	MORGAN STANLEY CAPITAL I INC SECURED SUBORD 6.3400 07/15/20 6.340% 07/15/30		06/01/2018	Paydown		1,937,178	1,937,178	1,348,651	1,911,273		25,905		25,905		1,937,178				54,400	07/15/2030	1FM
61745M-KW-2	MORGAN STANLEY CAPITAL I INC SECURED 1.0245 11/15/2031 1.004% 11/15/31		06/01/2018	Paydown				329	605		638	1,243	(605)						638	11/15/2031	6FE
61745M-L8-4	MORGAN STANLEY CAPITAL I TRUST SECURED 0.2784 06/13/2041 0.266% 06/13/41		06/01/2018	Paydown				2,883	7,050		(7,050)		(7,050)						893	06/13/2041	6FE
61745M-M2-6	MORGAN STANLEY CAPITAL I TRUST SECURED SUBORD 5.8641 06/13/20 5.931% 06/13/41		05/01/2018	Paydown		152,761	152,761	148,216	152,458		303		303		152,761				3,018	06/13/2041	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61745M-VH-3	MORGAN STANLEY CAPITAL I TRUST SECURED 0.6329 09/13/2045 0.545% 09/13/45		06/01/2018	Paydown				31,627	11,900		(11,900)		(11,900)						5,552	09/13/2045	5FE
61745M-ZG-1	MORGAN STANLEY CAPITAL I TRUST SECURED SUBORD 5.2620 06/15/20 5.262% 06/15/38		06/01/2018	Paydown		428,173	428,173	371,543	423,333		4,840		4,840		428,173				9,349	06/15/2038	1FM
61746W-DF-4	MORGAN STANLEY DEAN WITTER CAP SECURED SUBORD 7.0700 02/23/20 7.070% 02/23/34		04/01/2018	Paydown		205,585	205,585	140,907	201,866		3,719		3,719		205,585				4,845	02/23/2034	1FM
61746W-DG-2	MORGAN STANLEY DEAN WITTER CAP SECURED SUBORD 7.0700 02/23/20 7.070% 02/23/34		06/01/2018	Paydown		435,708	435,708	266,076	405,545		30,163		30,163		435,708				14,064	02/23/2034	1FM
61746W-DM-9	MORGAN STANLEY DEAN WITTER CAP SECURED 1.2443 02/23/2034 1.250% 02/23/34		06/01/2018	Paydown				542	448		(448)		(448)						3,288	02/23/2034	4FE
61746W-HJ-2	MORGAN STANLEY DEAN WITTER CAP SECURED 0.0821 07/15/2033 0.081% 07/15/33		06/01/2018	Paydown				1,174	395	3	(398)		(395)						88	07/15/2033	6FE
61749M-AG-4	MORGAN STANLEY CAPITAL I TRUST SECURED SUBORD 6.3160 08/12/20 6.316% 08/12/41		04/01/2018	Paydown			80,759	29,646	9,093	20,792	(29,358)	527	(9,093)							08/12/2041	4FM
61750W-AA-1	MORGAN STANLEY CAPITAL I TRUST SECURED 0.6612 12/15/2043 0.475% 12/15/43		06/01/2018	Paydown				6,186	24		(24)		(24)						9,232	12/15/2043	6*
61750W-AC-7	MORGAN STANLEY CAPITAL I TRUST SECURED 0.6612 12/15/2043 0.475% 12/15/43		06/01/2018	Paydown				7,842	18		(18)		(18)						11,681	12/15/2043	6*
61751X-AG-5	MORGAN STANLEY CAPITAL I TRUST SECURED 5.5740 11/12/2049 5.574% 11/12/49		06/01/2018	Paydown		613,125	613,125	472,825	607,855		5,270		5,270		613,125				14,235	11/12/2049	1FM
61751X-AX-8	MORGAN STANLEY CAPITAL I TRUST SECURED 0.5076 11/12/2049 0.310% 11/12/49		06/01/2018	Paydown				7,557	6,170		(6,170)		(6,170)						2,709	11/12/2049	6FE
61760R-AA-0	MORGAN STANLEY CAPITAL I TRUST SECURED 0.9141 07/15/2049 0.786% 07/15/49		06/01/2018	Paydown				25,591	24,931		(24,931)		(24,931)						4,155	07/15/2049	1FE
61760V-AA-1	MORGAN STANLEY CAPITAL I TRUST SECURED 2.2706 03/15/2045 2.089% 03/15/45		06/01/2018	Paydown				90,828	75,719		(75,719)		(75,719)						9,607	03/15/2045	1FE
61761A-AA-6	MORGAN STANLEY BANK OF AMERICA SECURED 1.6292 08/15/2045 1.472% 08/15/45		06/01/2018	Paydown				87,231	80,522		(80,522)		(80,522)						9,286	08/15/2045	1FE
61761D-AJ-1	MORGAN STANLEY BANK OF AMERICA SECURED 1.7816 11/15/2045 1.628% 11/15/45		06/01/2018	Paydown				32,653	36,401		(36,401)		(36,401)						3,984	11/15/2045	1FE
61761Q-AF-0	MORGAN STANLEY BANK OF AMERICA SECURED 1.1342 12/15/2048 0.998% 12/15/48		06/01/2018	Paydown				39,567	39,829		(39,829)		(39,829)						5,328	12/15/2048	1FE
61762D-AX-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.2259 05/15/2046 1.087% 05/15/46		06/01/2018	Paydown				54,662	51,467		(51,467)		(51,467)						5,268	05/15/2046	1FE
61763B-AV-6	MORGAN STANLEY BANK OF AMERICA SECURED 1.2367 11/15/2046 1.072% 11/15/46		06/01/2018	Paydown				60,399	44,431		(44,431)		(44,431)						4,612	11/15/2046	1FE
61763K-BB-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.2288 04/15/2047 1.065% 04/15/47		06/01/2018	Paydown				85,422	85,558		(85,558)		(85,558)						8,617	04/15/2047	1FE
61763M-AG-5	MORGAN STANLEY BANK OF AMERICA SECURED 1.3032 06/15/2047 1.142% 06/15/47		06/01/2018	Paydown				57,926	44,872		(44,872)		(44,872)						4,627	06/15/2047	1FE
61763U-BA-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.3553 08/15/2047 1.196% 08/15/47		06/01/2018	Paydown				24,039	14,274		(14,274)		(14,274)						1,536	08/15/2047	1FE
61763X-AG-1	MORGAN STANLEY BANK OF AMERICA SECURED 1.0649 10/15/2047 0.898% 10/15/47		06/01/2018	Paydown				169,716	146,230		(146,230)		(146,230)						29,834	10/15/2047	1FE
61764R-BG-2	MORGAN STANLEY BANK OF AMERICA SECURED 1.5171 02/15/2048 1.353% 02/15/48		06/01/2018	Paydown				147,776	103,158		(103,158)		(103,158)						10,336	02/15/2048	1FE
61764X-BK-0	MORGAN STANLEY BANK OF AMERICA SECURED 1.0861 03/15/2048 0.946% 03/15/48		06/01/2018	Paydown				40,579	29,998		(29,998)		(29,998)						2,381	03/15/2048	1FE
61765T-AG-8	MORGAN STANLEY BANK OF AMERICA SECURED 1.2785 10/15/2048 1.126% 10/15/28		06/01/2018	Paydown				19,571	15,663		(15,663)		(15,663)						1,202	10/15/2028	1FE
61766C-AH-2	MORGAN STANLEY CAPITAL I TRUST SECURED 1.3774 03/15/2049 1.224% 03/15/49		06/01/2018	Paydown				21,431	17,645		(17,645)		(17,645)						1,342	03/15/2049	1FE
61766E-BF-1	MORGAN STANLEY BANK OF AMERICA SECURED 1.7934 05/15/2049 1.633% 05/15/49		06/01/2018	Paydown				26,714	22,663		(22,663)		(22,663)						1,639	05/15/2049	1FE
61766N-BC-8	MORGAN STANLEY BANK OF AMERICA SECURED 1.5907 09/15/2049 1.452% 09/15/49		06/01/2018	Paydown				16,172	14,338		(14,338)		(14,338)						947	09/15/2049	1FE
61767C-AW-8	MORGAN STANLEY BANK OF AMERICA SECURED 1.6014 05/15/2050 1.442% 05/15/50		06/01/2018	Paydown				20,839	15,523		(19,653)		(19,653)						1,250	05/15/2050	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62475F-AD-4	MORGAN STANLEY CAPITAL I INC SECURED CDO-CMBS 1.2496 05/24/ 1.250% 05/24/43		06/01/2018	Paydown				205	187		(187)		(187)						109	05/24/2043	6FE
62942K-AV-8	NRP MORTGAGE TRUST 2013-1 SECURED 3.2500 07/25/2043 3.250% 07/25/43		06/01/2018	Paydown		807,973	807,973	817,360	813,781		(5,808)		(5,808)		807,973				11,062	07/25/2043	1FM
62942Q-AX-1	NRZ ADVANCE RECEIVABLES TRUST SECURED ABS 2.7511 06/15/2049 2.751% 06/15/49		05/06/2018	Paydown		6,000,000	6,000,000	5,999,990	5,999,991		9		9		6,000,000				64,649	06/15/2049	1FE
63859C-CK-7	NATIONSLINK FUNDING CORP 1999- SECURED SUBORD 6.4500 01/22/20 6.450% 01/22/26		06/15/2018	Paydown		879,223	879,223	714,061	860,326		18,897		18,897		879,223				23,502	01/22/2026	1FE
63860#-AA-1	NATIONSBANK TRUST CO. SECURED 8.8800 12/21/2019 8.880% 12/21/19		06/21/2018	Redemption 100.0000		1,145,563	1,145,563	1,145,563	1,145,563						1,145,563				50,863	12/21/2019	2
63939M-AA-3	NAVIENT PRIVATE EDUCATION LOAN SECURED ABS 3.5733 01/16/2035 3.573% 01/16/35		06/15/2018	Paydown		1,097,843	1,097,843	1,097,843	1,097,843						1,097,843				14,495	01/16/2035	1FE
64352V-ES-6	NEW CENTURY HOME EQUITY LOAN T SECURED SUBORD 3.0661 10/25/20 3.066% 10/25/33		06/25/2018	Paydown		168,901	168,901	169,271	168,975		(73)		(73)		168,901				1,820	10/25/2033	1FM
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS SENIOR 3.2500 12/01/2026 3.250% 12/01/26		05/07/2018	JEFFERIES & CO., INC.		7,662,240	8,000,000	7,942,560	7,947,953		1,775		1,775		7,949,728		(287,488)	(287,488)	114,111	12/01/2026	1FE
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDING SENIOR 3.5500 05/01/2027 3.550% 05/01/27		04/26/2018	MITSUBISHI SECURITIES		9,579,200	10,000,000	9,971,600	9,973,246		797		797		9,974,043		(394,843)	(394,843)	176,514	05/01/2027	2FE
65473Q-BE-2	NISOURCE INC SENIOR 3.4900 05/15/2027 3.490% 05/15/27		04/23/2018	MITSUBISHI SECURITIES		9,550,300	10,000,000	9,998,400	9,998,430		45		45		9,998,475		(448,175)	(448,175)	155,111	05/15/2027	2FE
655844-BJ-6	NORFOLK SOUTHERN CORP SENIOR 3.0000 04/01/2022 3.000% 04/01/22		04/25/2018	Various		9,886,860	10,000,000	10,066,850	10,046,919		(3,470)		(3,470)		10,043,449		(156,589)	(156,589)	170,250	04/01/2022	2FE
65605*-AC-6	BNSF RAILWAY COMPANY SECURED 6.0100 12/31/2028 6.010% 12/31/28		06/30/2018	Redemption 100.0000		410,256	410,256	410,256	410,256						410,256				12,328	12/31/2028	1
66416T-AF-2	FirstLight Hydro Generating Co 1ST LIEN 8.8120 10/15/2026 8.812% 10/15/26		05/17/2018	Call 124.5671		9,011,651	7,234,375	7,234,375	7,234,375						7,234,375				2,152,689	10/15/2026	3FE
66416T-AF-2	FirstLight Hydro Generating Co 1ST LIEN 8.8120 10/15/2026 8.812% 10/15/26		04/15/2018	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				11,015	10/15/2026	3FE
664397-AJ-5	EVERSOURCE ENERGY SENIOR 1.4500 05/01/2018 1.450% 05/01/18		05/01/2018	Maturity		1,000,000	1,000,000	999,330	999,954		46		46		1,000,000				7,250	05/01/2018	2FE
667752-AB-5	NORTHWEST PIPELINE LLC SENIOR 6.0500 06/15/2018 6.050% 06/15/18		06/15/2018	Maturity		5,000,000	5,000,000	4,986,650	4,999,226		774		774		5,000,000				151,250	06/15/2018	2FE
66859N-AG-7	NORTHWOODS CAPITAL XI LTD SECURED SUBORD CDO-LNA 3.3215 3.948% 04/15/25		04/16/2018	Paydown		17,640,000	17,640,000	17,640,000	17,640,000						17,640,000				279,878	04/15/2025	1FE
66859N-AJ-1	NORTHWOODS CAPITAL XI LTD SECURED SUBORD CDO-LNA 4.1215 4.748% 04/15/25		04/16/2018	Paydown		6,300,000	6,300,000	6,300,000	6,300,000						6,300,000				125,437	04/15/2025	1FE
67021C-AM-9	NSTAR ELECTRIC CO SENIOR 3.2000 05/15/2027 3.200% 05/15/27		05/21/2018	MITSUBISHI SECURITIES		12,121,170	12,750,000	12,740,310	12,740,834		331		331		12,741,165		(619,995)	(619,995)	213,067	05/15/2027	1FE
670346-AK-1	NUCOR CORP SENIOR 5.8500 06/01/2018 5.850% 06/01/18		06/01/2018	Maturity		15,000,000	15,000,000	14,927,250	14,996,076		3,924		3,924		15,000,000				438,750	06/01/2018	1FE
670346-AP-0	NUCOR CORP SENIOR 3.9500 05/01/2028 3.950% 05/01/28		04/23/2018	Various		4,993,000	5,000,000	4,992,600							4,992,600		400	400		05/01/2028	2FE
67400L-AG-3	OAKTREE EIF II SERIES A2 LTD SECURED CDO-LNA 2.9888 11/15/2 3.493% 11/15/25		05/15/2018	Paydown		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				202,218	11/15/2025	1FE
67400L-AJ-7	OAKTREE EIF II SERIES A2 LTD SECURED SUBORD CDO-LNA 3.5388 4.043% 11/15/25		05/15/2018	Paydown		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				208,892	11/15/2025	1FE
68233J-BC-7	ONCOR ELECTRIC DELIVERY CO LLC 1ST LIEN 3.8000 09/30/2047 3.800% 09/30/47		05/17/2018	Tax Free Exchange		8,987,366	9,000,000	8,987,130	8,987,235		130		130		8,987,366				224,200	09/30/2047	1FE
68283#-AA-9	GS AIMS-ONETOUCHPOINT TERM 1ST LIEN 6.8389 09/04/2019 6.863% 09/04/19		05/03/2018	Redemption 100.0000		66,038	66,038	65,487	65,833		205		205		66,038				1,004	09/04/2019	4FE
68283#-AB-7	GS AIMS-ONETOUCHPOINT REVOLVER 1ST LIEN 6.5978 09/04/2019 7.750% 09/04/19		06/29/2018	Redemption 100.0000		425,901	425,901	425,901	9,994						425,901				3,638	09/04/2019	4FE
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST SECURED SUBORD 2.9911 01/25/20 2.991% 01/25/34		06/25/2018	Paydown		64,680	64,680	64,680	64,680						64,680				687	01/25/2034	1FM
68389X-BJ-3	ORACLE CORP SENIOR 4.0000 07/15/2046 4.000% 07/15/46		05/31/2018	MERRILL LYNCH PIERCE FENNER &		980,090	1,000,000	999,820	999,834		1		1		999,835		(19,745)	(19,745)	35,444	07/15/2046	1FE
684181-AA-8	Orange Cogen Funding Corp SECURED 8.1750 03/15/2022 8.175% 03/15/22		06/15/2018	Redemption 100.0000		312,500	312,500	312,500	312,500						312,500				12,773	03/15/2022	2FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST 20 SECURED ABS 2.6100 03/08/2029 2.610% 03/08/29		06/08/2018	Paydown		749,145	749,145	749,060	749,106		39		39		749,145				7,930	03/08/2029	1FE
68504W-AA-5	ORANGE LAKE TIMESHARE TRUST 20 SECURED ABS 3.1000 11/08/2030 3.100% 11/08/30		06/08/2018	Paydown		646,870	646,870	646,794			76		76		646,870				4,229	11/08/2030	1FE
68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 20 SECURED SUBORD ABS 3.3500 11/0 3.350% 11/08/30		06/08/2018	Paydown		929,875	929,875	929,861			14		14		929,875				6,569	11/08/2030	1FE
69336T-AH-9	PHI INC SENIOR 5.2500 03/15/2019 5.250% 03/15/19		06/20/2018	Various		4,824,688	5,000,000	4,982,750	4,994,945		1,940		1,940		4,996,885		(172,197)	(172,197)	201,141	03/15/2019	5FE
69351U-AU-7	PPL ELECTRIC UTILITIES CORP SECURED 3.9500 06/01/2047 3.950% 06/01/47		05/22/2018	US BANCORP INVEST INC		479,790	500,000	494,950	495,018		35		35		495,054		(15,264)	(15,264)	9,491	06/01/2047	1FE
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR 3.1000 05/15/2026 3.100% 05/15/26		04/17/2018	MIZUHO FINANCIAL GROUP INC		8,937,505	9,500,000	9,487,840	9,489,560		327		327		9,489,887		(552,382)	(552,382)	125,981	05/15/2026	2FE
69353R-EM-6	PNC BANK NA SENIOR 1.6000 06/01/2018 1.600% 06/01/18		06/01/2018	Maturity		10,000,000	10,000,000	9,993,300	9,999,055		945		945		10,000,000				80,000	06/01/2018	1FE
693680-AC-4	PSMC 2018-2 TRUST SECURED 3.5000 06/25/2048 3.500% 06/25/48		06/01/2018	Paydown		272,236	272,236	267,770			4,466		4,466		272,236				794	06/25/2048	1FE
69371V-AC-1	PSMC TRUST SECURED 3.5000 02/25/2048 3.500% 02/25/48		06/01/2018	Paydown		1,212,011	1,212,011	1,210,496			1,515		1,515		1,212,011				7,522	02/25/2048	1FE
713448-DY-1	PEPSICO INC SENIOR 3.0000 10/15/2027 3.000% 10/15/27		05/15/2018	DEUTSCHE BANK AG		9,338,600	10,000,000	9,971,700	9,972,252		949		949		9,973,201		(634,601)	(634,601)	180,833	10/15/2027	1FE
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN SENIOR 5.6500 05/16/2018 5.650% 05/16/18		05/16/2018	Maturity		20,000,000	20,000,000	19,947,200	19,997,463		2,537		2,537		20,000,000				565,000	05/16/2018	1FE
73557*-AB-0	PORT WASHINGTON GENERATING STA SENIOR 6.0000 06/15/2033 6.000% 06/15/33		06/15/2018	Redemption 100.0000		54,587	54,587	54,587	54,587						54,587				1,366	06/15/2033	1
73774H-AC-7	GS AIMS-POTPOURRI GROUP TERM 1ST LIEN 6.8425 04/25/2020 6.594% 04/25/20		06/29/2018	Redemption 100.0000		26,005	26,005	25,875	25,944		61		61		26,005				629	04/25/2020	4FE
74042J-AC-7	PREFERRED TERM SECURITIES XXI SECURED CDO-PFDA 2.9906 03/22/ 2.991% 03/22/38		06/22/2018	Paydown		44,166	44,166	44,166	44,166						44,166				560	03/22/2038	4AM
74042J-AJ-2	PREFERRED TERM SECURITIES XXI SECURED CDO-PFDA 2.9906 03/22/ 2.991% 03/22/38		06/22/2018	Paydown		28,105	28,105	28,105	28,105						28,105				357	03/22/2038	4AM
742718-DF-3	PROCTER & GAMBLE CO/THE SENIOR 5.5500 03/05/2037 5.550% 03/05/37		05/25/2018	VARIOUS		1,889,790	1,500,000	1,489,918	1,491,895		95		95		1,491,990		397,800	397,800	60,125	03/05/2037	1FE
742718-EV-7	PROCTER & GAMBLE CO/THE SENIOR 2.8500 08/11/2027 2.850% 08/11/27		04/10/2018	CITIGROUP GLOBAL MARKETS, INC		9,548,400	10,000,000	9,979,300	9,980,000		504		504		9,980,504		(432,104)	(432,104)	190,792	08/11/2027	1FE
74432G-AE-7	PRUDENTIAL COMMERCIAL MORTGAGE SECURED 0.5531 02/11/2036 0.553% 02/11/36		04/01/2018	Paydown				18,549	3,028	1,045	(4,072)		(3,027)						8,483	02/11/2036	6*
74436J-EH-6	PRUDENTIAL SECURITIES SECURED SECURED 1.4435 11/01/2031 1.444% 11/01/31		06/01/2018	Paydown				45		40	(41)		(1)						34	11/01/2031	6FE
744482-BJ-8	PUBLIC SERVICE CO OF NEW HAMPS SECURED 6.0000 05/01/2018 6.000% 05/01/18		05/01/2018	Maturity		15,000,000	15,000,000	14,964,300	14,998,481		1,519		1,519		15,000,000				450,000	05/01/2018	1FE
744499-AP-9	PUBLIC SERVICE CO OF NEW MEXIC SENIOR 7.9500 05/15/2018 7.950% 05/15/18		05/15/2018	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				278,250	05/15/2018	2FE
74731@-AC-3	QUAD/GRAPHICS INC SECURED 8.3200 06/15/2021 8.320% 06/15/21		06/15/2018	Redemption 100.0000		1,590,909	1,590,909	1,590,909	1,590,909						1,590,909				66,182	06/15/2021	3
74732@-AD-0	QUAD/GRAPHICS INC SENIOR 5.9800 04/14/2026 5.980% 04/14/26		04/14/2018	Redemption 100.0000		136,364	136,364	136,364	136,364						136,364				4,077	04/14/2026	3
74928U-BA-4	RBSSP RESECURITIZATION TRUST 2 SECURED 3.6073 03/25/2036 3.519% 03/25/36		04/01/2018	Paydown		60,130	60,130	60,055	59,983		147		147		60,130				704	03/25/2036	1FM
749685-AV-5	RPM INTERNATIONAL INC SENIOR 3.7500 03/15/2027 3.750% 03/15/27		05/22/2018	JEFFERIES & CO., INC.		9,519,790	10,000,000	9,985,800	9,986,914		446		446		9,987,360		(467,570)	(467,570)	251,563	03/15/2027	2FE
759950-GX-0	RENAISSANCE HOME EQUITY LOAN T SECURED 6.1660 05/25/2036 6.166% 05/25/36		06/01/2018	Paydown		61,142	61,142	42,389	40,330		20,812		20,812		61,142				1,592	05/25/2036	1FM
760759-AS-9	REPUBLIC SERVICES INC SENIOR 3.3750 11/15/2027 3.375% 11/15/27		04/23/2018	CITIGROUP GLOBAL MARKETS, INC		7,342,893	7,750,000	7,736,980	7,737,119		344		344		7,737,463		(394,571)	(394,571)	115,523	11/15/2027	2FE
76110V-NV-6	HOME EQUITY LOAN TRUST 2003-HS SECURED 5.5500 09/25/2033 5.550% 09/25/33		06/01/2018	Paydown		321,957	321,957	321,834	321,460		497		497		321,957				6,790	09/25/2033	1FM
76110W-VV-5	RASC Series 2003-KS11 Trust SECURED SUBORD 2.9761 01/25/20 2.976% 01/25/34		06/25/2018	Paydown		45,251	45,251	43,524	44,280		971		971		45,251				518	01/25/2034	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76126C-DK-5	Racers SECURED 6.5000 04/15/2018 6.500% 04/15/18		04/15/2018	Redemption 100.0000		538,241	538,241	580,762	540,047		(1,806)		(1,806)		538,241				17,493	04/15/2018	2
771367-CD-9	ROCHESTER GAS & ELECTRIC CORP SECURED 3.1000 06/01/2027 3.100% 06/01/27		05/18/2018	WELLS FARGO SECURITIES		6,557,530	7,000,000	6,986,210	6,986,959		465		465		6,987,423		(429,893)	(429,893)	103,075	06/01/2027	1FE
78409V-AH-7	S&P GLOBAL INC SENIOR 2.5000 08/15/2018 2.500% 08/15/18		06/03/2018	Call 100.1010		10,010,100	10,000,000	9,989,507	9,997,533		1,666		1,666		9,999,199		801	801	210,100	08/15/2018	2FE
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SECURED 2.1708 10/10/2048 2.008% 10/10/48		06/01/2018	Paydown				15,523	13,676		(13,676)		(13,676)						1,009	10/10/2048	1FE
78442G-PG-5	SLM Student Loan Trust 2005-4 SECURED ABS 2.4795 01/25/2027 2.480% 01/25/27		04/25/2018	Paydown		269,685	269,685	202,264	257,998		11,687		11,687		269,685				2,283	01/25/2027	1FE
78445F-AD-7	SLM Student Loan Trust 2008-7 SECURED ABS 3.2595 07/25/2023 3.260% 07/25/23		04/25/2018	Paydown		105,234	105,234	105,234	105,234						105,234				1,306	07/25/2023	2AM
78446J-AA-4	SLM Student Loan Trust 2011-2 SECURED ABS 2.6911 11/25/2027 2.691% 11/25/27		06/25/2018	Paydown		376,932	376,932	376,202	383,184		(6,252)		(6,252)		376,932				3,716	11/25/2027	1FE
78446W-AC-1	SLM Student Loan Trust 2012-1 SECURED ABS 2.9097 09/25/2028 3.041% 09/25/28		06/25/2018	Paydown		288,339	288,339	285,397	294,134		(5,795)		(5,795)		288,339				3,196	09/25/2028	4AM
78447X-AB-0	SLM PRIVATE EDUCATION LOAN TRU SECURED ABS 2.9400 10/15/2031 2.940% 10/15/31		06/15/2018	Paydown		1,450,065	1,450,065	1,479,519	1,464,362		(14,298)		(14,298)		1,450,065				17,680	10/15/2031	1FE
78449F-AB-7	SMB PRIVATE EDUCATION LOAN TRU SECURED ABS 2.7000 05/15/2031 2.700% 05/15/31		06/15/2018	Paydown		708,450	708,450	708,149	708,237		213		213		708,450				7,941	05/15/2031	1FE
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU SECURED ABS 2.4300 02/17/2032 2.430% 02/17/32		06/15/2018	Paydown		480,660	480,660	480,643	480,648		13		13		480,660				5,097	02/17/2032	1FE
78469P-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.7600 12/26/2036 2.760% 12/26/36		06/25/2018	Paydown		722,220	722,220	715,626	714,831		7,389		7,389		722,220				8,293	12/26/2036	1FE
78470R-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 1.6300 01/25/2036 1.630% 01/25/36		06/25/2018	Paydown		1,100,544	1,100,544	1,100,468	1,100,499		45		45		1,100,544				7,418	01/25/2036	1FE
78471K-AE-1	SOFI MORTGAGE TRUST 2016-1 SECURED 3.0000 11/25/2046 3.000% 11/25/46		06/01/2018	Paydown		276,947	276,947	264,182	264,727		12,220		12,220		276,947				3,448	11/25/2046	1FM
80283Y-AF-2	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 2.6000 11/1 2.600% 11/16/20		06/15/2018	Paydown		2,069,694	2,069,694	2,069,079	2,069,652		41		41		2,069,694				22,247	11/16/2020	1FE
80285C-AG-6	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 2.0800 02/1 2.080% 02/16/21		06/15/2018	Paydown		1,292,251	1,292,251	1,292,129	1,292,211		39		39		1,292,251				12,616	02/16/2021	1FE
816851-AJ-8	SEMPRA ENERGY SENIOR 6.1500 06/15/2018 6.150% 06/15/18		06/15/2018	Maturity		12,000,000	12,000,000	11,995,440	11,999,734		266		266		12,000,000				369,000	06/15/2018	2FE
816851-BG-3	SEMPRA ENERGY SENIOR 3.4000 02/01/2028 3.400% 02/01/28		06/18/2018	MITSUBISHI SECURITIES		4,699,700	5,000,000	4,964,950			1,331		1,331		4,966,281		(266,581)	(266,581)	74,611	02/01/2028	2FE
81745L-AA-1	SEQUOIA MORTGAGE TRUST 2014-4 SECURED 3.0000 11/25/2044 3.000% 11/25/44		06/01/2018	Paydown		320,589	320,589	324,496	322,845		(2,256)		(2,256)		320,589				4,384	11/25/2044	1FM
81745Q-AF-9	SEQUOIA MORTGAGE TRUST 2015-1 SECURED 2.5000 01/25/2045 2.500% 01/25/45		06/01/2018	Paydown		366,799	366,799	368,518	368,280		(1,481)		(1,481)		366,799				3,898	01/25/2045	1FM
81745X-AD-9	SEQUOIA MORTGAGE TRUST 2017-4 SECURED 3.5000 07/25/2047 3.500% 07/25/47		06/01/2018	Paydown		979,332	979,332	1,006,264	1,004,628		(25,295)		(25,295)		979,332				13,960	07/25/2047	1FM
81746D-AD-2	SEQUOIA MORTGAGE TRUST 2017-5 SECURED 3.5000 08/25/2047 3.500% 08/25/47		06/01/2018	Paydown		691,650	691,650	707,644	706,550		(14,900)		(14,900)		691,650				10,142	08/25/2047	1FM
81746F-AD-7	SEQUOIA MORTGAGE TRUST 2017-6 SECURED 3.5000 09/25/2047 3.500% 09/25/47		06/01/2018	Paydown		1,316,243	1,316,243	1,353,468	1,351,097		(34,854)		(34,854)		1,316,243				19,565	09/25/2047	1FM
81746K-AD-6	SEQUOIA MORTGAGE TRUST 2017-2 SECURED 3.5000 02/25/2047 3.500% 02/25/47		06/01/2018	Paydown		687,584	687,584	700,477	697,705		(10,120)		(10,120)		687,584				10,449	02/25/2047	1FM
81746L-AD-4	SEQUOIA MORTGAGE TRUST 2015-3 SECURED 3.5000 07/25/2045 3.500% 07/25/45		06/01/2018	Paydown		227,897	227,897	231,012	230,314		(2,418)		(2,418)		227,897				3,173	07/25/2045	1FM
81746N-AK-4	SEQUOIA MORTGAGE TRUST 2016-3 SECURED 3.5000 11/25/2046 3.500% 11/25/46		06/01/2018	Paydown		418,316	418,316	431,649	430,666		(12,350)		(12,350)		418,316				6,618	11/25/2046	1FM
81746Q-AD-3	SEQUOIA MORTGAGE TRUST 2018-2 SECURED 3.5000 02/25/2048 3.500% 02/25/48		06/01/2018	Paydown		222,631	222,631	225,414			(2,783)		(2,783)		222,631				2,685	02/25/2048	1Z
81746T-AD-7	SEQUOIA MORTGAGE TRUST 2017-1 SECURED 3.5000 02/25/2047 3.500% 02/25/47		06/01/2018	Paydown		633,808	633,808	646,484	643,679		(9,871)		(9,871)		633,808				8,613	02/25/2047	1FM
81746V-AD-2	SEQUOIA MORTGAGE TRUST 2018-3 SECURED 3.5000 03/25/2048 3.500% 03/25/48		06/01/2018	Paydown		1,021,354	1,021,354	1,019,759			1,596		1,596		1,021,354				9,603	03/25/2048	1FE

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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
										Change In Book/Adjusted Carrying Value											
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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81746X-AD-8	SEQUOIA MORTGAGE TRUST 2017-3 SECURED 3.5000 04/25/2047 3.500% 04/25/47		06/01/2018	Paydown		1,044,341	1,044,341	1,059,517	1,057,593		(13,252)		(13,252)		1,044,341				14,677	04/25/2047	1FM
81747G-AD-4	SEQUOIA MORTGAGE TRUST 2018-5 SECURED 3.5000 05/25/2048 3.500% 05/25/48		06/01/2018	Paydown		511,325	511,325	505,653			5,673		5,673		511,325				2,687	05/25/2048	1FE
81783D-AA-2	SETS Trust No. 2006-1 SECURED 2.2080 04/10/2018 2.837% 04/10/18		04/10/2018	Maturity		5,000,000	5,000,000	4,991,500	4,999,780		220		220		5,000,000				51,243	04/10/2018	2
81783R-AA-1	SETTLEMENT FEE FINANCE 2013-1 SECURED ABS 3.9800 01/25/2044 3.980% 01/25/44		04/25/2018	Paydown		372,336	372,336	372,336	372,336						372,336				7,409	01/25/2044	1FE
81881U-AM-9	SHACKLETON 2013-IV CLO LTD SECURED SUBORD CDO-LNA 3.2215 3.842% 01/13/25		04/13/2018	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				153,289	01/13/2025	1FE
81881U-AP-2	SHACKLETON 2013-IV CLO LTD SECURED SUBORD CDO-LNA 3.8215 4.442% 01/13/25		04/13/2018	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				73,449	01/13/2025	1FE
82280R-AD-1	SHELLPOINT CO-ORIGINATOR TRUST SECURED 3.5000 04/25/2047 3.500% 04/25/47		06/01/2018	Paydown		986,214	986,214	999,621	997,144		(10,929)		(10,929)		986,214				13,857	04/25/2047	1FM
82281E-AK-3	SHELLPOINT CO-ORIGINATOR TRUST SECURED 3.5000 11/25/2046 3.500% 11/25/46		06/01/2018	Paydown		584,059	584,059	595,010	594,493		(10,434)		(10,434)		584,059				8,615	11/25/2046	1FM
82281F-AD-6	SHELLPOINT CO-ORIGINATOR TRUST SECURED 3.5000 10/25/2047 3.500% 10/25/47		06/01/2018	Paydown		733,510	733,510	752,764	751,434		(17,925)		(17,925)		733,510				10,956	10/25/2047	1FM
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SENIOR 3.2000 09/23/2026 3.200% 09/23/26		04/24/2018	GOLDMAN SACHS & CO., INC.		6,391,140	7,000,000	6,991,670	6,992,592		234		234		6,992,826		(601,686)	(601,686)	132,533	09/23/2026	2FE
82650H-AA-1	SIERRA TIMESHARE 2013-3 RECEIV SECURED ABS 2.2000 10/20/2030 2.200% 10/20/30		06/20/2018	Paydown		292,217	292,217	292,135	292,211		6		6		292,217				2,641	10/20/2030	1FE
82652D-AA-8	SIERRA TIMESHARE 2014-2 RECEIV SECURED ABS 2.0500 06/20/2031 2.050% 06/20/31		06/20/2018	Paydown		147,285	147,285	147,263	147,275		11		11		147,285				1,255	06/20/2031	1FE
82652E-AA-6	SIERRA TIMESHARE 2014-3 RECEIV SECURED ABS 2.3000 10/20/2031 2.300% 10/20/31		06/20/2018	Paydown		238,758	238,758	238,715	238,750		9		9		238,758				2,266	10/20/2031	1FE
82652H-AA-9	SIERRA TIMESHARE 2015-2 RECEIV SECURED ABS 2.4300 06/20/2032 2.430% 06/20/32		06/20/2018	Paydown		367,280	367,280	367,237	367,358		(79)		(79)		367,280				3,700	06/20/2032	1FE
82652J-AA-5	SIERRA TIMESHARE 2015-3 RECEIV SECURED ABS 2.5800 09/20/2032 2.580% 09/20/32		06/20/2018	Paydown		344,448	344,448	344,382	344,408		40		40		344,448				3,665	09/20/2032	1FE
82652K-AA-2	SIERRA RECEIVABLES FUNDING CO SECURED ABS 2.9100 03/20/2034 2.910% 03/20/34		06/20/2018	Paydown		1,583,502	1,583,502	1,583,394	1,583,485		17		17		1,583,502				19,012	03/20/2034	1FE
82652W-AA-6	SIERRA TIMESHARE 2016-2 RECEIV SECURED ABS 2.3300 07/20/2033 2.330% 07/20/33		06/20/2018	Paydown		808,568	808,568	808,414	808,425		143		143		808,568				7,779	07/20/2033	1FE
82652X-AA-4	SIERRA TIMESHARE 2016-1 RECEIV SECURED ABS 3.0800 03/21/2033 3.080% 03/21/33		06/20/2018	Paydown		755,316	755,316	755,179	755,276		40		40		755,316				9,658	03/21/2033	1FE
82652Y-AA-2	SIERRA TIMESHARE 2016-3 RECEIV SECURED ABS 2.4300 10/20/2033 2.430% 10/20/33		06/20/2018	Paydown		1,154,587	1,154,587	1,154,380	1,154,474		113		113		1,154,587				11,591	10/20/2033	1FE
83149V-AA-7	SLM STUDENT LOAN TRUST 2011-1 SECURED ABS 2.6111 03/25/2026 2.611% 03/25/26		06/25/2018	Paydown		136,756	136,756	136,350	138,497		(1,741)		(1,741)		136,756				1,270	03/25/2026	1FE
834016-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.5100 08/25/2033 2.510% 08/25/33		06/25/2018	Paydown		663,733	663,733	660,089	660,011		3,721		3,721		663,733				7,055	08/25/2033	1FE
834017-AB-1	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.5100 09/27/2032 2.510% 09/27/32		06/25/2018	Paydown		764,485	764,485	764,387	764,413		72		72		764,485				7,862	09/27/2032	1FE
83402J-AC-2	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.7400 10/25/2032 2.740% 10/25/32		06/25/2018	Paydown		85,500	85,500	85,491	85,494		5		5		85,500				1,171	10/25/2032	1FE
83416W-AB-9	SOLAR STAR FUNDING LLC 1ST LIEN 3.9500 06/30/2035 3.950% 06/30/35		06/30/2018	Redemption 100.0000		35,088	35,088	35,088	35,088						35,088				693	06/30/2035	2FE
83608H-AU-8	SOUND POINT CLO III LTD SECURED SUBORD CDO-LNA 3.2715 3.898% 07/15/25		04/16/2018	Paydown		29,500,000	29,500,000	29,500,000	29,500,000						29,500,000				460,594	07/15/2025	1FE
83608H-AW-4	SOUND POINT CLO III LTD SECURED SUBORD CDO-LNA 3.8715 4.498% 07/15/25		04/16/2018	Paydown		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				195,790	07/15/2025	1FE
857477-AZ-6	STATE STREET CORP SENIOR 2.6530 05/15/2023 2.653% 05/15/23		04/17/2018	Various		14,612,750	15,000,000	15,010,720	15,009,459		(613)		(613)		15,008,846		(396,096)	(396,096)	169,497	05/15/2023	1FE
858271-A*-0	TRANSMISSION SERVICES HOLDINGS SECURED 3.8200 06/30/2047 3.820% 06/30/47		06/30/2018	Redemption 100.0000		90,509	90,509	90,509	90,509						90,509				1,729	06/30/2047	2FE
86191@-AC-0	STONEHEDGE CAPITAL FUND MISSOU SECURED 0.0000 12/01/2019 0.000% 12/01/19		06/01/2018	Redemption 100.0000		180,193	180,193	180,193	180,193						180,193					12/01/2019	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86357M-BP-3	SPARCS TRUST SENIOR 7.1984 04/15/2019 7.198% 04/15/19		04/15/2018	Redemption 100.0000		1,021,650	1,021,650	976,729	1,015,509		6,140		6,140		1,021,650				36,567	04/15/2019	2
87155M-AA-9	SYMPHONY CLO V LTD SECURED CDO-LNA 3.0977 01/15/2 3.098% 01/15/24		04/16/2018	Paydown		1,344,304	1,344,304	1,314,501	1,339,869		4,434		4,434		1,344,304				15,552	01/15/2024	1FE
87165L-AK-7	SYNCHRONY CREDIT CARD MASTER N SECURED ABS 1.6000 04/15/2021 1.600% 04/15/21		04/15/2018	Paydown		7,500,000	7,500,000	7,498,583	7,499,856		145		145		7,500,000				40,000	04/15/2021	1FE
875127-AX-0	TAMPA ELECTRIC CO SENIOR 6.1000 05/15/2018 6.100% 05/15/18		05/15/2018	Maturity		2,850,000	2,850,000	3,123,486	2,864,680		(14,680)		(14,680)		2,850,000				86,925	05/15/2018	2FE
87875U-AL-6	TECO FINANCE INC SENIOR 2.3080 04/10/2018 2.937% 04/10/18		04/10/2018	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				161,311	04/10/2018	2FE
87974K-AA-2	TELOS CLO 2014-5 LTD SECURED CDO-LNA 3.2813 04/17/2 3.903% 04/17/25		04/17/2018	Paydown		34,900,000	34,900,000	34,828,300	34,941,374		(41,374)		(41,374)		34,900,000				545,241	04/17/2025	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP SECURED 6.1190 03/30/2024 6.119% 03/30/24		06/30/2018	Redemption 100.0000		477,781	477,781	478,420	451,589		26,191		26,191		477,781				21,920	03/30/2024	2FE
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP SECURED 6.1250 03/30/2023 6.125% 03/30/23		06/30/2018	Redemption 100.0000		610,270	610,270	622,160	615,793		(5,523)		(5,523)		610,270				18,689	03/30/2023	2FE
881561-VY-7	TERWIN MORTGAGE TRUST SERIES T SECURED 4.4489 07/25/2036 4.449% 07/25/36		05/01/2018	Paydown		264,531	264,531	252,747	261,543		2,988		2,988		264,531				5,396	07/25/2036	1FM
887317-AN-5	WARNER MEDIA LLC SENIOR 4.0000 01/15/2022 4.000% 01/15/22		06/18/2018	FTN FINANCIAL SECURITIES CORP		4,046,520	4,000,000	3,931,880	3,969,552		3,281		3,281		3,972,833		73,687	73,687	148,889	01/15/2022	2FE
89172P-AA-7	TOWD POINT MORTGAGE TRUST 2016 SECURED ABS 3.0000 08/25/2055 3.000% 08/25/55		06/01/2018	Paydown		705,535	705,535	711,059	709,010		(3,475)		(3,475)		705,535				8,752	08/25/2055	1FM
89172P-AJ-8	TOWD POINT MORTGAGE TRUST 2016 SECURED ABS 2.7500 08/25/2055 2.750% 08/25/55		06/01/2018	Paydown		319,843	319,843	320,567	320,274		(431)		(431)		319,843				3,637	08/25/2055	1FM
89172U-AA-6	TOWD POINT MORTGAGE TRUST 2016 SECURED ABS 2.2500 07/25/2056 2.250% 07/25/56		06/01/2018	Paydown		711,524	711,524	714,534	713,547		(2,023)		(2,023)		711,524				6,578	07/25/2056	1FE
89172Y-AA-8	TOWD POINT MORTGAGE TRUST 2016 SECURED ABS 2.2500 04/25/2056 2.250% 04/25/56		06/01/2018	Paydown		609,813	609,813	608,938	608,928		885		885		609,813				5,536	04/25/2056	1FM
89173C-AA-5	TOWD POINT MORTGAGE TRUST 2016 SECURED ABS 2.5000 10/25/2056 2.500% 10/25/56		06/01/2018	Paydown		1,074,992	1,074,992	1,074,429	1,074,158		834		834		1,074,992				11,217	10/25/2056	1FM
89173F-AA-8	TOWD POINT MORTGAGE TRUST 2017 SECURED ABS 2.7500 10/25/2056 2.750% 10/25/56		06/01/2018	Paydown		596,668	596,668	597,458	597,162		(494)		(494)		596,668				6,897	10/25/2056	1FM
89173H-AA-4	TOWD POINT MORTGAGE TRUST 2017 SECURED ABS 2.7500 04/25/2057 2.750% 04/25/57		06/01/2018	Paydown		765,330	765,330	767,963	767,447		(2,117)		(2,117)		765,330				9,475	04/25/2057	1FM
89236T-EM-3	TOYOTA MOTOR CREDIT CORP SENIOR 3.0500 01/11/2028 3.050% 01/11/28		05/08/2018	ROYAL BANK OF SCOTLAND PLC		4,725,950	5,000,000	4,988,900			314		314		4,989,214		(263,264)	(263,264)	50,410	01/11/2028	1FE
89307#-AA-7	TRANS BAY CABLE LLC 1ST LIEN 2.9300 06/30/2047 2.930% 06/30/47		06/30/2018	Redemption 100.0000		174,000	174,000	174,000	174,000						174,000				2,549	06/30/2047	1FE
893570-BY-6	TRANSCONTINENTAL GAS PIPE LINE SENIOR 6.0500 06/15/2018 6.050% 06/15/18		06/15/2018	Maturity		5,000,000	5,000,000	4,986,650	4,999,226		774		774		5,000,000				151,250	06/15/2018	2FE
89656F-AC-0	TRINITY RAIL LEASING 2012 LLC SECURED ABS 3.8980 07/15/2043 3.898% 07/15/43		06/15/2018	Paydown		115,036	115,036	115,036	115,036						115,036				2,057	07/15/2043	1FE
89679H-AE-5	TRITON CONTAINER FINANCE IV LL SECURED ABS 3.6200 08/20/2042 3.620% 08/20/42		06/20/2018	Paydown		344,707	344,707	344,667	344,621		86		86		344,707				5,201	08/20/2042	1FE
898613-AA-2	Tuckahoe Credit Lease Trust SECURED 9.3100 10/20/2025 9.310% 10/20/25		06/20/2018	Redemption 100.0000		159,251	159,251	176,069	166,186		(6,935)		(6,935)		159,251				6,239	10/20/2025	4AM
90137H-AC-3	GS AIMS-TWENTYEIGHTY INC TLA 1ST LIEN 10.3181 03/31/2020 10.308% 03/31/20		06/29/2018	Redemption 100.0000		131,416	131,416	129,522	129,964		1,452		1,452		131,416				3,817	03/31/2020	6FE
90269C-AH-3	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 1.4919 05/10/2063 1.334% 05/10/63		06/01/2018	Paydown				36,669	35,482		(35,482)		(35,482)						4,194	05/10/2063	1FE
90270R-AC-8	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 1.7949 12/10/2045 1.645% 12/10/45		06/01/2018	Paydown				66,356	53,579		(53,579)		(53,579)						6,334	12/10/2045	1FE
90276E-AF-4	UBS COMMERCIAL MORTGAGE TRUST SECURED 1.7658 06/15/2050 1.603% 06/15/50		06/01/2018	Paydown				33,149	31,391		(31,391)		(31,391)						1,945	06/15/2050	1FE
90276R-BF-4	UBS COMMERCIAL MORTGAGE TRUST SECURED 1.2580 10/15/2050 1.109% 10/15/50		06/01/2018	Paydown				8,501	8,346		(8,346)		(8,346)						493	10/15/2050	1FE
90276T-AH-7	UBS COMMERCIAL MORTGAGE TRUST SECURED 1.1753 11/15/2050 1.031% 11/15/50		06/01/2018	Paydown				7,515	7,425		(7,425)		(7,425)						456	11/15/2050	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90276V-AF-6	UBS COMMERCIAL MORTGAGE TRUST SECURED 1.0506 02/15/2051 0.893% 02/15/51		06/01/2018	Paydown				13,369			(13,369)		(13,369)						430	02/15/2051	1Z
90345W-AD-6	US AIRWAYS 2012-2 CLASS A PASS 1ST LIEN 4.6250 06/03/2025 4.625% 06/03/25		06/03/2018	Redemption 100.0000		143,503	143,503	143,503	143,503						143,503				3,318	06/03/2025	1FE
90346W-AA-1	US AIRWAYS 2013-1 CLASS A PASS 1ST LIEN 3.9500 11/15/2025 3.950% 11/15/25		05/15/2018	Redemption 100.0000		159,567	159,567	159,567	159,567						159,567				3,151	11/15/2025	1FE
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 2.0534 08/10/2049 1.884% 08/10/49		06/01/2018	Paydown				48,288	45,453		(45,453)		(45,453)						4,825	08/10/2049	1FE
90349G-AG-0	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 1.2789 04/10/2046 1.134% 04/10/46		06/01/2018	Paydown				50,158	28,752		(28,752)		(28,752)						2,918	04/10/2046	1FE
90363#-AA-6	GS AIMS-UELS LLC TERM 1ST LIEN 6.8259 08/26/2020 6.591% 08/26/20		04/05/2018	Redemption 100.0000		447,674	447,674	443,198	445,462		2,212		2,212		447,674				7,065	08/26/2020	5FE
907825-AA-1	UNION PACIFIC RAILROAD CO 2014 1ST LIEN 3.2270 05/14/2026 3.227% 05/14/26		05/14/2018	Redemption 100.0000		468,355	468,355	469,044	468,916		(561)		(561)		468,355				7,557	05/14/2026	1FE
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 1ST LIEN 2.6950 05/12/2027 2.695% 05/12/27		05/12/2018	Redemption 100.0000		343,346	343,346	343,346	343,346						343,346				4,627	05/12/2027	1FE
90932L-AA-5	UNITED AIRLINES 2015-1 CLASS A 1ST LIEN 3.4500 12/01/2027 3.450% 12/01/27		06/01/2018	Redemption 100.0000		169,236	169,236	169,236	169,236						169,236				2,919	12/01/2027	1FE
90932P-AA-6	UNITED AIRLINES 2014-1 CLASS A 1ST LIEN 4.0000 04/11/2026 4.000% 04/11/26		04/11/2018	Redemption 100.0000		191,765	191,765	191,765	191,765						191,765				3,835	04/11/2026	1FE
90932P-AB-4	UNITED AIRLINES 2014-1 CLASS B 2ND LIEN 4.7500 04/11/2022 4.750% 04/11/22		04/11/2018	Redemption 100.0000		180,997	180,997	180,997	180,997						180,997				4,299	04/11/2022	2FE
91802R-AT-6	UTILITY DEBT SECURITIZATION AU SECURED ABS 2.0420 06/15/2021 2.042% 06/15/21		06/15/2018	Paydown		1,000,000	1,000,000	999,990	1,000,016		(16)		(16)		1,000,000				10,210	06/15/2021	1FE
918288-AA-9	VSE 2017-A VOI MORTGAGE LLC SECURED ABS 2.3300 03/20/2035 2.330% 03/20/35		06/20/2018	Paydown		1,236,450	1,236,450	1,236,199	1,236,202		248		248		1,236,450				11,952	03/20/2035	1FE
918288-AB-7	VSE 2017-A VOI MORTGAGE LLC SECURED SUBORD ABS 2.6300 03/2 2.630% 03/20/35		06/20/2018	Paydown		779,994	779,994	779,910	779,918		76		76		779,994				8,510	03/20/2035	1FE
918290-AA-5	VSE 2016-A VOI MORTGAGE LLC SECURED ABS 2.5400 07/20/2033 2.540% 07/20/33		06/20/2018	Paydown		1,099,717	1,099,717	1,099,604	1,100,469		(752)		(752)		1,099,717				11,648	07/20/2033	1FE
92327J-AA-9	VENTURE VIII CDO LTD SECURED CDO-LNA 2.0247 07/22/2 2.642% 07/22/21		04/23/2018	Paydown		1,495,143	1,495,143	1,468,043	1,491,084		4,059		4,059		1,495,143				13,860	07/22/2021	1FE
92327J-AJ-0	VENTURE VIII CDO LTD SECURED SUBORD CDO-LNA 2.6447 3.262% 07/22/21		04/23/2018	Paydown		13,500,000	13,500,000	12,150,000	12,858,028		641,972		641,972		13,500,000				167,458	07/22/2021	1FE
92343V-EL-4	VERIZON COMMUNICATIONS INC SENIOR 7.8750 07/01/2032 7.875% 07/01/32		05/08/2018	Tax Free Exchange		16,833,671	16,082,000	16,846,411	16,844,317		(10,646)		(10,646)		16,833,671				503,065	07/01/2032	2FE
92704@-AA-2	SB VILLA RICA ASSOCIATES, LLC SENIOR 7.1000 01/01/2020 7.100% 01/01/20		06/01/2018	Redemption 100.0000		91,788	91,788	99,559	93,504		(1,716)		(1,716)		91,788				2,742	01/01/2020	1
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY SECURED 3.9300 06/30/2030 3.930% 06/30/30		06/30/2018	Redemption 100.0000		39,477	39,477	39,477	39,477						39,477				776	06/30/2030	1FE
92826C-AH-5	VISA INC SENIOR 2.7500 09/15/2027 2.750% 09/15/27		05/22/2018	MORGAN STANLEY DEAN WITTER		231,453	250,000	248,138	248,188		64		64		248,252		(16,800)	(16,800)	4,832	09/15/2027	1FE
92826C-AJ-1	VISA INC SENIOR 3.6500 09/15/2047 3.650% 09/15/47		05/22/2018	HSBC SECURITIES, INC.		692,243	750,000	746,873	746,892		24		24		746,916		(54,674)	(54,674)	19,239	09/15/2047	1FE
92890K-BD-6	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.0395 09/15/2057 0.851% 09/15/57		06/01/2018	Paydown				208,799	136,114		(136,114)		(136,114)						16,183	09/15/2057	1FE
92890P-AL-8	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 0.8843 06/15/2046 0.743% 06/15/46		06/01/2018	Paydown				149,688	126,927		(126,927)		(126,927)						12,242	06/15/2046	1FE
92922F-6X-1	WAMU MORTGAGE PASS-THROUGH CER SECURED 3.3985 12/25/2035 3.398% 12/25/35		06/01/2018	Paydown		341,493	341,493	336,343	316,135		25,358		25,358		341,493				4,920	12/25/2035	1FM
92922F-8L-5	WAMU MORTGAGE PASS-THROUGH CER SECURED 3.4325 01/25/2036 3.433% 01/25/36		06/01/2018	Paydown		173,930	173,930	172,082	154,572		19,359		19,359		173,930				2,552	01/25/2036	1FM
92935V-AJ-7	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.5310 03/15/2044 1.349% 03/15/44		06/01/2018	Paydown				221,107	152,672		(152,672)		(152,672)						31,800	03/15/2044	1FE
92936C-AN-9	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 0.5146 06/15/2044 0.347% 06/15/44		06/01/2018	Paydown				54,282	55,649		(55,649)		(55,649)						11,157	06/15/2044	1FE
92936J-AA-2	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.9103 11/15/2044 1.746% 11/15/44		06/01/2018	Paydown				17,807	17,405		(17,405)		(17,405)						2,367	11/15/2044	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92936Q-AL-2	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 2.2709 04/15/2045 2.084% 04/15/45		06/01/2018	Paydown				121,639	112,915		(112,915)		(112,915)						14,109	04/15/2045	1FE
92937E-AS-3	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.3647 03/15/2045 1.219% 03/15/45		06/01/2018	Paydown				66,285	63,683		(63,683)		(63,683)						7,008	03/15/2045	1FE
92937F-AJ-0	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.4160 03/15/2048 1.271% 03/15/48		06/01/2018	Paydown				58,795	58,984		(58,984)		(58,984)						7,377	03/15/2048	1FE
92937U-AS-7	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.3517 05/15/2045 1.213% 05/15/45		06/01/2018	Paydown				60,359	37,145		(37,145)		(37,145)						4,089	05/15/2045	1FE
92937W-AA-2	WCP ISSUER LLC SECURED 3.8190 08/15/2020 3.819% 08/15/20		06/15/2018	Redemption 100.0000		86,211	86,211	86,211	86,211						86,211				1,372	08/15/2020	1FE
92938E-AZ-6	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.0056 09/15/2046 0.814% 09/15/46		06/01/2018	Paydown				175,098	143,065		(172,640)		(172,640)						21,963	09/15/2046	1FE
92938G-AG-3	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.6219 12/15/2046 1.447% 12/15/46		06/01/2018	Paydown				7,185	4,866		(4,866)		(4,866)						679	12/15/2046	1FE
92939K-AH-1	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.0323 11/15/2047 0.886% 11/15/47		06/01/2018	Paydown				214,366	145,732		(145,732)		(145,732)						17,113	11/15/2047	1FE
929766-7M-9	WACHOVIA BANK COMMERCIAL MORTG SECURED SUBORD 5.4644 10/15/20 5.379% 10/15/44		06/01/2018	Paydown		11,502,000	11,502,000	11,361,446	11,502,000						11,502,000				307,744	10/15/2044	1FM
929766-GV-9	WACHOVIA COMM MORT SEC INC COM SECURED 2.2777 06/15/2035 2.166% 06/15/35		06/01/2018	Paydown				31,497	16,041		(16,041)		(16,041)						6,297	06/15/2035	6FE
92978N-AJ-3	WACHOVIA BANK COMMERCIAL MORTG SECURED 6.2094 02/15/2051 6.209% 02/15/51		06/01/2018	Paydown		94,836	94,836	103,509	94,836						94,836				2,459	02/15/2051	1FM
92978Q-BZ-9	WACHOVIA BANK COMMERCIAL MORTG SECURED 0.4633 12/15/2043 0.311% 12/15/43		06/01/2018	Paydown				6,322											1,335	12/15/2043	6FE
933632-AA-9	WAMU COMMERCIAL MORTGAGE SECUR SECURED 0.2836 12/27/2049 0.279% 12/27/49		06/01/2018	Paydown				1,860	272		(272)		(272)						1,034	12/27/2049	5FE
933633-AA-7	WAMU COMMERCIAL MORTGAGE SECUR SECURED 0.6733 11/23/2043 0.666% 11/23/43		06/01/2018	Paydown				2,638	1,310		(1,310)		(1,310)						1,019	11/23/2043	6*
93364L-AG-3	WAMU COMMERCIAL MORTGAGE SECUR SECURED SUBORD 3.5907 03/23/20 3.591% 03/23/45		06/01/2018	Paydown		1,180,090	1,180,090	1,148,946	1,174,180		5,910		5,910		1,180,090				15,972	03/23/2045	1FM
939336-PC-1	WAMU MORTGAGE PASS-THROUGH CER SECURED 3.4503 03/25/2033 3.450% 03/25/33		06/01/2018	Paydown		630	630	635	632		(2)		(2)		630				10	03/25/2033	1FM
93935B-AE-0	WASHINGTON MUTUAL MORTGAGE PAS SECURED 6.4830 07/25/2036 6.483% 07/25/36		06/01/2018	Paydown		50,876	50,876	50,861	20,379		30,497		30,497		50,876				481	07/25/2036	1FM
949769-AA-1	WELLS FARGO MORTGAGE BACKED SE SECURED 3.5890 11/25/2033 3.589% 11/25/33		06/01/2018	Paydown		33,551	33,551	33,064	33,462		89		89		33,551				507	11/25/2033	1FM
949808-AE-9	WELLS FARGO MORTGAGE BACKED SE SECURED 3.6321 10/25/2033 3.632% 10/25/33		06/01/2018	Paydown		30,326	30,326	29,731	30,110		216		216		30,326				478	10/25/2033	1FM
949808-AK-5	WELLS FARGO MORTGAGE BACKED SE SECURED 3.6321 10/25/2033 3.632% 10/25/33		06/01/2018	Paydown		119,953	119,953	113,730	120,586		(633)		(633)		119,953				1,891	10/25/2033	1FM
94988H-AK-7	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.9485 10/15/2045 1.788% 10/15/45		06/01/2018	Paydown				144,904	78,413		(78,413)		(78,413)						9,176	10/15/2045	1FE
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.2840 12/15/2047 1.135% 12/15/47		06/01/2018	Paydown				38,658	26,670		(26,670)		(26,670)						2,299	12/15/2047	1FE
94989E-AH-0	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.5155 04/15/2050 1.368% 04/15/50		06/01/2018	Paydown				17,131	11,993		(11,993)		(11,993)						1,034	04/15/2050	1FE
94989H-AZ-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.3026 05/15/2048 1.164% 05/15/48		06/01/2018	Paydown				21,184	14,801		(14,801)		(14,801)						1,296	05/15/2048	1FE
94989J-BC-9	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.8543 05/15/2048 0.715% 05/15/48		06/01/2018	Paydown				63,709	60,898		(60,898)		(60,898)						4,912	05/15/2048	1FE
94989M-AH-2	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.9036 07/15/2058 0.760% 07/15/58		06/01/2018	Paydown				3,785	2,716		(2,716)		(2,716)						239	07/15/2058	1FE
94989Q-AY-6	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.9160 09/15/2048 0.764% 09/15/48		06/01/2018	Paydown				23,973	18,270		(18,270)		(18,270)						1,440	09/15/2048	1FE
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.0306 09/15/2058 0.877% 09/15/58		06/01/2018	Paydown				11,247	9,693		(9,693)		(9,693)						752	09/15/2058	1FE
94989V-AG-4	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.3090 09/15/2057 1.158% 09/15/57		06/01/2018	Paydown				50,057	39,991		(39,991)		(39,991)						3,651	09/15/2057	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94989W-AV-9	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.2378 11/15/2048 1.082% 11/15/48		06/01/2018	Paydown				15,599	12,407		(12,407)		(12,407)						914	11/15/2048	1FE
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.7035 01/15/2059 1.539% 01/15/59		06/01/2018	Paydown				20,281	16,299		(16,299)		(16,299)						1,334	01/15/2059	1FE
95000D-BG-5	WELLS FARGO COMMERCIAL MORTGAG SECURED 2.3349 06/15/2049 2.166% 06/15/49		06/01/2018	Paydown				43,713	36,379		(36,379)		(36,379)						2,842	06/15/2049	1FE
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG SECURED 2.1441 07/15/2048 1.985% 07/15/48		06/01/2018	Paydown				50,439	43,638		(43,638)		(43,638)						2,966	07/15/2048	1FE
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.4905 11/15/2059 1.349% 11/15/59		06/01/2018	Paydown				23,185	20,616		(20,616)		(20,616)						1,414	11/15/2059	1FE
95000T-BV-7	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.4399 03/15/2050 1.282% 03/15/50		06/01/2018	Paydown				5,529	5,148		(5,148)		(5,148)						306	03/15/2050	1FE
95000X-AH-0	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.2888 09/15/2050 1.143% 09/15/50		06/01/2018	Paydown				10,598	10,231		(10,231)		(10,231)						608	09/15/2050	1FE
95000Y-AZ-8	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.1394 10/15/2050 0.994% 10/15/50		06/01/2018	Paydown				15,688	15,381		(15,381)		(15,381)						957	10/15/2050	1FE
95001F-BA-2	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.7247 01/15/2060 1.550% 01/15/60		06/01/2018	Paydown				29,611	27,170		(27,170)		(27,170)						2,070	01/15/2060	1FE
95001G-AG-8	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.0460 12/15/2050 0.900% 12/15/50		06/01/2018	Paydown				3,743	3,734		(3,734)		(3,734)						203	12/15/2050	1FE
95001J-AY-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.9275 05/15/2051 0.928% 05/15/51		06/01/2018	Paydown				1,175			(1,175)		(1,175)						16	05/15/2051	1FE
95001M-AH-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.2276 07/15/2050 1.082% 07/15/50		06/01/2018	Paydown				11,469	10,944		(10,944)		(10,944)						661	07/15/2050	1FE
95709T-AK-6	WESTAR ENERGY INC SECURED 4.6250 09/01/2043 4.625% 09/01/43		05/31/2018	SUSQUEHANNA FINANCIAL G		1,052,590	1,000,000	1,062,830	1,061,614		(588)		(588)		1,061,026		(8,436)	(8,436)	35,073	09/01/2043	1FE
960413-AR-3	WESTLAKE CHEMICAL CORP SENIOR 4.8750 05/15/2023 4.875% 05/15/23		05/15/2018	Call 102.4380		1,365,499	1,333,000	1,333,000	1,333,000						1,333,000				64,990	05/15/2023	2FE
96949L-AB-1	WILLIAMS PARTNERS LP SENIOR 4.0000 09/15/2025 4.000% 09/15/25		05/14/2018	SOCIETE GENERALE SEC N.Y.		1,940,120	2,000,000	1,993,500	1,995,010		206		206		1,995,216		(55,096)	(55,096)	53,556	09/15/2025	2FE
97651L-AE-1	WINWATER MORTGAGE LOAN TRUST 2 SECURED 3.5000 06/20/2045 3.500% 06/20/45		06/01/2018	Paydown		618,240	618,240	624,423	622,724		(4,483)		(4,483)		618,240				9,140	06/20/2045	1FM
97652T-AJ-2	WINWATER MORTGAGE LOAN TRUST 2 SECURED 2.5000 01/20/2045 2.500% 01/20/45		06/01/2018	Paydown		249,513	249,513	250,800	250,315		(802)		(802)		249,513				2,760	01/20/2045	1FM
97655J-AH-5	WINWATER MORTGAGE LOAN TRUST 2 SECURED 3.5000 01/20/2046 3.500% 01/20/46		06/01/2018	Paydown		549,388	549,388	560,032	556,822		(7,434)		(7,434)		549,388				7,280	01/20/2046	1FM
984121-BW-2	XEROX CORP SENIOR 6.3500 05/15/2018 6.350% 05/15/18		05/15/2018	Maturity		1,774,000	1,774,000	1,771,445	1,773,879		121		121		1,774,000				56,324	05/15/2018	2
98956P-AE-2	ZIMMER BIOMET HOLDINGS INC SENIOR 2.0000 04/01/2018 2.000% 04/01/18		04/01/2018	Maturity		10,000,000	10,000,000	9,993,200	9,999,434		566		566		10,000,000				100,000	04/01/2018	2FE
BL1316-45-6	DAVITA INC 1ST LIEN 4.8435 06/24/2021 4.730% 06/24/21		06/29/2018	Redemption 100.0000		60,730	60,730	60,357	60,485		245		245		60,730				1,384	06/24/2021	2FE
BL1731-95-1	DOLLAR TREE INC 1ST LIEN 4.2500 07/06/2022 4.250% 07/06/22		04/19/2018	Redemption 100.0000		10,000,000	10,000,000	9,934,941	9,953,838		46,162		46,162		10,000,000				142,055	07/06/2022	2FE
BL1737-72-7	ACADEMY LTD 1ST LIEN 6.0921 07/01/2022 6.092% 07/01/22		06/29/2018	Redemption 100.0000		19,056	19,056	18,961	18,990		66		66		19,056				494	07/01/2022	5FE
BL2356-84-0	KINETIC CONCEPTS INC 1ST LIEN 5.5844 02/02/2024 5.558% 02/02/24		06/29/2018	Redemption 100.0000		23,750	23,750	23,631	23,641		109		109		23,750				630	02/02/2024	4FE
BL2360-16-4	JBS USA LUX SA SENIOR SECURED 4.8347 10/30/20 4.835% 10/30/22		06/29/2018	Redemption 100.0000		38,338	38,338	38,397	38,388		(51)		(51)		38,338				858	10/30/2022	4FE
BL2375-48-5	GEO GROUP INC/THE 1ST LIEN 3.7544 03/22/2024 4.226% 03/22/24		05/01/2018	Tax Free Exchange		5,502,805	5,509,350	5,501,823	5,502,455		350		350		5,502,805				74,630	03/22/2024	3FE
BL2379-38-8	HILTON WORLDWIDE FINANCE LLC 1ST LIEN 3.8970 10/25/2023 4.098% 10/25/23		04/16/2018	Redemption 100.0000		3,109,107	3,109,107	3,101,613	3,102,427		6,680		6,680		3,109,107				28,393	10/25/2023	3FE
BL2379-38-8	HILTON WORLDWIDE FINANCE LLC 1ST LIEN 3.8970 10/25/2023 4.098% 10/25/23		04/19/2018	Tax Free Exchange		21,218,153	21,261,851	21,210,606	21,216,172		1,981		1,981		21,218,153				249,041	10/25/2023	3FE
BL2389-18-9	KFC HOLDING CO 1ST LIEN 3.8955 06/16/2023 4.085% 06/16/23		04/04/2018	Tax Free Exchange		23,893,941	23,857,911	23,900,348	23,895,492		(1,551)		(1,551)		23,893,941				251,709	06/16/2023	3FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BL2426-95-7	POST HOLDINGS INC 1ST LIEN 3.6500 05/24/2024 4.341% 05/24/24		06/25/2018	Redemption 100.0000		26,330	26,330	26,379	26,377		(47)		(47)		26,330				502	05/24/2024	3FE
BL2426-95-7	POST HOLDINGS INC 1ST LIEN 3.6500 05/24/2024 4.341% 05/24/24		06/26/2018	Tax Free Exchange		10,444,056	10,426,516	10,446,055	10,445,275		(1,219)		(1,219)		10,444,056				198,703	05/24/2024	3FE
BL2448-29-0	PRIME SECURITY SERVICES BORROW 1ST LIEN 4.8435 05/02/2022 4.730% 05/02/22		06/29/2018	Redemption 100.0000		16,608	16,608	16,677	16,670		(62)		(62)		16,608				379	05/02/2022	3FE
BL2526-67-3	CAESARS RESORT COLLECTION LLC 1ST LIEN 4.8435 12/23/2024 4.730% 12/22/24		06/29/2018	Redemption 100.0000		54,688	54,688	54,478	54,478		210		210		54,688				1,254	12/22/2024	3FE
BL2558-42-9	VISTEON CORP 1ST LIEN 3.8334 03/24/2024 4.355% 03/24/24		05/30/2018	Redemption 100.0000		5,833,333	5,833,333	5,824,818	5,824,963		8,370		8,370		5,833,333				116,804	03/24/2024	3FE
BL2575-54-8	MEREDITH CORP 1ST LIEN 5.0935 01/31/2025 4.980% 01/31/25		06/29/2018	Redemption 100.0000		34,625	34,625	34,662			(37)		(37)		34,625				643	01/31/2025	3FE
BL2576-14-0	WMG ACQUISITION CORP 1ST LIEN 4.2303 11/01/2023 4.230% 11/01/23		06/08/2018	Tax Free Exchange		17,632,826	17,644,276	17,631,900	17,632,034		792		792		17,632,826				352,546	11/01/2023	4FE
BL2635-23-5	BERRY GLOBAL INC 1ST LIEN 0.0000 01/19/2024 4.046% 01/19/24		06/29/2018	Redemption 100.0000		7,500	7,500	7,500							7,500				94	01/19/2024	3FE
BL2642-69-4	ASURION LLC 1ST LIEN 4.8435 11/03/2023 4.730% 11/03/23		06/29/2018	Redemption 100.0000		27,522	27,522	27,456			66		66		27,522				426	11/03/2023	4FE
BL2648-33-7	LIONS GATE CAPITAL HOLDINGS LL 1ST LIEN 4.3411 03/24/2025 4.341% 03/24/25		06/29/2018	Redemption 100.0000		30,800	30,800	30,800							30,800				313	03/24/2025	3FE
BL2652-36-2	ACADIA HEALTHCARE CO INC 1ST LIEN 4.5903 02/16/2023 4.480% 02/16/23		06/29/2018	Redemption 100.0000		19,231	19,231	19,160			71		71		19,231				57	02/16/2023	3FE
BL2654-15-2	MGM GROWTH PROPERTIES OPERATIN 1ST LIEN 4.0935 03/21/2025 4.013% 03/19/25		06/29/2018	Redemption 100.0000		55,200	55,200	55,305			(105)		(105)		55,200				585	03/19/2025	3FE
BL2659-55-7	RUSSELL INVESTMENTS US INSTITU 1ST LIEN 5.3435 06/01/2023 5.558% 06/01/23		06/29/2018	Redemption 100.0000		23,750	23,750	22,618			2,258		2,258		23,750				343	06/01/2023	3FE
BL2662-51-0	KFC HOLDING CO 1ST LIEN 3.8351 04/03/2025 3.835% 03/29/25		06/29/2018	Redemption 100.0000		59,645	59,645	59,735			(90)		(90)		59,645				461	03/29/2025	2FE
BL2685-36-2	GEO GROUP INC/THE 1ST LIEN 3.9700 03/22/2024 4.094% 03/19/24		05/30/2018	Various		5,508,838	5,509,350	5,502,805			(53)		(53)		5,502,752		6,087	6,087	14,811	03/19/2024	1FE
008916-AH-1	AGRIUM INC SENIOR 6.7500 01/15/2019 6.750% 01/15/19	A	04/01/2018	Tax Free Exchange		9,999,938	10,000,000	9,998,200	9,999,919		19		19		9,999,938				490,000	01/15/2019	2FE
008916-AJ-7	AGRIUM INC SENIOR 6.1250 01/15/2041 6.125% 01/15/41	A	04/01/2018	Tax Free Exchange		234,526	190,000	235,197	234,815		(290)		(290)		234,526				8,466	01/15/2041	2FE
008916-AM-0	AGRIUM INC SENIOR 4.9000 06/01/2043 4.900% 06/01/43	A	04/01/2018	Tax Free Exchange		1,166,224	1,185,000	1,165,730	1,166,131		92		92		1,166,224				20,540	06/01/2043	2FE
009088-AA-3	AIR CANADA 2015-2 CLASS AA PAS 1ST LIEN 3.7500 12/15/2027 3.750% 12/15/27	A	06/15/2018	Redemption 100.0000		241,107	241,107	241,107	241,107						241,107				4,521	12/15/2027	1FE
009089-AA-1	AIR CANADA 2013-1 CLASS A PASS 1ST LIEN 4.1250 05/15/2025 4.125% 05/15/25	A	05/15/2018	Redemption 100.0000		405,402	405,402	393,344	396,659		8,743		8,743		405,402				8,361	05/15/2025	1FE
39136W-AA-2	GREAT-WEST LIFE & ANNUITY INSU SUBORDINATED 4.8680 05/16/2046 4.868% 05/16/46		06/18/2018	Call 100.0000		19,290,000	19,290,000	20,408,909	19,290,000						19,290,000				490,405	05/16/2046	2FE
73755L-AH-0	POTASH CORP OF SASKATCHEWAN IN SENIOR 4.8750 03/30/2020 4.875% 03/30/20	A	04/11/2018	Tax Free Exchange		9,979,642	10,000,000	9,910,900	9,976,954		2,688		2,688		9,979,642				268,646	03/30/2020	2FE
98462Y-AC-4	YAMANA GOLD INC SENIOR 4.6250 12/15/2027 4.625% 12/15/27	A	06/04/2018	Tax Free Exchange		14,998,786	15,000,000	14,998,500	14,998,528		258		258		14,998,786				346,875	12/15/2027	2FE
98462Y-C@-7	YAMANA GOLD INC SENIOR 3.6400 06/10/2018 3.640% 06/10/18	A	06/10/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				162,789	06/10/2018	2
BL2366-43-5	OPEN TEXT GXS ULC 1ST LIEN 3.9683 01/16/2021 3.980% 01/16/21		05/30/2018	Tax Free Exchange		24,792,526	24,733,007	24,819,867	24,801,925		(9,400)		(9,400)		24,792,526				387,971	01/16/2021	2FE
BL2454-92-6	MAXAR TECHNOLOGIES LTD 1ST LIEN 4.8539 10/04/2024 4.740% 10/05/24	A	06/29/2018	Redemption 100.0000		93,750	93,750	93,031	93,048		702		702		93,750				2,851	10/05/2024	3FE
BL2702-17-5	OPEN TEXT CORP 3.763% 05/30/25	A	06/29/2018	Redemption 100.0000		86,833	86,833	87,044			(211)		(211)		86,833				213	05/30/2025	2FE
034863-AU-4	ANGLO AMERICAN CAPITAL PLC SENIOR 4.5000 03/15/2028 4.500% 03/15/28	D	04/05/2018	CITIGROUP GLOBAL MARKETS, INC		9,232,110	9,300,000	9,257,778			230		230		9,258,008		(25,898)	(25,898)	27,900	03/15/2028	2FE
035242-AE-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR 2.1500 02/01/2019 2.150% 02/01/19	C	04/23/2018	Call 100.0000		3,000,000	3,000,000	2,994,060	2,998,661		378		378		2,999,038		962	962	46,942	02/01/2019	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
05565Q-DB-1	BP CAPITAL MARKETS PLC SENIOR 3.1190 05/04/2026 3.119% 05/04/26	D	05/01/2018	GOLDMAN SACHS & CO., INC.		5,721,480	6,000,000	6,000,000	6,000,000						6,000,000		(278,520)	(278,520)	93,050	05/04/2026	1FE
05565Q-DF-2	BP CAPITAL MARKETS PLC SENIOR 3.0170 01/16/2027 3.017% 01/16/27	D	04/16/2018	UBS AG		3,816,400	4,000,000	4,000,000	4,000,000						4,000,000		(183,600)	(183,600)	91,180	01/16/2027	1FE
11042A-AA-2	BRITISH AIRWAYS 2013-1 CLASS A 1ST LIEN 4.6250 06/20/2024 4.625% 06/20/24	C	06/20/2018	Redemption 100.0000		211,084	211,084	211,084	211,084						211,084				4,881	06/20/2024	1FE
11042B-AA-0	BRITISH AIRWAYS 2013-1 CLASS B 2ND LIEN 5.6250 06/20/2020 5.625% 06/20/20	C	06/20/2018	Redemption 100.0000		219,020	219,020	219,020	219,020						219,020				6,160	06/20/2020	1FE
111022-AA-7	British Transco Finance Inc SENIOR 6.6250 06/01/2018 6.625% 06/01/18	C	06/01/2018	Maturity		6,037,000	6,037,000	6,293,512	6,050,367		(13,367)		(13,367)		6,037,000				199,976	06/01/2018	1FE
151191-BA-0	CELULOSA ARAUCO Y CONSTITUCION SENIOR 3.8750 11/02/2027 3.875% 11/02/27	D	06/04/2018	Tax Free Exchange		19,708,471	20,000,000	19,693,600	19,697,767		10,704		10,704		19,708,471				456,389	11/02/2027	2FE
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA SENIOR 3.1500 09/19/2027 3.150% 09/19/27	D	04/10/2018	DEUTSCHE BANK AG		8,549,910	9,000,000	8,992,350	8,992,539		183		183		8,992,722		(442,812)	(442,812)	159,863	09/19/2027	1FE
22546Q-AV-9	CREDIT SUISSE AG/NEW YORK NY SENIOR 1.7000 04/27/2018 1.700% 04/27/18	D	04/27/2018	Maturity		10,000,000	10,000,000	9,989,000	9,998,803		1,197		1,197		10,000,000				85,000	04/27/2018	1FE
25152R-2Y-8	DEUTSCHE BANK AG SENIOR 4.1000 01/13/2026 4.100% 01/13/26	D	06/04/2018	Tax Free Exchange		14,981,603	15,000,000	14,976,900	14,980,733		870		870		14,981,603				563,375	01/13/2026	2FE
25152R-5D-1	DEUTSCHE BANK AG SENIOR 2.8500 05/10/2019 2.850% 05/10/19	D	05/01/2018	CITIGROUP GLOBAL MARKETS, INC		9,973,800	10,000,000	9,999,700	9,999,856		35		35		9,999,891		(26,091)	(26,091)	136,958	05/10/2019	2FE
256853-AA-0	DOLPHIN ENERGY LTD LLC SECURED 5.8880 06/15/2019 5.888% 06/15/19	D	06/15/2018	Redemption 100.0000		348,000	348,000	378,668	356,941		(8,941)		(8,941)		348,000				10,245	06/15/2019	1FE
268789-AA-2	E.ON International Finance BV SENIOR 5.8000 04/30/2018 5.800% 04/30/18	D	04/30/2018	Maturity		16,000,000	16,000,000	16,353,570	16,016,238		(16,238)		(16,238)		16,000,000				464,000	04/30/2018	2FE
279158-AD-1	ECOPETROL SA SENIOR 4.2500 09/18/2018 4.250% 09/18/18	D	04/13/2018	Call 100.8270		13,107,505	13,000,000	13,216,040	13,033,070		(12,972)		(12,972)		13,020,098		(20,098)	(20,098)	422,123	09/18/2018	2FE
378272-AJ-7	GLENCORE FUNDING LLC SENIOR 2.1250 04/16/2018 2.125% 04/16/18	C	04/16/2018	Maturity		9,000,000	9,000,000	8,993,790	8,999,387		613		613		9,000,000				95,625	04/16/2018	2FE
459284-AB-1	COCA-COLA EUROPEAN PARTNERS US SENIOR 3.5000 09/15/2020 3.500% 09/15/20	C	04/12/2018	Tax Free Exchange		18,455,325	18,500,000	18,338,125	18,450,457		4,869		4,869		18,455,325				400,063	09/15/2020	2FE
500472-AF-2	KONINKLIJKE PHILIPS NV SENIOR 3.7500 03/15/2022 3.750% 03/15/22	D	04/26/2018	Call 102.5150		1,025,150	1,000,000	995,450	997,884		148		148		998,032		1,968	1,968	48,171	03/15/2022	2FE
52206A-AB-6	LeasePlan Corp NV SENIOR 2.5000 05/16/2018 2.500% 05/16/18	D	05/16/2018	Maturity		10,000,000	10,000,000	9,953,400	9,996,319		3,681		3,681		10,000,000				125,000	05/16/2018	2FE
628788-AA-9	NORWEGIAN AIR SHUTTLE ASA 2016 1ST LIEN 4.8750 05/10/2028 4.875% 05/10/28	D	05/10/2018	Redemption 100.0000		237,152	237,152	237,152	237,152						237,152				5,781	05/10/2028	3FE
62886H-AN-1	NCL CORP LTD SENIOR 4.7500 12/15/2021 4.750% 12/15/21	D	04/04/2018	Call 103.8180		1,403,619	1,352,000	1,352,000	1,352,000						1,352,000				71,064	12/15/2021	4FE
68209*-AA-4	OMEGA LEASING (US) (NO. 4) SECURED 2.2600 07/12/2019 2.260% 07/12/19	D	04/12/2018	Redemption 100.0000		203,500	203,500	203,500	203,500						203,500				2,300	07/12/2019	1
71645W-AP-6	PETROBRAS GLOBAL FINANCE BV SENIOR 5.7500 01/20/2020 5.750% 01/20/20	D	05/03/2018	Call 104.9183		12,590,195	12,000,000	11,887,200	11,972,037		4,373		4,373		11,976,410		23,590	23,590	1,132,612	01/20/2020	3FE
75625Q-AC-3	RECKITT BENCKISER TREASURY SER SENIOR 2.3750 06/24/2022 2.375% 06/24/22	D	04/17/2018	MORGAN STANLEY DEAN WITTER		9,596,700	10,000,000	9,990,600	9,991,514		536		536		9,992,050		(395,350)	(395,350)	75,868	06/24/2022	1FE
771196-BJ-0	ROCHE HOLDINGS INC SENIOR 3.0000 11/10/2025 3.000% 11/10/25	C	04/24/2018	MORGAN STANLEY DEAN WITTER		7,663,440	8,000,000	7,940,480	7,951,755		1,731		1,731		7,953,486		(290,046)	(290,046)	110,667	11/10/2025	1FE
77578J-AB-4	ROLLS-ROYCE PLC SENIOR 3.6250 10/14/2025 3.625% 10/14/25	D	05/22/2018	T D NEWCREST LLC		979,760	1,000,000	1,040,960	1,039,960		(1,862)		(1,862)		1,038,099		(58,339)	(58,339)	22,153	10/14/2025	1FE
83272T-AC-7	SMURFIT KAPPA ACQUISITIONS ULC SENIOR 4.8750 09/15/2018 4.875% 09/15/18	D	06/15/2018	Call 100.0000		6,775,000	6,775,000	6,775,000	6,775,000						6,775,000				247,711	09/15/2018	3FE
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPIS SECURED 6.2230 12/15/2026 6.223% 12/15/26	D	06/15/2018	Redemption 100.0000		376,250	376,250	376,250	376,250						376,250				11,707	12/15/2026	2FE
83404D-AA-7	SOFTBANK GROUP CORP SENIOR 4.5000 04/15/2020 4.500% 04/15/20	D	05/21/2018	Call 102.6290		23,512,304	22,910,000	22,858,000	22,889,776		3,248		3,248		22,893,024		16,976	16,976	1,220,874	04/15/2020	3FE
846502-AA-0	SPARC EM SPC SECURED 4.0000 08/01/2031 4.000% 08/01/31	D	05/01/2018	Redemption 100.0000		1,302,813	1,302,813	1,302,813	1,302,813						1,302,813				26,056	08/01/2031	1FE
853254-AU-4	STANDARD CHARTERED PLC SENIOR 1.7000 04/17/2018 1.700% 04/17/18	D	04/17/2018	Maturity		5,000,000	5,000,000	4,994,450	4,999,450		550		550		5,000,000				42,500	04/17/2018	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
872882-AC-9	TSMC Global Ltd SENIOR 1.6250 04/03/2018 1.625% 04/03/18	D	04/03/2018	Maturity		31,771,000	31,771,000	30,650,082	31,706,373		64,627		64,627		31,771,000				258,139	04/03/2018	1FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NE SENIOR 3.1500 10/01/2026 3.150% 10/01/26	D	06/18/2018	ROYAL BANK OF CANADA		367,875	450,000	416,195	419,275		1,377		1,377		420,652		(52,777)	(52,777)	10,198	10/01/2026	3FE
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NE SENIOR 4.1000 10/01/2046 4.100% 10/01/46	D	06/18/2018	MERRILL LYNCH PIERCE FENNER &		3,662,500	5,000,000	4,885,933	4,889,017		928		928		4,889,944		(1,227,444)	(1,227,444)	147,486	10/01/2046	3FE
904764-AX-5	UNILEVER CAPITAL CORP SENIOR 2.6000 05/05/2024 2.600% 05/05/24	C	04/10/2018	DEUTSCHE BANK AG		9,592,450	10,000,000	9,900,700	9,909,248		3,665		3,665		9,912,913		(320,463)	(320,463)	113,389	05/05/2024	1FE
904764-AY-3	UNILEVER CAPITAL CORP SENIOR 2.9000 05/05/2027 2.900% 05/05/27	C	05/18/2018	CITIGROUP GLOBAL MARKETS, INC		8,388,090	9,000,000	8,861,490	8,869,364		4,719		4,719		8,874,083		(485,993)	(485,993)	142,825	05/05/2027	1FE
91311Q-AD-7	United Utilities PLC SENIOR 4.5500 06/19/2018 4.550% 06/19/18	D	06/19/2018	Maturity		4,500,000	4,500,000	4,019,499	4,475,580		24,420		24,420		4,500,000				102,375	06/19/2018	2FE
928668-AK-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR 1.6500 05/22/2018 1.650% 05/22/18	C	05/22/2018	Maturity		10,000,000	10,000,000	9,987,500	9,998,343		1,657		1,657		10,000,000				82,500	05/22/2018	2FE
93370T-AA-1	Want Want China Finance Ltd SENIOR 1.8750 05/14/2018 1.875% 05/14/18	D	05/14/2018	Maturity		20,000,000	20,000,000	19,951,240	19,996,242		3,758		3,758		20,000,000				187,500	05/14/2018	1FE
961214-CM-3	WESTPAC BANKING CORP SENIOR 1.5500 05/25/2018 1.550% 05/25/18	D	05/25/2018	Maturity		10,000,000	10,000,000	9,987,800	9,998,348		1,652		1,652		10,000,000				77,500	05/25/2018	1FE
BL2355-42-0	REYNOLDS GROUP HOLDINGS INC 1ST LIEN 4.8435 02/05/2023 4.980% 02/05/23	C	06/29/2018	Redemption 100.0000		47,286	47,286	47,416	47,398		(112)		(112)		47,286				1,078	02/05/2023	4FE
G1846@-AG-2	CAPITA GROUP PLC/THE SENIOR 4.8000 06/30/2020 4.800% 06/30/20	D	06/20/2018	Call 103.4169		271,536	262,565	281,580	270,778		(1,485)		(1,485)		269,293		(6,728)	(6,728)	14,923	06/30/2020	2
G1846@-AL-1	CAPITA HOLDINGS LIMITED SENIOR 3.7200 07/19/2018 3.720% 07/19/18	D	06/20/2018	Call 100.1127		7,508,450	7,500,000	7,500,000	7,500,000						7,500,000				264,975	07/19/2018	2
G1846@-AM-9	CAPITA HOLDINGS LIMITED SENIOR 4.5000 07/19/2021 4.500% 07/19/21	D	06/20/2018	Call 103.8767		1,363,719	1,312,825	1,312,825	1,312,825						1,312,825				105,212	07/19/2021	2
G1846@-AU-1	CAPITA HOLDINGS LIMITED SENIOR 3.4500 01/22/2023 3.450% 01/22/23	D	06/20/2018	Call 100.8058		1,985,105	1,969,237	1,969,237	1,969,237						1,969,237				77,767	01/22/2023	2
G6764#-AA-0	OMEGA LEASING (NO. 9) LIMITE SECURED 2.4000 10/12/2026 2.400% 10/12/26	D	04/12/2018	Redemption 100.0000		572,368	572,368	572,368	572,368						572,368				6,868	10/12/2026	1
G8967#-AP-8	TRITON CONTAINER INTERNATIONAL SECURED 3.7100 06/30/2024 3.710% 06/30/24	D	06/30/2018	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429						3,571,429				66,250	06/30/2024	2FE
G9284#-AZ-0	VITOL FINANCE LTD SENIOR 3.2300 06/27/2018 3.230% 06/27/18	D	06/27/2018	Maturity		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				282,625	06/27/2018	2
M2512*-AA-1	COCA-COLA ICECEK AS SENIOR 3.4200 05/30/2018 3.420% 05/30/18	D	05/30/2018	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				427,500	05/30/2018	2
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR 3.4000 09/01/2032 3.400% 09/01/32	D	06/01/2018	Redemption 100.0000		356,203	356,203	356,203	356,203						356,203				6,055	09/01/2032	1FE
Q3393*-AE-1	ELECTRANET PTY LTD SECURED 4.3700 06/15/2018 4.370% 06/15/18	C	06/15/2018	Maturity		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				163,875	06/15/2018	2
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SECURED 3.7800 06/27/2027 3.780% 06/27/27	D	06/27/2018	Redemption 100.0000		68,711	68,711	68,711	68,711						68,711				1,299	06/27/2027	2FE
Q8773#-AS-5	STOCKLAND FINANCE PTY LTD SENIOR 5.9800 06/21/2018 5.980% 06/21/18	D	06/21/2018	Maturity		11,250,000	11,250,000	11,250,000	11,250,000						11,250,000				336,375	06/21/2018	1
Q9396#-AC-5	VICTORIA POWER NETWORKS SENIOR 4.0600 06/07/2018 4.060% 06/07/18	D	06/07/2018	Maturity		8,000,000	8,000,000	8,148,321	8,026,176		(26,176)		(26,176)		8,000,000				162,400	06/07/2018	1
W2469*-AB-1	ELEKTA AB SENIOR 4.4500 05/04/2018 4.450% 05/04/18	D	05/04/2018	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				89,000	05/04/2018	2FE
03262#-AA-1	Anaheim Gateway Anchor Parcel LLC Senior Secured 6.150 01/10/2023		06/05/2018	Payments		278,562	278,562	281,922	6,511,728		(313)		(313)		278,562					01/10/2023	1
04262@-AA-1	Kendall Miami Co LLC Senior Secured 7.700 07/15/2020		06/25/2018	Payments		158,573	158,573	158,573	1,698,457						158,573					07/15/2020	1
05529@-AA-7	BBT Properties LLC Senior Secured 7.640 09/15/2019		06/04/2018	Payments		68,771	68,771	68,771	500,443						68,771					09/15/2019	2
07169#-AA-6	Baumgardner-Hogan Real Estate LLC Senior Secured 7.200 12/10/2018		06/04/2018	Payments		53,103	53,103	53,103	232,939						53,103					12/10/2018	2
08181@-AA-0	Camelback Phoenix Co LLC Senior Secured 7.750 06/15/2019		06/25/2018	Payments		177,148	177,148	177,148	1,030,527						177,148					06/15/2019	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
08589#-AA-6	Berto LLC Senior Secured 7.940 09/15/2027		06/04/2018	Payments		52,736	52,736	52,736	3,178,483						52,736					09/15/2027	2
09822#-AA-1	Bonnell Family LLC Senior Secured 7.700 05/15/2021		06/25/2018	Payments		89,698	89,698	89,698	995,770						89,698					05/15/2021	1
11841#-AA-4	Buckingham Partnership LLC Senior Secured 7.200 02/15/2020		06/04/2018	Payments		93,275	93,275	93,275	714,547						93,275					02/15/2020	2
12481#-AA-7	CBKC Commercial LLC Senior Secured 6.370 06/01/2023		06/19/2018	Payments		195,658	195,658	195,658	5,398,114		(3,123)		(3,123)		195,658					06/01/2023	2
12486#-AA-2	CBT Michigan LLC Senior Secured 7.070 05/15/2019		06/04/2018	Payments		76,433	76,433	76,433	443,597						76,433					05/15/2019	2
12664#-AA-6	CV Retail III LLC Senior Secured 6.850 01/15/2019		06/04/2018	Payments		56,352	56,352	56,352	247,039						56,352					01/15/2019	4
18228@-AA-4	Clarkstown Holdings LLC Senior Secured 5.900 02/15/2033		06/04/2018	Payments		136,807	136,807	136,807	16,052,340						136,807					02/15/2033	1
18250#-AA-3	Pat-Clarksville Investment LLC Senior Secured 5.510 09/15/2025		06/18/2018	Payments		38,643	38,643	38,643	1,443,823						38,643					09/15/2025	1
23243#-AA-3	CVM Realty LLC Senior Secured 8.000 01/15/2021		06/04/2018	Payments		31,787	31,787	31,787	431,338						31,787					01/15/2021	2
26104*-AA-8	Downing Development Ltd Senior Secured 7.620 08/15/2018		06/04/2018	Payments		66,581	66,581	66,581	177,003						66,581					08/15/2018	2
26739@-AA-9	DV II LLC Senior Secured 4.860 11/15/2031		06/25/2018	Payments		112,959	112,959	113,240	6,601,642		(615)		(615)		112,959					11/15/2031	1
302666-AD-4	Indianola DG Property LLC Senior Secured 8.540 06/30/2022		06/01/2018	Payments		114,360	114,360	114,360	3,380,533		(2)		(2)		114,360					06/30/2022	2
33836#-AA-5	5273 Transit Rd LLC Senior Secured 8.520 06/10/2020		06/04/2018	Payments		80,695	80,695	80,695	870,802						80,695					06/10/2020	2
34980#-AA-7	Forty Seven Main Street LLC Senior Secured 7.850 06/15/2027		06/06/2018	Payments		25,428	25,428	25,428	1,478,306						25,428					06/15/2027	2
35090*-AA-5	411 Ditmas LLC Senior Secured 7.600 01/15/2021		06/04/2018	Payments		74,070	74,070	77,981	1,010,978		(196)		(196)		74,070					01/15/2021	2
46652@-AA-0	JND-Elyria Ltd Senior Secured 6.930 04/10/2019		06/04/2018	Payments		69,084	69,084	69,084	376,077						69,084					04/10/2019	2
47214#-AA-7	JCM Minnesota LLC Senior Secured 7.650 05/15/2027		06/04/2018	Payments		37,083	37,083	37,083	1,985,747						37,083					05/15/2027	2
48270#-AA-6	KSD 2805 Limited Partnership Senior Secured 7.560 09/15/2024		06/04/2018	Payments		35,991	35,991	35,991	1,231,419						35,991					09/15/2024	2
50025#-AA-0	Kohl's Thorndale Store LP Senior Secured 5.972 03/15/2025		06/25/2018	Payments		71,384	71,384	71,384	2,500,577		(211)		(211)		71,384					03/15/2025	2
51375#-AA-4	Lana Properties LLC Senior Secured 8.250 06/15/2025		06/04/2018	Payments		40,554	40,554	40,554	1,584,996		(12)		(12)		40,554					06/15/2025	2
55278@-AA-5	MBA Vernon Boulevard LLC Senior Secured 6.640 10/15/2021		06/28/2018	Payments		232,697	232,697	232,697	3,767,018						232,697					10/15/2021	1
55355*-AA-3	MRED (McKee/Fish Hatchery) Associate Senior Secured 6.940 01/15/2019		06/04/2018	Payments		50,005	50,005	50,005	219,257						50,005					01/15/2019	2
55355@-AA-1	MRED (Moorland/Greenfield II) Associ Senior Secured 6.950 05/15/2019		06/01/2018	Payments		91,348	91,348	91,348	529,940						91,348					05/15/2019	2
564759-L*-7	Manufacturers & Traders Trust Co Senior Secured 6.640 04/01/2019		06/05/2018	VARIOUS		964,129	964,129	964,129	1,860,727						964,129					04/01/2019	2
56602#-AA-8	Marbeth Partnership Senior Secured 8.550 11/17/2022		06/18/2018	Payments		488,309	488,309	488,309	11,552,397						488,309					11/17/2022	2
57086#-AA-1	Marlborough Associates LP Senior Secured 5.710 01/15/2024		06/25/2018	Payments		316,977	316,977	316,977	6,683,957		(533)		(533)		316,977					01/15/2024	1
58281@-AA-4	Loews Limited Partnership Senior Secured 7.340 10/10/2018		06/04/2018	Payments		125,492	125,492	125,492	419,642						125,492					10/10/2018	1
58554#-AA-2	Melody Mountain Associates Ltd Senior Secured 5.420 08/01/2025		06/22/2018	Payments		42,588	42,588	42,701	1,567,076		(96)		(96)		42,588					08/01/2025	1
59409#-AA-7	Gernot R Michalke Senior Secured 6.850 12/10/2018		06/04/2018	Payments		80,178	80,178	80,178	323,519						80,178					12/10/2018	2
61963#-AA-1	Moso Bay Shore LLC Senior Secured 7.040 01/15/2026		06/04/2018	Payments		53,251	53,251	53,251	2,257,145						53,251					01/15/2026	2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62476#-AA-9	MRED (East Madison) Associates Senior Secured 7.900 12/15/2020		06/04/2018	Payments		79,065	79,065	79,065	1,039,053						79,065					12/15/2020	2
62891@-AA-8	NDC West Dodge LLC Senior Secured 8.420 07/10/2022	C	06/18/2018	Payments		287,888	287,888	287,888	5,965,664						287,888					07/10/2022	1
65125*-AA-1	Newels Development LLC Senior Secured 7.170 10/15/2024	C	06/01/2018	Payments		303,495	303,495	303,495	10,413,106						303,495					10/15/2024	2
67094*-AA-4	OFX White Stag LLC Senior Secured 4.080 11/10/2045		06/27/2018	Payments		203,344	203,344	204,313	41,625,243		(2,078)		(2,078)		203,344					11/10/2045	1
68238*-AA-9	1556 First Avenue NE Cedar Rapids-IA Senior Secured 6.350 01/01/2024		06/29/2018	Payments		30,414	30,414	30,414	1,724,105		(43)		(43)		30,414					01/01/2024	1
69329@-AA-5	PDNED Bedford LLC Senior Secured 5.280 12/15/2030		06/04/2018	Payments		133,848	133,848	134,326	10,005,745		(130)		(130)		133,848					12/15/2030	1
71848#-AA-1	KIR Henry Street 021 LLC Senior Secured 7.010 06/15/2019		06/04/2018	Payments		82,752	82,752	82,752	509,924						82,752					06/15/2019	2
73739*-AA-3	Posh Properties No 25 Nazarath Famil Senior Secured 6.060 08/01/2027		06/04/2018	Payments		31,796	31,796	31,796	1,614,178						31,796					08/01/2027	2
75886#-AA-5	Regency Windsor Brittany Plano LLC Senior Secured 6.820 07/15/2018		04/27/2018	VARIOUS		114,043	114,043	114,043	197,896						114,043				1,685	07/15/2018	2
78414@-AA-2	SFI Ltd Partnership 23 Senior Secured 7.375 07/15/2018		06/04/2018	Payments		103,433	103,433	103,433	239,097						103,433					07/15/2018	2
80283#-AA-4	Santee Bell Cotton Development LLC Senior Secured 6.900 10/15/2027		06/04/2018	Payments		33,925	33,925	33,925	1,858,815						33,925					10/15/2027	2
80503#-AA-8	Savannah Montgomery Pharmacy Ltd Senior Secured 7.080 11/01/2018		06/04/2018	Payments		55,203	55,203	59,796	204,751		(49)		(49)		55,203					11/01/2018	2
80689@-AA-6	Schneeberger - Christman LLP Senior Secured 7.300 10/15/2019		06/27/2018	Payments		137,977	137,977	137,977	1,233,336						137,977					10/15/2019	2
81518@-AA-1	SED-Peach Orchard LLC Senior Secured 8.340 04/15/2022		06/04/2018	Payments		59,602	59,602	59,602	1,193,445						59,602					04/15/2022	2
81519@-AA-0	SED-Eisenhower LLC Senior Secured 8.490 01/15/2028		06/04/2018	Payments		30,155	30,155	30,155	1,889,993						30,155					01/15/2028	2
81936#-AA-3	Shamrock Adventure XXVII Ltd Senior Secured 6.920 08/15/2018		06/04/2018	Payments		54,667	54,667	54,667	145,373						54,667					08/15/2018	2
81937#-AA-2	North WG Flower Mound Senior Secured 6.930 09/15/2018		06/04/2018	Payments		74,061	74,061	74,061	222,208						74,061					09/15/2018	2
81937*-AA-6	North WG High Land Village Senior Secured 6.950 10/15/2018		06/04/2018	Payments		53,489	53,489	53,489	178,835						53,489					10/15/2018	2
81937@-AA-4	Shamrock Adventure XXV Ltd Senior Secured 7.020 01/15/2019		06/04/2018	Payments		59,459	59,459	59,459	260,743						59,459					01/15/2019	2
81938*-AA-5	Shamrock Adventure XXX Ltd Senior Secured 6.750 04/15/2019		06/04/2018	Payments		49,050	49,050	49,050	266,876						49,050					04/15/2019	2
82404#-AA-4	Sheridan/ Millersport Partners LP Senior Secured 7.970 03/10/2020		06/04/2018	Payments		79,556	79,556	79,556	760,958						79,556					03/10/2020	2
83006@-AA-6	6702 Fort Hamilton LLC Senior Secured 7.650 01/15/2021		06/04/2018	Payments		88,769	88,769	88,769	1,213,266		(252)		(252)		88,769					01/15/2021	2
88917#-AA-1	Dredging Toledo LLC Senior Secured 6.170 01/15/2024		06/25/2018	Payments		328,453	328,453	329,762	7,015,124		(548)		(548)		328,453					01/15/2024	1
91760*-AA-7	Utica Associates LLC Senior Secured 8.500 12/15/2025		06/04/2018	Payments		33,503	33,503	33,503	1,201,447						33,503					12/15/2025	2
92952*-AA-3	WN Winchester- Hacks Cross LLC Senior Secured 7.250 11/15/2019		06/04/2018	Payments		74,016	74,016	74,016	592,358						74,016					11/15/2019	2
94978#-AU-1	Griffin Way LLC Senior Secured 7.380 05/15/2032		06/11/2018	Payments		110,501	110,501	115,922	11,372,044		(2,528)		(2,528)		110,501					05/15/2032	1
96071#-AA-6	Westminster Gateway Anchor Senior Secured 5.870 11/15/2023		06/28/2018	Payments		134,896	134,896	136,971	3,679,979		(1,306)		(1,306)		134,896					11/15/2023	1
96223@-AA-5	Sam Stewart Family Trust LLC Senior Secured 6.850 06/01/2018		06/04/2018	VARIOUS		57,067	57,052	57,052	113,151						57,067				653	06/01/2018	2
97967#-AA-1	Woodland Ventures LLC Senior Secured 6.430 02/15/2025		06/04/2018	Payments		44,994	44,994	44,994	1,292,631						44,994					02/15/2025	2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)
98256@-AA-1	W/S/S Wilkes-Barre Properties BB Lim Senior Secured 5.790 02/01/2026		06/27/2018	Payments		96,088	96,088	96,088	6,524,673						96,088					02/01/2026	2
98783#-AA-1	Youtie Family LP Senior Secured 7.900 03/15/2019		06/27/2018	Payments		119,324	119,324	119,324	566,245						119,324					03/15/2019	2
98882@-AA-3	ZP No 48 LLC Senior Secured 6.750 06/15/2023		05/21/2018	VARIOUS		1,195,495	1,195,495	1,182,188	1,239,338		2,931		2,931		1,195,495				137,328	06/15/2023	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,054,913,023	2,067,094,735	2,075,595,301	2,182,887,217	213,127	(7,949,463)	186,486	(7,922,822)		2,067,179,808		(17,164,168)	(17,164,168)	46,662,102	XXX	XXX
020002-AV-3	Allstate Corp/The SUBORDINATED 4.2775 05/15/2037 3.774% 05/15/37		05/13/2018	Call 100.0000		10,000,000	10,000,000	9,415,600	9,552,311		(1,577)		(1,577)		9,550,734		449,266	449,266	176,832	05/15/2037	2FE
416515-AW-4	HARTFORD FINANCIAL SERVICES GR SUBORDINATED 8.1250 06/15/2038 8.125% 06/15/38		06/15/2018	Call 100.0000		250,000	250,000	266,875	255,161		(5,161)		(5,161)		250,000				10,156	06/15/2038	2FE
744320-AK-8	PRUDENTIAL FINANCIAL INC SUBORDINATED 8.8750 06/15/2038 8.875% 06/15/38		04/16/2018	Call 101.0454		15,156,812	15,000,000	14,957,100	14,961,642		199		199		14,961,841		38,159	38,159	604,260	06/15/2038	2FE
4899999. Subtotal - Bonds - Hybrid Securities						25,406,812	25,250,000	24,639,575	24,769,114		(6,539)		(6,539)		24,762,575		487,425	487,425	791,248	XXX	XXX
8399997. Total - Bonds - Part 4						2,336,976,485	2,349,259,841	2,364,046,082	2,467,529,396	213,127	(11,047,048)	194,206	(11,028,127)		2,348,858,598		(16,957,815)	(16,957,815)	53,586,474	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,336,976,485	2,349,259,841	2,364,046,082	2,467,529,396	213,127	(11,047,048)	194,206	(11,028,127)		2,348,858,598		(16,957,815)	(16,957,815)	53,586,474	XXX	XXX
00750@-12-6	ADVANCED ANALYTICAL TECHNOLOGI SUBORDINATED		05/31/2018	VARIOUS	250,000.000	5,880,912	0.00	1,000,002	1,000,002						1,000,002		4,880,910	4,880,910			P6*U
990000-07-7	ADVANCED ANALYTICAL TECHNOLOGI SUBORDINATED		05/31/2018	VARIOUS	312,500.000	7,351,140	0.00	1,250,000	1,250,000						1,250,000		6,101,140	6,101,140			P6*U
990000-19-2	ADVANCED ANALYTICAL TECHNOLOGI SUBORDINATED 0.0000 10/31/2006		05/31/2018	VARIOUS	100,000.000	2,352,365	0.00	400,000	400,000						400,000		1,952,365	1,952,365			P6*U
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						15,584,417	XXX	2,650,002	2,650,002						2,650,002		12,934,415	12,934,415		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						15,584,417	XXX	2,650,002	2,650,002						2,650,002		12,934,415	12,934,415		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						15,584,417	XXX	2,650,002	2,650,002						2,650,002		12,934,415	12,934,415		XXX	XXX
990000-15-0	HIGHBRIDGE PRINCIPAL STRATEGIE SENIOR	D	06/25/2018	VARIOUS	2,859.000	2,210,276		2,228,697	2,228,651	42,474			42,474		2,228,697		(18,421)	(18,421)	15,656		U
990000-15-0	HIGHBRIDGE PRINCIPAL STRATEGIE SENIOR	D	06/25/2018	Capital Distribution	0.000	1,042,027		1,042,027	1,115,048						1,042,027						U
9299999. Subtotal - Common Stocks - Mutual Funds						3,252,303	XXX	3,270,724	3,343,699	42,474			42,474		3,270,724		(18,421)	(18,421)	15,656	XXX	XXX
9799997. Total - Common Stocks - Part 4						3,252,303	XXX	3,270,724	3,343,699	42,474			42,474		3,270,724		(18,421)	(18,421)	15,656	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,252,303	XXX	3,270,724	3,343,699	42,474			42,474		3,270,724		(18,421)	(18,421)	15,656	XXX	XXX
9899999. Total - Preferred and Common Stocks						18,836,720	XXX	5,920,726	5,993,701	42,474			42,474		5,920,726		12,915,994	12,915,994	15,656	XXX	XXX
9999999 - Totals						2,355,813,205	XXX	2,369,966,808	2,473,523,097	255,601	(11,047,048)	194,206	(10,985,653)		2,354,779,324		(4,041,821)	(4,041,821)	53,602,130	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/02/2008	12/03/2018	23,635	20,000,004	846.22	6,720,000			95		95	(1,019)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/09/2008	12/10/2018	22,108	19,999,998	904.64	6,616,000			268		268	(2,091)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/15/2008	12/14/2018	22,989	20,000,004	870	6,558,000			166		166	(1,446)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/23/2008	12/21/2018	22,898	19,999,996	873.45	6,690,000			190		190	(1,562)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/06/2009	01/07/2019	16,138	15,000,001	929.5	4,596,000			512		512	(2,455)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/22/2010	06/22/2020	26,961	30,000,005	1112.7	7,995,000			124,676		124,676	(84,270)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/29/2010	06/29/2020	28,708	29,999,996	1045	9,015,000			87,234		87,234	(64,937)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/21/2010	09/21/2020	26,224	30,000,004	1144	6,865,484	473,482		(1,881,685)		(1,881,685)	(108,823)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/19/2010	10/19/2020	55,298	64,999,998	1175.44	14,360,258	1,025,733		(4,494,367)		(4,494,367)	(262,900)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2014	07/02/2024	20,253	39,999,991	1975	2,895,744	445,499		(1,633,477)		(1,633,477)	(715,178)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/22/2014	07/22/2024	25,195	50,000,001	1984.52	3,760,254	578,501		(2,212,466)		(2,212,466)	(909,536)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/29/2014	07/29/2024	12,643	25,000,016	1977.33	1,930,503	297,000		(1,200,120)		(1,200,120)	(455,012)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/19/2014	08/19/2024	12,640	25,000,017	1977.79	2,014,997	310,000		(1,325,419)		(1,325,419)	(461,274)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/26/2014	08/26/2024	14,987	29,999,998	2001.7	2,421,199	372,492		(1,536,534)		(1,536,534)	(562,551)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/10/2014	09/10/2024	12,564	24,999,998	1989.85	2,039,369	313,749		(1,323,200)		(1,323,200)	(471,285)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/07/2014	10/07/2024	15,345	30,000,008	1955.05	2,343,432	390,572		(1,981,265)		(1,981,265)	(566,645)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/04/2014	11/04/2024	12,441	25,000,010	2009.45	1,978,258	329,709		(1,575,022)		(1,575,022)	(493,690)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/12/2014	11/12/2024	14,738	29,999,997	2035.55	2,344,060	390,677		(1,765,184)		(1,765,184)	(603,204)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2014	11/25/2024	14,496	29,999,990	2069.55	2,344,320	390,720		(1,676,450)		(1,676,450)	(617,656)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/02/2014	12/02/2024	14,560	30,000,008	2060.45	2,396,705	399,451		(1,790,068)		(1,790,068)	(617,522)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/09/2014	12/09/2024	12,239	24,999,992	2042.7	2,065,500	344,250		(1,650,128)		(1,650,128)	(512,162)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2014	12/16/2024	25,053	50,000,004	1995.75	4,376,407	729,401		(3,934,643)		(3,934,643)	(1,004,570)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/23/2014	12/23/2024	23,989	50,000,002	2084.3	4,175,995	695,999		(3,211,785)		(3,211,785)	(1,052,792)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/30/2014	12/30/2024	12,003	24,999,998	2082.75	2,102,673	350,445		(1,629,910)		(1,629,910)	(529,005)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2015	01/06/2025	9,951	20,000,007	2009.95	1,650,220	300,040		(1,783,097)		(1,783,097)	(410,638)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/13/2015	01/13/2025	17,031	34,999,997	2055.1	2,845,486	517,361		(2,902,880)		(2,902,880)	(737,553)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/21/2015	01/21/2025	29,480	59,999,993	2035.3	5,082,419	924,076		(5,496,602)		(5,496,602)	(1,258,084)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2015	01/27/2025	12,326	25,000,007	2028.25	2,137,850	388,700		(2,340,927)		(2,340,927)	(524,800)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/03/2015	02/03/2025	24,577	49,999,998	2034.4	4,380,747	796,500		(4,879,304)		(4,879,304)	(1,056,196)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/24/2015	03/24/2025	9,491	19,999,993	2107.15	1,665,400	302,800		(1,610,137)		(1,610,137)	(454,073)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2015	04/21/2025	23,812	49,999,997	2099.8	3,827,498	765,500		(4,476,322)		(4,476,322)	(1,155,851)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/04/2015	11/04/2025	9,517	19,999,990	2101.4	1,163,759	290,940		(1,686,219)		(1,686,219)	(507,305)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2015	11/24/2025	16,869	35,000,009	2074.8	2,081,360	520,340		(3,129,913)		(3,129,913)	(882,654)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2016	03/20/2026	38,991	80,000,010	2051.75	4,532,501	1,295,000		(8,806,760)		(8,806,760)	(2,019,267)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2016	04/20/2026	9,523	20,000,009	2100.25	955,800	318,600		(2,184,030)		(2,184,030)	(515,622)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2016	05/18/2026	19,437	39,999,999	2057.9	2,001,599	667,200		(4,849,562)		(4,849,562)	(1,014,817)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2016	06/01/2026	19,082	39,999,993	2096.25	1,972,799	657,600		(4,570,246)		(4,570,246)	(1,030,428)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2016	06/05/2026	11,811	25,000,007	2116.65	1,259,252	419,751		(2,938,747)		(2,938,747)	(646,522)						0006

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 or 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2016	06/19/2026	19,167	40,000,009	2086.9	2,059,799	686,600		(4,966,568)		(4,966,568)	(1,023,305)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2016	07/13/2026	55,833	119,999,999	2149.25	5,339,403	2,135,761		(16,341,718)		(16,341,718)	(3,127,196)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2016	08/02/2026	18,593	40,000,003	2151.3	1,790,000	716,000		(5,451,055)		(5,451,055)	(1,043,858)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2016	08/14/2026	22,913	50,000,007	2182.2	2,197,596	879,038		(6,431,618)		(6,431,618)	(1,324,767)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2016	08/21/2026	18,258	39,999,992	2190.85	1,763,495	705,398		(5,134,125)		(5,134,125)	(1,062,499)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	03/08/2021	7,635	15,894,980	2081.86	175,000	175,000		(187,775)		(187,775)	(166,967)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	06/03/2022	16,046	33,404,963	2081.86	373,600	373,600		(633,207)		(633,207)	(366,440)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	09/02/2022	6,492	13,514,977	2081.86	151,500	151,500		(274,557)		(274,557)	(155,393)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	05/07/2023	9,391	19,549,977	2081.86	113,700	227,400		(564,723)		(564,723)	(258,686)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/17/2017	11/30/2020	6,227	12,919,095	2074.69	142,848	142,848		(148,211)		(148,211)	(132,337)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/17/2017	08/19/2020	10,120	20,995,863	2074.69	228,098	228,098		(208,353)		(208,353)	(210,395)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/17/2017	04/15/2020	19,502	40,460,604	2074.69	228,711	457,422		(486,746)		(486,746)	(377,695)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2017	10/20/2023	7,871	16,404,988	2084.2	94,192	188,384		(512,281)		(512,281)	(249,833)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2017	02/02/2024	13,866	28,899,997	2084.2	149,950	299,900		(594,863)		(594,863)	(483,940)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2017	10/07/2020	22,635	47,174,992	2084.2	263,279	526,558		(659,259)		(659,259)	(480,420)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	11/20/2018	5,258	10,880,020	2069.33	68,686	137,372		(77,804)		(77,804)	(81,713)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	10/12/2021	14,623	30,260,082	2069.33	175,095	350,189		(686,130)		(686,130)	(309,925)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	07/08/2022	9,201	19,040,050	2069.33	110,217	220,434		(510,760)		(510,760)	(211,151)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	07/15/2022	9,201	19,040,050	2069.33	110,830	221,660		(514,040)		(514,040)	(211,865)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	01/13/2023	8,215	17,000,043	2069.33	98,929	197,857		(505,988)		(505,988)	(208,064)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	03/31/2023	8,708	18,020,036	2069.33	104,306	208,612		(560,371)		(560,371)	(231,575)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	01/05/2024	14,253	29,495,071	2069.33	171,140	342,280		(1,059,742)		(1,059,742)	(477,147)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	01/22/2024	14,295	29,580,079	2069.33	172,442	344,885		(1,057,008)		(1,057,008)	(484,618)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	09/25/2023	9,244	19,125,030	2068.98	222,300	222,300		(554,501)		(554,501)	(282,176)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	09/29/2023	9,244	19,125,030	2068.98	223,200	223,200		(560,085)		(560,085)	(283,398)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	10/27/2023	14,050	29,070,059	2068.98	170,658	341,316		(1,006,189)		(1,006,189)	(441,877)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	11/17/2023	11,791	24,395,033	2068.98	144,648	289,296		(851,346)		(851,346)	(377,779)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	08/12/2019	5,916	12,240,024	2068.98	72,576	145,152		(108,755)		(108,755)	(92,994)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	02/11/2020	23,171	47,940,087	2068.98	282,000	564,000		(537,916)		(537,916)	(424,011)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	04/19/2021	30,021	62,474,917	2081.01	339,146	678,292		(911,549)		(911,549)	(662,900)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	05/24/2021	15,358	31,959,964	2081.01	334,171	334,171		(343,584)		(343,584)	(342,483)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	09/20/2021	8,700	18,104,974	2081.01	194,418	194,418		(218,386)		(218,386)	(188,508)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	11/08/2021	15,603	32,469,957	2081.01	181,163	362,326		(580,597)		(580,597)	(331,069)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	05/09/2022	7,148	14,874,976	2081.01	83,593	167,186		(307,033)		(307,033)	(160,754)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	05/23/2022	10,620	22,099,972	2081.01	125,336	250,673		(458,247)		(458,247)	(240,658)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/06/2017	09/07/2027	58,883	145,000,003	2462.5	989,190	1,978,380		(8,075,635)		(8,075,635)	(4,289,324)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2017	09/24/2027	12,006	29,999,993	2498.75	193,500	387,000		(1,202,239)		(1,202,239)	(897,518)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2017	10/05/2027	11,779	30,000,012	2546.9		372,000		(1,022,580)		(1,022,580)	(908,676)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/17/2017	10/15/2027	9,780	24,999,991	2556.15		315,800		(918,639)		(918,639)	(756,740)						0006

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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 or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2017	11/08/2027	11,565	30,000,007	2594.05		378,400		(972,974)		(972,974)	(914,589)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2017	12/06/2027	19,021	50,000,003	2628.7		630,140		(1,413,242)		(1,413,242)	(1,530,309)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2017	12/17/2027	7,453	20,000,000	2683.35		247,500		(399,128)		(399,128)	(616,889)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2017	12/28/2027	7,449	19,999,991	2684.75		250,200		(430,907)		(430,907)	(614,863)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/09/2018	01/10/2028	7,267	19,999,995	2752.25		120,000		(272,884)		(272,884)	(392,884)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2018	01/14/2028	14,338	40,000,013	2789.8		238,500		(380,420)		(380,420)	(618,920)						0006
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										163,800,564	34,609,134		(155,357,065)	XXX	(155,357,065)	(50,364,505)					XXX	XXX
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023		100,000,000	5Yr CMS 3% floor			183,700	1,773,421		1,773,421	(1,898,180)						0001
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023		100,000,000	5Yr CMS 3% floor			183,700	1,773,421		1,773,421	(1,898,180)						0001
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023		100,000,000	5Yr CMS 3% floor			183,700	1,773,421		1,773,421	(1,898,180)						0001
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/18/2010	02/22/2023		200,000,000	5Yr CMS 3% floor			367,400	3,540,789		3,540,789	(3,783,149)						0001
0119999. Subtotal - Purchased Options - Hedging Other - Floors												918,500	8,861,052	XXX	8,861,052	(9,477,689)					XXX	XXX
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2017	07/06/2018	1,342	3,255,004	2425.18 (2513.7)	65,659			118,597		118,597	17,265				2,086		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2017	07/06/2018	577	1,398,989	2425.18 (2527.04)	31,935			58,639		58,639	8,768				897		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2017	07/12/2018	1,813	4,430,663	2443.25 (2736.44)	205,280			466,572		466,572	73,420				4,016		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2017	07/12/2018	409	1,931,727	4720.28 (5492.69)	74,187			189,723		189,723	26,200				1,751		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2017	07/13/2018	2,460	6,051,009	2459.27 (2540.43)	109,590			196,562		196,562	30,636				5,709		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2017	07/13/2018	397	976,994	2459.27 (2540.43)	17,694			31,737		31,737	4,946				922		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/24/2017	07/20/2018	1,066	2,635,011	2472.54 (2565.26)	60,756			95,304		95,304	14,798				3,084		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/24/2017	07/20/2018	719	1,778,004	2472.54 (2559.08)	35,941			60,097		60,097	9,257				2,081		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2017	08/01/2018	2,676	6,625,994	2476.35 (2564.26)	127,498			222,143		222,143	32,046				9,810		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2017	08/01/2018	1,028	2,544,994	2476.35 (2561.78)	47,830			82,971		82,971	11,939				3,768		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2017	08/08/2018	1,458	3,607,988	2474.92 (2559.07)	65,237			114,846		114,846	15,838				5,897		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2017	08/08/2018	658	1,628,002	2474.92 (2547.93)	25,654			45,096		45,096	6,159				2,661		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2017	08/10/2018	2,761	6,741,144	2441.32 (2734.28)	342,674			679,018		679,018	85,419				11,298		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	08/14/2017	08/10/2018	580	2,740,283	4723.73 (5496.7)	120,773			297,640		297,640	40,788				4,593		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/17/2017	08/15/2018	1,681	4,141,999	2464.61 (2550.87)	77,862			135,010		135,010	17,642				7,352		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/17/2017	08/15/2018	763	1,880,990	2464.61 (2543.48)	32,764			56,173		56,173	7,300				3,339		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2017	08/22/2018	1,626	3,986,996	2452.51 (2537.12)	75,009			127,678		127,678	15,699				7,597		0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2017	08/22/2018	248	606,996	2452.51 (2528.54)	10,405			17,506		17,506	2,133				1,157		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/05/2017	08/31/2018	3,098	7,672,996	2476.55 (2559.51)	138,709			232,541		232,541	28,142				15,810		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/05/2017	08/31/2018	1,693	4,193,988	2476.55 (2561.99)	78,357			130,791		130,791	15,846				8,642		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/11/2017	09/07/2018	1,605	3,950,989	2461.43 (2547.58)	81,253			124,910		124,910	14,256				8,589		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/11/2017	09/07/2018	889	2,187,005	2461.43 (2553.73)	47,820			73,926		73,926	8,456				4,755		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2017	09/12/2018	2,036	5,083,882	2496.48 (2796.06)	238,831			444,054		444,054	41,256				11,446		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2017	09/12/2018	388	1,875,620	4839.31 (5631.2)	70,567			171,359		171,359	24,806				4,223		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2017	09/14/2018	2,679	6,696,991	2500.23 (2586.49)	130,472			200,958		200,958	22,682				15,279		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2017	09/14/2018	362	905,008	2500.23 (2580.24)	16,676			25,260		25,260	2,847				2,065		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/25/2017	09/21/2018	1,924	4,813,996	2502.22 (2588.55)	91,135			142,681		142,681	15,299				11,479		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/25/2017	09/21/2018	562	1,404,997	2502.22 (2588.55)	26,598			41,642		41,642	4,465				3,350		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/03/2017	10/01/2018	2,815	7,091,998	2519.36 (2620.13)	160,596			236,032		236,032	24,629				17,900		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/03/2017	10/01/2018	181	456,004	2519.36 (2606.28)	9,124			13,183		13,183	1,367				1,151		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2017	10/03/2018	840	2,128,997	2534.58 (2610.62)	38,261			52,946		52,946	5,455				5,431		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2017	10/05/2018	2,031	5,177,001	2549.33 (2643.66)	106,431			154,394		154,394	16,053				13,344		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2017	10/05/2018	503	1,282,007	2549.33 (2648.75)	27,563			40,162		40,162	4,179				3,304		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/12/2017	10/10/2018	490	1,249,992	2550.64 (2627.16)	21,759			30,387		30,387	3,089				3,304		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	10/13/2017	10/12/2018	4,099	10,457,359	2550.93 (2857.04)	487,053			784,208		784,208	57,185				27,911		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	10/13/2017	10/12/2018	524	2,593,015	4952.85 (5763.32)	93,326			191,080		191,080	24,583				6,921		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	10/15/2018	1,147	2,928,997	2553.17 (2646.36)	60,435			85,159		85,159	8,561				7,929		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	10/15/2018	417	1,065,004	2553.17 (2651.47)	23,013			32,553		32,553	3,275				2,883		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/19/2017	10/17/2018	409	1,047,009	2559.36 (2636.14)	18,041			25,063		25,063	2,507				2,861		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/24/2017	10/22/2018	1,342	3,456,009	2575.21 (2667.92)	69,021			95,970		95,970	9,581				9,658		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/24/2017	10/22/2018	285	734,012	2575.21 (2656.33)	13,046			17,987		17,987	1,798				2,051		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2017	10/24/2018	365	936,987	2569.13 (2646.2)	16,149			22,056		22,056	2,177				2,641		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/03/2017	11/01/2018	3,816	9,842,012	2579.36 (2667.06)	193,188			255,860		255,860	24,834				28,685		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2017	11/01/2018	582	1,501,987	2579.36 (2673.51)	31,509			41,715		41,715	4,044				4,378		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2017	11/08/2018	1,972	5,115,002	2594.38 (2676.1)	90,870			120,578		120,578	11,466				15,322		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2017	11/08/2018	221	572,995	2594.38 (2685.18)	11,145			14,899		14,899	1,412				1,716		0003

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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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	11/12/2018	1,981	5,115,640	2582.3 (2892.18)	251,949			348,887		348,887	19,984				15,557		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	11/12/2018	417	2,093,469	5020.31 (5841.82)	83,550			137,424		137,424	12,555				6,366		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/17/2017	11/15/2018	1,805	4,628,011	2564.62 (2646.69)	89,181			114,466		114,466	10,407				14,229		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/17/2017	11/15/2018	366	939,010	2564.62 (2659.51)	20,610			26,634		26,634	2,429				2,887		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2017	11/21/2018	1,926	5,000,989	2597.08 (2682.78)	96,146			121,554		121,554	11,071				15,706		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2017	11/21/2018	302	784,993	2597.08 (2698.37)	17,477			22,267		22,267	2,016				2,465		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/04/2017	11/30/2018	461	1,218,988	2642.22 (2749.23)	28,678			32,774		32,774	2,723				3,946		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/04/2017	11/30/2018	2,494	6,589,987	2642.22 (2724.13)	122,062			139,253		139,253	11,906				21,332		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/11/2017	12/07/2018	1,555	4,124,011	2651.5 (2736.35)	78,203			87,787		87,787	7,219				13,653		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/11/2017	12/07/2018	610	1,616,991	2651.5 (2758.89)	37,713			42,504		42,504	3,395				5,353		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	12/13/2017	12/12/2018	2,861	7,621,033	2664.11 (2979.68)	375,057			385,508		385,508	9,247				25,622		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/13/2017	12/12/2018	665	3,452,984	5189.96 (6025.41)	124,940			128,134		128,134	(11,839)				11,609		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2017	12/14/2018	1,903	5,092,013	2675.81 (2764.11)	100,649			105,460		105,460	7,999				17,221		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2017	12/14/2018	623	1,667,993	2675.81 (2782.84)	39,135			40,912		40,912	2,993				5,641		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/22/2017	12/21/2018	3,069	8,238,006	2684.57 (2774.5)	160,398			169,041		169,041	12,212				28,438		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/22/2017	12/21/2018	611	1,639,011	2684.57 (2793.3)	37,682			39,699		39,699	2,755				5,658		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2018	12/31/2018	2,473	6,611,998	2673.61 (2761.84)		136,909		137,367		137,367	459				23,473		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2018	12/31/2018	684	1,828,990	2673.61 (2784.56)		46,429		46,549		46,549	119				6,493		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2018	01/08/2019	2,490	6,841,001	2747.71 (2846.63)		139,449		126,075		126,075	(13,374)				24,809		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2018	01/08/2019	684	1,880,011	2747.71 (2857.62)		42,004		37,689		37,689	(4,315)				6,818		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/16/2018	01/11/2019	3,705	10,322,100	2786.24 (3115.81)		492,980		278,132		278,132	(214,848)				37,722		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/16/2018	01/11/2019	687	3,735,564	5435.92 (6310.69)		135,296		34,959		34,959	(100,337)				13,652		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/17/2018	01/15/2019	1,408	3,924,001	2786.24 (2887.94)		82,191		62,514		62,514	(19,678)				14,487		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/17/2018	01/15/2019	307	855,989	2786.24 (2907.44)		20,848		15,479		15,479	(5,369)				3,160		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2018	01/22/2019	1,067	3,023,006	2832.97 (2925.04)		56,694		34,916		34,916	(21,778)				11,356		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2018	01/22/2019	553	1,566,009	2832.97 (2953.37)		37,180		21,907		21,907	(15,273)				5,883		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/05/2018	02/01/2019	2,100	5,925,001	2821.98 (2912.28)		88,351		73,760		73,760	(14,591)				22,791		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/05/2018	02/01/2019	967	2,728,008	2821.98 (2943.33)		52,076		42,235		42,235	(9,841)				10,493		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/12/2018	02/08/2019	1,764	4,553,994	2581 (2667.46)		97,361		110,119		110,119	12,758				17,797		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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/12/2018	02/08/2019	1,170	3,020,002	2581 (2690.69)		80,479		91,297		91,297	10,818				11,802		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/13/2018	02/12/2019	3,654	9,705,077	2656 (2971.19)		523,036		552,494		552,494	29,458				38,267		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/13/2018	02/12/2019	582	3,019,683	5188.37 (6032.87)		150,927		137,900		137,900	(13,027)				11,907		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/20/2018	02/15/2019	1,677	4,580,004	2731.2 (2822.7)		87,887		85,001		85,001	(2,887)				18,178		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/20/2018	02/15/2019	1,346	3,676,004	2731.2 (2844.54)		85,292		82,067		82,067	(3,225)				14,590		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2018	02/22/2019	1,582	4,276,989	2703.96 (2799.95)		98,796		89,159		89,159	(9,637)				17,232		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2018	02/22/2019	1,126	3,044,010	2703.96 (2810.77)		77,362		69,749		69,749	(7,613)				12,264		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/05/2018	03/01/2019	1,453	3,891,003	2677.67 (2767.37)		81,070		81,062		81,062	(8)				15,906		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/05/2018	03/01/2019	1,954	5,230,989	2677.67 (2787.45)		131,084		130,810		130,810	(274)				21,384		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/12/2018	03/08/2019	1,869	5,118,012	2738.97 (2827.99)		106,117		91,193		91,193	(14,924)				21,222		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/12/2018	03/08/2019	764	2,091,998	2738.97 (2840.31)		48,829		41,779		41,779	(7,050)				8,674		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/13/2018	03/12/2019	2,024	5,633,027	2783.02 (3112.28)		292,620		189,470		189,470	(103,149)				23,540		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/13/2018	03/12/2019	350	1,908,065	5447.1 (6322.23)		85,937		32,642		32,642	(53,295)				7,974		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/19/2018	03/15/2019	1,194	3,280,999	2747.33 (2836.62)		59,916		57,375		57,375	(2,541)				13,792		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/19/2018	03/15/2019	1,508	4,143,001	2747.33 (2857.22)		90,782		86,740		86,740	(4,042)				17,415		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/26/2018	03/22/2019	1,600	4,230,988	2643.69 (2732.25)		78,740		92,845		92,845	14,105				18,026		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/26/2018	03/22/2019	1,199	3,168,991	2643.69 (2752.08)		70,747		83,809		83,809	13,062				13,501		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/03/2018	04/01/2019	2,241	5,917,001	2640.87 (2738.58)		114,089		142,791		142,791	28,703				25,680		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/03/2018	04/01/2019	1,459	3,853,003	2640.87 (2745.18)		78,464		98,769		98,769	20,304				16,722		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/05/2018	04/03/2019	654	1,710,007	2614.45 (2692.88)		31,827		35,094		35,094	3,267				7,449		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2018	04/08/2019	1,285	3,347,004	2604.47 (2702.14)		76,780		85,752		85,752	8,972				14,710		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2018	04/08/2019	1,230	3,203,003	2604.47 (2715.16)		86,020		92,226		92,226	6,206				14,077		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/12/2018	04/10/2019	242	642,989	2656.87 (2736.58)		11,491		12,446		12,446	956				2,836		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2018	04/12/2019	2,147	5,718,921	2663.99 (2980.75)		305,998		333,502		333,502	27,505				25,312		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/13/2018	04/12/2019	440	2,299,645	5222.55 (6069.26)		106,582		115,677		115,677	9,095				10,178		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/17/2018	04/15/2019	2,309	6,132,998	2656.3 (2747.94)		130,612		135,297		135,297	4,686				27,286		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/17/2018	04/15/2019	1,585	4,209,996	2656.3 (2773.18)		112,212		116,113		116,113	3,901				18,730		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/19/2018	04/17/2019	130	351,993	2706.39 (2787.58)		5,952		6,282		6,282	330				1,571		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2018	04/22/2019	1,735	4,631,999	2670.14 (2766.27)		96,018		103,979		103,979	7,961				20,856		0003

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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2018	04/22/2019	2,110	5,633,007	2670.14 (2790.3)		142,611		154,918		154,918	12,307				25,363		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/26/2018	04/24/2019	266	700,003	2634.56 (2713.6)		12,677		13,935		13,935	1,259				3,163		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/03/2018	05/01/2019	2,524	6,701,990	2654.8 (2747.72)		129,708		149,804		149,804	20,096				30,631		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/03/2018	05/01/2019	1,594	4,231,008	2654.8 (2764.97)		95,177		110,681		110,681	15,504				19,338		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/10/2018	05/08/2019	1,615	4,316,006	2671.92 (2760.09)		89,117		88,949		88,949	(169)				19,953		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/10/2018	05/08/2019	1,109	2,962,999	2671.92 (2781.47)		74,643		74,598		74,598	(45)				13,698		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/14/2018	05/10/2019	2,702	7,369,454	2727.72 (3050.55)		373,455		353,871		353,871	(19,584)				34,176		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2018	05/10/2019	525	2,810,516	5354.69 (6227.8)		119,014		107,222		107,222	(11,793)				13,034		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/17/2018	05/15/2019	1,586	4,299,004	2711.45 (2805)		87,615		86,487		86,487	(1,127)				20,096		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/17/2018	05/15/2019	921	2,498,005	2711.45 (2821.26)		58,722		58,108		58,108	(614)				11,677		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/24/2018	05/22/2019	2,287	6,231,012	2724.44 (2817.07)		124,852		120,823		120,823	(4,028)				29,445		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/24/2018	05/22/2019	1,085	2,955,990	2724.44 (2849.76)		77,197		75,105		75,105	(2,092)				13,969		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/04/2018	05/31/2019	1,152	3,150,993	2734.62 (2824.86)		62,084		58,365		58,365	(3,719)				15,093		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/04/2018	05/31/2019	1,410	3,854,994	2734.62 (2841.27)		88,346		83,056		83,056	(5,290)				18,465		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/11/2018	06/07/2019	937	2,605,007	2779.03 (2867.96)		49,287		42,790		42,790	(6,497)				12,608		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/11/2018	06/07/2019	1,196	3,324,998	2779.03 (2898.53)		82,113		70,539		70,539	(11,574)				16,093		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/13/2018	06/12/2019	3,679	10,252,765	2786.85 (3118.75)		515,977		411,613		411,613	(104,364)				49,982		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/13/2018	06/12/2019	1,208	6,620,201	5481.07 (6373.9)		262,510		193,077		193,077	(69,432)				32,273		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/18/2018	06/14/2019	1,276	3,546,012	2779.66 (2867.22)		65,048		57,455		57,455	(7,593)				17,336		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/18/2018	06/14/2019	927	2,577,996	2779.66 (2889.46)		57,873		50,926		50,926	(6,947)				12,604		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/25/2018	06/21/2019	1,554	4,281,001	2754.88 (2847.17)		79,206		77,445		77,445	(1,761)				21,140		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/25/2018	06/21/2019	1,846	5,086,004	2754.88 (2876.09)		119,282		116,986		116,986	(2,296)				25,115		0003
0129999. Subtotal - Purchased Options - Hedging Other - Collars										5,581,124	7,499,944		15,591,747	XXX	15,591,747	263,407				1,641,994	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										169,381,687	42,109,078	918,500	(130,904,266)	XXX	(130,904,266)	(59,578,787)				1,641,994	XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options										163,800,564	34,609,134		(155,357,065)	XXX	(155,357,065)	(50,364,505)					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors												918,500	8,861,052	XXX	8,861,052	(9,477,689)					XXX	XXX
0409999. Total Purchased Options - Collars										5,581,124	7,499,944		15,591,747	XXX	15,591,747	263,407				1,641,994	XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										169,381,687	42,109,078	918,500	(130,904,266)	XXX	(130,904,266)	(59,578,787)				1,641,994	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX

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S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2014	09/21/2020	26,224	30,000,004	1144	(2,468,444)			(179,970)		(179,970)	101,343						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/08/2014	10/19/2020	55,298	64,999,998	1175.44	(5,630,487)			(474,195)		(474,195)	247,445						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	06/22/2020	26,961	30,000,005	1112.7	(2,563,225)			(124,676)		(124,676)	84,270						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	06/29/2020	28,708	29,999,996	1045	(2,342,296)			(87,234)		(87,234)	64,937						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2014	12/03/2018	23,635	20,000,004	846.22	(601,853)			(95)		(95)	1,019						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2014	12/10/2018	22,108	19,999,998	904.64	(685,355)			(268)		(268)	2,091						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2014	12/14/2018	22,989	20,000,004	870	(640,805)			(166)		(166)	1,446						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2014	12/21/2018	22,898	19,999,996	873.45	(648,806)			(190)		(190)	1,562						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2014	01/07/2019	16,138	15,000,001	929.5	(555,702)			(512)		(512)	2,455						0012
0519999. Subtotal - Written Options - Hedging Other - Put Options										(16,136,975)			(867,307)	XXX	(867,307)	506,566					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(16,136,975)			(867,307)	XXX	(867,307)	506,566					XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options										(16,136,975)			(867,307)	XXX	(867,307)	506,566					XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options										(16,136,975)			(867,307)	XXX	(867,307)	506,566					XXX	XXX
Interest Rate Swap 3M LIB (5.1070)	084423AL6	D-1	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	10/07/2004	08/15/2019		9,000,000	3M LIB (5.1070)			(145,450)			(242,832)					47,750		100/98
Interest Rate Swap 3M LIB (5.1070)	D8884#AC0	D-1	Interest Rate	NATIONAL AUSTRALIA BANK LIMITED F8SB4JFBSYQFRQEH3Z21	10/07/2004	08/17/2019		9,000,000	3M LIB (5.1070)			(145,337)			(244,167)					47,867		100/99
Interest Rate Swap 6M LIB (4.7850)	654894AE4	D-1	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	01/03/2008	01/07/2023		50,000,000	6M LIB (4.7850)			(732,992)	(3,460,418)		(3,802,657)	899,539				531,850		99/98
Interest Rate Swap 3M LIB (4.7000)	032165AD4/893939AE8/141781AE4/907834AB1/40621PAA7	D-1	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/18/2008	01/23/2026		22,500,000	3M LIB (4.7000)			(310,047)	(12,126)		(2,728,587)	5,200				309,578		99/97
Interest Rate Swap 3M LIB (4.6975)	87942UAC5/158525AR6/032165AD4/90131HAY1	D-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/18/2008	01/22/2026		25,000,000	3M LIB (4.6975)			(343,904)	(10,411)		(3,026,576)	4,470				343,913		101/90
Interest Rate Swap 3M LIB (4.7360)	29444GAJ6	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2028		25,000,000	3M LIB (4.7360)			(348,717)	(2,554,699)		(3,756,910)	1,005,155				386,688		100/104
Interest Rate Swap 3M LIB (4.7360)	294429AC9/00440EAC1	D-1	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/18/2008	01/22/2028		25,000,000	3M LIB (4.7360)			(348,717)	(1,352,798)		(3,757,772)	536,777				386,688		100/96
Interest Rate Swap 3M LIB (4.7610)	03746AAA8/25156PAC7/26439XAC7/195869AD4/92344GAM8/539830AK5	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2030		50,000,000	3M LIB (4.7610)			(703,684)	(1,029,822)		(8,882,373)	377,563				850,475		100/97
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(3,078,848)	(8,420,274)	XXX	(26,441,874)	2,828,704				2,904,806	XXX	XXX
Currency Swap USD 6.68 (GBP 6.625)	5937062	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/07/2003	04/07/2020		16,302,000	USD 6.68 (GBP 6.625)			107,832	3,099,460		2,892,636		325,049			108,522		100/100
Currency Swap USD 5.92 (NZD NZBBR +1.227)	Q8513@AC7	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2004	03/15/2020		15,000,000	USD 5.92 (NZD NZBBR +1.227)			210,066	696,168		1,195,095		721,565			98,063		100/100
Currency Swap USD 7.255 (GBP 6.546)	B03N4K3	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2006	01/06/2020		17,415,000	USD 7.255 (GBP 6.546)			188,943	4,212,460		4,266,890		325,049			107,372		100/100
Currency Swap USD 7.231 (GBP 6.546)	B03N4K3	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2006	01/06/2020		17,450,000	USD 7.231 (GBP 6.546)			188,119	4,247,460		4,298,046		325,049			107,588		100/100

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap USD 5.8 (EUR 4.905)	N2962#AD5	D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	02/20/2007	03/28/2022		3,940,500	USD 5.8 (EUR 4.905)			25,413	437,832		180,378		99,724			38,130		100/100
Currency Swap USD 6.19 (AUD 7.45)	Q0455#AL2	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	03/29/2007	05/15/2022		25,000,000	USD 6.19 (AUD 7.45)			(98,304)	2,105,461		1,054,677		1,341,587			246,113		100/100
Currency Swap USD 6.635 (JPY 3.97)	748148E#6	D-1	Currency	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	09/17/2008	10/30/2018		16,060,463	USD 6.635 (JPY 3.97)	0		231,281	712,655		721,150		(256,819)			46,423		100/100
Currency Swap USD 4.538 (AUD 6.28)	NI1076603	D-1	Currency	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	06/11/2014	08/14/2029		5,635,800	USD 4.538 (AUD 6.28)			(20,537)	1,202,685		770,257		259,774			94,016		100/100
Currency Swap USD 3.7 (GBP 2.81)	G4445*AH1	D-1	Currency	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	10/14/2016	12/31/2039		89,206,000	USD 3.7 (GBP 2.81)			243,714	(7,172,543)		(17,630,429)		2,372,860			2,068,999		100/100
Currency Swap USD 2.795 (GBP 1.4)	A3158#AE9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	05/11/2017	07/25/2020		32,175,000	USD 2.795 (GBP 1.4)			199,571	(831,350)		(1,105,355)		812,623			231,531		101/100
Currency Swap USD 3.7525 (EUR 1.77)	G7996#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	05/24/2017	08/17/2027		27,975,000	USD 3.7525 (EUR 1.77)			244,350	(1,213,899)		(2,625,784)		831,034			422,800		99/100
Currency Swap USD 3.675 (GBP 2.4)	G2479@AE9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	06/06/2017	08/31/2024		51,540,000	USD 3.675 (GBP 2.4)			296,067	(1,270,161)		(2,183,290)		1,300,197			640,385		102/100
Currency Swap USD 3.1175 (EUR 0.98)	G6093#AA2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	06/29/2017	07/19/2023		11,425,000	USD 3.1175 (EUR 0.98)			118,121	(250,560)		(681,068)		332,414			128,434		100/100
Currency Swap USD 3.2662 (EUR 1.17)	G6093#AB0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	06/29/2017	07/19/2024		17,137,500	USD 3.2662 (EUR 1.17)			172,488	(375,839)		(1,080,651)		498,621			210,894		100/100
Currency Swap USD 3.7235 (CAD 3.68)	C5793#AK9	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	01/23/2018	10/23/2030		13,666,693	USD 3.7235 (CAD 3.68)		0		743,359		(263,234)		743,359			239,885		100/100
Currency Swap USD 3.832 (CAD 3.79)	C5793#AL7	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	01/23/2018	10/23/2032		13,666,693	USD 3.832 (CAD 3.79)		0		743,359		(282,935)		743,359			258,642		100/100
Currency Swap USD 4.136 (GBP 2.66)	G1591#BC5	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	02/22/2018	06/17/2028		5,572,000	USD 4.136 (GBP 2.66)			5,940	290,984		338,637		290,984			87,979		100/100
Currency Swap USD 4.401 (GBP 2.88)	G1591#BF8	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	02/22/2018	06/17/2033		5,572,000	USD 4.401 (GBP 2.88)			6,121	290,984		406,644		290,984			107,813		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange											0	0	2,119,185	7,668,514	XXX	(9,728,335)		11,357,415			5,243,589	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective											0	0	(959,663)	(751,761)	XXX	(36,170,209)	2,828,704	11,357,415			8,148,395	XXX	XXX
Interest Rate Swap 3M LIB (4.9010)	PORTFOLIO	All	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	12/22/2004	12/15/2018		12,750,000	3M LIB (4.9010)			(188,883)	(137,857)		(137,857)	224,509				43,248		0002
Interest Rate Swap 6.02 (Stepped Coupon Schedule)	PORTFOLIO	All	Interest Rate	UBS GROUP AG	BFM8T61CT2L1QCEMIK50	05/05/2005	12/30/2024		10,000,000	6.02 (Stepped Coupon Schedule)			15,664								127,545		0002
Interest Rate Swap 4.5900 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/01/2005	06/03/2025		4,182,000	4.5900 (3M LIB)			56,409			441,924					55,052		0006
Interest Rate Swap 4.9025 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	08/17/2005	08/19/2025		2,600,000	4.9025 (3M LIB)			39,393			333,889					34,743		0006
Interest Rate Swap 4.8110 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC	GDWTXX036O1TB7DW3U69	09/08/2005	09/12/2025		5,400,000	4.8110 (3M LIB)			78,420			667,353					72,490		0006
Interest Rate Swap 5.2000 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	11/30/2005	12/02/2025		9,300,000	5.2000 (3M LIB)			153,571			1,419,614					126,750		0006
Interest Rate Swap 5.3280 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/07/2006	03/09/2026		8,610,000	5.3280 (3M LIB)			147,374			1,431,759					119,425		0006
Interest Rate Swap 5.6125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	06/09/2006	06/13/2026		4,100,000	5.6125 (3M LIB)			75,747			784,365					57,835		0006
Interest Rate Swap 5.4260 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC	GDWTXX036O1TB7DW3U69	09/07/2006	09/11/2026		8,000,000	5.4260 (3M LIB)			140,915			1,460,565					114,580		0006

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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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5.0650 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	11/30/2006	12/04/2026		5,500,000	5.0650 (3M LIB)			87,249			880,027					79,871		0006
Interest Rate Swap 5.2325 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2007	03/02/2027		16,900,000	5.2325 (3M LIB)			281,816			2,986,266					248,903		0006
Interest Rate Swap 5.6525 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	UBS GROUP AG BFM8T61CT2L1QCEMIK50	06/01/2007	06/05/2027		4,700,000	5.6525 (3M LIB)			88,355			1,005,870					70,253		0006
Interest Rate Swap 6.0060 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2007	06/15/2037		13,000,000	6.0060 (3M LIB)			264,411	5,709,128		5,709,128	(1,273,350)				283,127		0002
Interest Rate Swap 5.9340 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2028		1,000,000	5.9340 (3M LIB)			20,296	250,996		250,996	(67,082)				15,521		0002
Interest Rate Swap 5.9080 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2038		2,000,000	5.9080 (3M LIB)			40,332	888,765		888,765	(202,333)				44,321		0002
Interest Rate Swap 5.9460 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2028		1,000,000	5.9460 (3M LIB)			20,356	257,538		257,538	(68,012)				15,718		0002
Interest Rate Swap 5.9170 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2038		2,000,000	5.9170 (3M LIB)			40,422	900,747		900,747	(203,990)				44,596		0002
Interest Rate Swap 5.9580 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2028		1,000,000	5.9580 (3M LIB)			20,416	264,041		264,041	(68,784)				15,917		0002
Interest Rate Swap 5.9262 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2038		2,000,000	5.9262 (3M LIB)			40,514	912,130		912,130	(205,644)				44,877		0002
Interest Rate Swap 5.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2028		1,000,000	5.9700 (3M LIB)			20,476	270,772		270,772	(69,361)				16,114		0002
Interest Rate Swap 5.9350 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2038		2,000,000	5.9350 (3M LIB)			40,593	923,840		923,840	(207,321)				45,163		0002
Interest Rate Swap 5.9820 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2029		1,000,000	5.9820 (3M LIB)			20,536	277,456		277,456	(69,981)				16,308		0002
Interest Rate Swap 5.9448 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2039		2,000,000	5.9448 (3M LIB)			40,691	935,532		935,532	(209,006)				45,442		0002
Interest Rate Swap 5.9551 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2039		2,000,000	5.9551 (3M LIB)			40,803	947,709		947,709	(210,657)				45,703		0002
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2029		1,000,000	6.0070 (3M LIB)			20,661	290,831		290,831	(71,659)				16,684		0002
Interest Rate Swap 5.9638 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2039		2,000,000	5.9638 (3M LIB)			40,881	959,235		959,235	(212,348)				45,984		0002
Interest Rate Swap 6.0160 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2029		1,000,000	6.0160 (3M LIB)			20,706	296,564		296,564	(73,017)				16,872		0002
Interest Rate Swap 5.9793 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2039		2,000,000	5.9793 (3M LIB)			41,065	972,890		972,890	(214,097)				46,254		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2030		1,000,000	6.0250 (3M LIB)			20,751	302,201		302,201	(74,425)				17,058		0002
Interest Rate Swap 5.9775 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2040		2,000,000	5.9775 (3M LIB)			41,047	980,826		980,826	(215,547)				46,526		0002
Interest Rate Swap 6.0360 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2030		1,000,000	6.0360 (3M LIB)			20,806	308,260		308,260	(75,876)				17,236		0002
Interest Rate Swap 5.9850 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/17/2040		2,000,000	5.9850 (3M LIB)			41,093	992,315		992,315	(217,218)				46,793		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2030		1,000,000	6.0440 (3M LIB)			20,846	313,972		313,972	(77,103)				17,417		0002
Interest Rate Swap 5.9920 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/16/2040		2,000,000	5.9920 (3M LIB)			41,192	1,002,997		1,002,997	(218,801)				47,059		0002
Interest Rate Swap 6.0500 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2030		1,000,000	6.0500 (3M LIB)			20,876	319,793		319,793	(78,040)				17,597		0002
Interest Rate Swap 5.9960 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2040		2,000,000	5.9960 (3M LIB)			41,212	1,012,863		1,012,863	(220,360)				47,323		0002
Interest Rate Swap 6.0570 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2031		1,000,000	6.0570 (3M LIB)			20,911	325,743		325,743	(78,993)				17,775		0002
Interest Rate Swap 6.0014 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2041		2,000,000	6.0014 (3M LIB)			41,266	1,023,121		1,023,121	(221,953)				47,588		0002
Interest Rate Swap 6.0650 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2031		1,000,000	6.0650 (3M LIB)			20,951	331,792		331,792	(79,892)				17,946		0002

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Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2041		2,000,000	6.0070 (3M LIB)			41,342	1,034,036		1,034,036	(223,519)				47,847		0002
Interest Rate Swap 6.0710 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2031		1,000,000	6.0710 (3M LIB)			20,981	337,478		337,478	(80,798)				18,121		0002
Interest Rate Swap 6.0119 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2041		2,000,000	6.0119 (3M LIB)			41,371	1,043,975		1,043,975	(225,102)				48,107		0002
Interest Rate Swap 6.0750 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2031		1,000,000	6.0750 (3M LIB)			21,001	343,107		343,107	(81,695)				18,294		0002
Interest Rate Swap 6.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2041		2,000,000	6.0143 (3M LIB)			41,395	1,053,361		1,053,361	(226,607)				48,368		0002
Interest Rate Swap 6.0800 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2032		1,000,000	6.0800 (3M LIB)			21,026	348,574		348,574	(82,562)				18,465		0002
Interest Rate Swap 6.0169 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2042		2,000,000	6.0169 (3M LIB)			41,421	1,062,872		1,062,872	(228,173)				48,628		0002
Interest Rate Swap 6.0850 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2032		1,000,000	6.0850 (3M LIB)			21,051	354,314		354,314	(83,430)				18,631		0002
Interest Rate Swap 6.0190 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2042		2,000,000	6.0190 (3M LIB)			41,442	1,072,085		1,072,085	(229,605)				48,878		0002
Interest Rate Swap 6.0890 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2032		1,000,000	6.0890 (3M LIB)			21,071	359,613		359,613	(84,268)				18,800		0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2042		2,000,000	6.0210 (3M LIB)			41,462	1,081,051		1,081,051	(231,100)				49,135		0002
Interest Rate Swap 6.0920 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2032		1,000,000	6.0920 (3M LIB)			21,086	364,845		364,845	(85,086)				18,967		0002
Interest Rate Swap 6.0212 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2042		2,000,000	6.0212 (3M LIB)			41,464	1,089,741		1,089,741	(232,567)				49,391		0002
Interest Rate Swap 6.0940 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2033		1,000,000	6.0940 (3M LIB)			21,096	369,903		369,903	(85,987)				19,132		0002
Interest Rate Swap 6.0227 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2043		2,000,000	6.0227 (3M LIB)			41,479	1,098,471		1,098,471	(234,039)				49,645		0002
Interest Rate Swap 6.0990 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2033		1,000,000	6.0990 (3M LIB)			21,121	375,582		375,582	(87,004)				19,291		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2043		2,000,000	6.0250 (3M LIB)			41,502	1,107,749		1,107,749	(235,471)				49,890		0002
Interest Rate Swap 6.1020 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2033		1,000,000	6.1020 (3M LIB)			21,136	380,712		380,712	(87,922)				19,453		0002
Interest Rate Swap 6.0270 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2043		2,000,000	6.0270 (3M LIB)			41,522	1,116,795		1,116,795	(236,974)				50,142		0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2033		1,000,000	6.1030 (3M LIB)			21,141	385,793		385,793	(88,736)				19,615		0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2043		3,000,000	6.0400 (3M LIB)			62,478	1,694,757		1,694,757	(358,009)				75,590		0002
Interest Rate Swap 6.1040 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2034		1,000,000	6.1040 (3M LIB)			21,146	390,757		390,757	(89,542)				19,775		0002
Interest Rate Swap 6.0410 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/18/2044		2,000,000	6.0410 (3M LIB)			41,627	1,138,567		1,138,567	(240,103)				50,651		0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2034		1,000,000	6.1070 (3M LIB)			21,161	396,181		396,181	(90,347)				19,928		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2044		3,000,000	6.0440 (3M LIB)			62,538	1,721,829		1,721,829	(362,357)				76,328		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2034		1,000,000	6.1090 (3M LIB)			21,171	401,211		401,211	(91,142)				20,086		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2044		3,000,000	6.0440 (3M LIB)			62,538	1,733,750		1,733,750	(364,434)				76,698		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2034		1,000,000	6.1080 (3M LIB)			21,166	405,910		405,910	(91,900)				20,242		0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2044		3,000,000	6.0430 (3M LIB)			62,509	1,745,889		1,745,889	(366,529)				77,076		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2035		1,000,000	6.1090 (3M LIB)			21,171	410,747		410,747	(92,667)				20,397		0002

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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 or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2045		3,000,000	6.0430 (3M LIB)			62,509	1,757,840		1,757,840	(368,609)				77,442		0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2035		1,000,000	6.1110 (3M LIB)			21,181	415,922		415,922	(93,426)				20,546		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2045		4,000,000	6.0440 (3M LIB)			83,384	2,360,860		2,360,860	(494,177)				103,718		0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2035		1,000,000	6.1110 (3M LIB)			21,181	420,562		420,562	(94,164)				20,699		0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2045		2,000,000	6.0430 (3M LIB)			41,673	1,188,188		1,188,188	(248,477)				52,106		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2035		1,000,000	6.1090 (3M LIB)			21,171	424,989		424,989	(94,873)				20,850		0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2045		3,000,000	6.0400 (3M LIB)			62,508	1,792,472		1,792,472	(374,569)				78,518		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2036		1,000,000	6.1080 (3M LIB)			21,166	429,420		429,420	(95,582)				21,001		0002
Interest Rate Swap 6.0380 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2046		2,000,000	6.0380 (3M LIB)			41,652	1,202,016		1,202,016	(251,024)				52,585		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2036		1,000,000	6.1080 (3M LIB)			21,166	434,143		434,143	(96,286)				21,147		0002
Interest Rate Swap 6.0370 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2046		2,000,000	6.0370 (3M LIB)			41,642	1,209,866		1,209,866	(252,338)				52,817		0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2036		1,000,000	6.1070 (3M LIB)			21,161	438,503		438,503	(96,976)				21,296		0002
Interest Rate Swap 6.0350 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2046		2,000,000	6.0350 (3M LIB)			41,602	1,216,694		1,216,694	(253,646)				53,052		0002
Interest Rate Swap 6.1050 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2036		1,000,000	6.1050 (3M LIB)			21,151	442,880		442,880	(97,659)				21,443		0002
Interest Rate Swap 6.0320 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2046		2,000,000	6.0320 (3M LIB)			41,572	1,223,430		1,223,430	(254,901)				53,289		0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2037		1,000,000	6.1030 (3M LIB)			21,141	446,973		446,973	(98,311)				21,590		0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2047		2,000,000	6.0290 (3M LIB)			41,542	1,229,885		1,229,885	(256,162)				53,525		0002
Interest Rate Swap 6.1010 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2037		1,000,000	6.1010 (3M LIB)			21,131	451,265		451,265	(98,949)				21,730		0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2047		2,000,000	6.0290 (3M LIB)			41,542	1,237,970		1,237,970	(257,480)				53,752		0002
Interest Rate Swap 6.0930 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2037		1,000,000	6.0930 (3M LIB)			21,091	454,556		454,556	(99,544)				21,875		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2047		2,000,000	6.0250 (3M LIB)			41,502	1,243,925		1,243,925	(258,703)				53,986		0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2047		1,000,000	6.0210 (3M LIB)			20,731	625,033		625,033	(129,954)				27,110		0002
Interest Rate Swap 6M LIB (5.4750)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/20/2007	08/22/2019		50,000,000	6M LIB (5.4750)			(882,187)	(1,545,277)		(1,545,277)	1,176,488				267,525		0002
Interest Rate Swap 6M LIB (5.4740)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/20/2007	08/22/2019		50,000,000	6M LIB (5.4740)			(881,937)	(1,544,716)		(1,544,716)	1,176,243				267,525		0002
Interest Rate Swap 5.4625 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2007	08/31/2027		29,000,000	5.4625 (3M LIB)			518,303			5,946,704					439,220		0006
Interest Rate Swap 4.9620 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2007	11/30/2027		35,000,000	4.9620 (3M LIB)			537,296			5,842,863					537,250		0006
Interest Rate Swap 6M LIB (4.6620)	PORTFOLIO	All	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	01/03/2008	01/07/2020		50,000,000	6M LIB (4.6620)			(702,242)	(1,380,525)		(1,380,525)	998,639				308,550		0002
Interest Rate Swap 3M LIB (4.6275)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/04/2008	01/08/2020		25,000,000	3M LIB (4.6275)			(329,867)	(708,274)		(708,274)	553,533				154,413		0002
Interest Rate Swap 3M LIB (4.7550)	PORTFOLIO	All	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/04/2008	01/08/2023		25,000,000	3M LIB (4.7550)			(345,805)	(1,974,498)		(1,974,498)	1,002,598				266,013		0002
Interest Rate Swap 5.0250 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/27/2008	02/28/2028		3,800,000	5.0250 (3M LIB)			59,502			668,453					59,088		0006

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5.0100 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/28/2008	05/30/2028		48,600,000	5.0100 (3M LIB)			757,737			8,683,965					765,474		0006
Interest Rate Swap 4.7725 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/06/2008	08/08/2018		36,000,000	4.7725 (3M LIB)			518,982	90,049		90,049	(561,099)				58,842		0002
Interest Rate Swap 3M LIB (4.4825)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/27/2008	08/29/2018		22,300,000	3M LIB (4.4825)			(288,694)			(77,559)					45,202		0006
Interest Rate Swap 4.7530 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/27/2008	08/29/2028		30,900,000	4.7530 (3M LIB)			441,821			4,935,781					492,778		0006
Interest Rate Swap 4.2260 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2008	09/10/2018		18,000,000	4.2260 (3M LIB)			209,058	63,829		63,829	(236,333)				39,969		0002
Interest Rate Swap 4.0950 (3M LIB)	PORTFOLIO	All	Interest Rate	UBS GROUP AG BFM8T61CT2L1QCEMIK50	09/17/2008	09/19/2018		9,000,000	4.0950 (3M LIB)			96,158	33,524		33,524	(112,145)				21,200		0002
Interest Rate Swap 10Y CMS (3M LIB +0.805)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2008	09/19/2018		16,000,000	10Y CMS (3M LIB +0.805)			(37,155)	(16,194)		(16,194)	11,044				37,688		0002
Interest Rate Swap 4.5575 (3M LIB)	PORTFOLIO	All	Interest Rate	UBS GROUP AG BFM8T61CT2L1QCEMIK50	09/22/2008	09/24/2018		15,000,000	4.5575 (3M LIB)			190,701	75,346		75,346	(220,923)				36,405		0002
Interest Rate Swap 4.5600 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/24/2008	09/26/2018		2,000,000	4.5600 (3M LIB)			25,454	10,279		10,279	(29,536)				4,910		0002
Interest Rate Swap 4.3050 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/09/2008	10/14/2018		10,000,000	4.3050 (3M LIB)			116,986	53,231		53,231	(139,646)				26,945		0002
Interest Rate Swap 4.5725 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2008	10/16/2018		16,000,000	4.5725 (3M LIB)			208,578	98,619		98,619	(244,660)				43,520		0002
Interest Rate Swap 4.0800 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2008	10/24/2028		10,000,000	4.0800 (3M LIB)			107,185			1,019,319					160,670		0006
Interest Rate Swap 4.3120 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2008	10/30/2028		25,000,000	4.3120 (3M LIB)			299,260			3,069,760					402,000		0006
Interest Rate Swap 4.3380 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	10/29/2008	10/31/2018		19,000,000	4.3380 (3M LIB)			229,828	117,085		117,085	(273,300)				55,148		0002
Interest Rate Swap 3M LIB (4.1162)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	11/06/2008	11/10/2018		10,000,000	3M LIB (4.1162)			(111,630)			(59,493)					30,180		0006
Interest Rate Swap 4.1800 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/06/2008	11/10/2028		18,000,000	4.1800 (3M LIB)			206,672			2,000,815					289,863		0006
Interest Rate Swap 3M LIB (3.3475)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	11/20/2008	11/24/2018		4,500,000	3M LIB (3.3475)			(32,878)			(15,325)					14,279		0006
Interest Rate Swap 3.2675 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2008	11/24/2028		37,500,000	3.2675 (3M LIB)			258,983			1,019,209					604,988		0006
Interest Rate Swap 3.2575 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2008	11/24/2028		37,500,000	3.2575 (3M LIB)			257,108			985,141					604,988		0006
Interest Rate Swap 3M LIB (2.4425)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2038		2,000,000	3M LIB (2.4425)			(5,677)	177,499		177,499	137,704				45,157		0002
Interest Rate Swap 3M LIB (2.5020)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2028		1,000,000	3M LIB (2.5020)			(3,136)	42,282		42,282	48,341				16,114		0002
Interest Rate Swap 3M LIB (3.2040)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/17/2009	02/15/2029		1,000,000	3M LIB (3.2040)			(6,646)	(21,446)		(21,446)	53,634				16,308		0002
Interest Rate Swap 3M LIB (3.0550)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2009	02/26/2019		20,000,000	3M LIB (3.0550)			(118,151)			(61,060)					81,260		0006
Interest Rate Swap 3.1975 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2009	02/26/2029		25,000,000	3.1975 (3M LIB)			165,501			611,073					408,288		0006
Interest Rate Swap 3.1950 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/24/2009	02/26/2029		25,000,000	3.1950 (3M LIB)			165,188			605,377					408,288		0006
Interest Rate Swap 3.0450 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2009	02/26/2019		18,000,000	3.0450 (3M LIB)			105,436	60,340		60,340	(173,082)				73,134		0002
Interest Rate Swap 3M LIB (3.7275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/20/2009	05/22/2029		11,000,000	3M LIB (3.7275)			(101,791)			(817,908)					181,594		0006
Interest Rate Swap 3.2850 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/20/2009	05/22/2019		7,000,000	3.2850 (3M LIB)			49,289			41,407					33,079		0006
Interest Rate Swap 3.8850 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/30/2009	08/03/2019		5,000,000	3.8850 (3M LIB)			49,513	66,014		66,014	(82,375)				26,138		0002
Interest Rate Swap 3.6925 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/25/2009	08/27/2019		19,700,000	3.6925 (3M LIB)			178,807			230,496					106,035		0006

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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 or 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 Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3.7500 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2024		12,000,000	3.7500 (3M LIB)			104,680	586,765		586,765	(499,535)				150,156		0002
Interest Rate Swap 3.8525 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2029		8,000,000	3.8525 (3M LIB)			73,887	704,011		704,011	(456,142)				134,256		0002
Interest Rate Swap 3.8950 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/30/2009	10/02/2034		5,000,000	3.8950 (3M LIB)			47,242	596,875		596,875	(359,307)				100,835		0002
Interest Rate Swap 3.4050 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	11/24/2009	11/27/2019		10,000,000	3.4050 (3M LIB)			76,390			96,549					59,390		0006
Interest Rate Swap 4.0075 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/24/2009	11/27/2029		20,000,000	4.0075 (3M LIB)			213,030			2,066,970					337,920		0006
Interest Rate Swap 4.4630 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/05/2010	01/07/2040		5,000,000	4.4630 (3M LIB)			61,861	1,199,684		1,199,684	(456,938)				116,020		0002
Interest Rate Swap 3M LIB (4.3950)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/23/2010	02/25/2030		20,000,000	3M LIB (4.3950)			(251,097)			(2,851,599)					341,550		0006
Interest Rate Swap 3M LIB (3.7775)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/22/2010	04/26/2020		31,000,000	3M LIB (3.7775)			(285,968)			(554,358)					209,374		0006
Interest Rate Swap 4.4538 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/22/2010	04/26/2040		50,000,000	4.4538 (3M LIB)			630,302			11,936,856					1,168,300		0006
Interest Rate Swap 3.8480 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/25/2010	05/27/2040		84,000,000	3.8480 (3M LIB)			827,737			11,950,573					1,966,524		0006
Interest Rate Swap 3.7690 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2010	06/18/2026		5,000,000	3.7690 (3M LIB)			45,373	301,085		301,085	(240,610)				70,590		0002
Interest Rate Swap 2.5150 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2010	08/26/2020		33,000,000	2.5150 (3M LIB)			105,849			(198,552)					242,435		0006
Interest Rate Swap 3.2125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2010	08/26/2040		35,000,000	3.2125 (3M LIB)			234,326			1,237,800					824,040		0006
Interest Rate Swap 3M LIB (2.9160)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2010	11/26/2020		215,000,000	3M LIB (2.9160)			(1,120,694)			(406,939)					1,669,153		0006
Interest Rate Swap 2.9713 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2010	12/13/2018		50,000,000	2.9713 (3M LIB)			263,425	106,965		106,965	(404,657)				168,600		0002
Interest Rate Swap 3M LIB (3.5275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2011	03/03/2021		5,000,000	3M LIB (3.5275)			(40,880)			(89,093)					40,903		0006
Interest Rate Swap 3.3780 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2011	05/20/2022		6,500,000	3.3780 (3M LIB)			48,936	119,408		119,408	(196,276)				64,103		0002
Interest Rate Swap 3M LIB (3.2450)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/24/2011	05/26/2021		85,000,000	3M LIB (3.2450)			(582,890)			(937,162)					724,583		0006
Interest Rate Swap 3.9090 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/24/2011	05/26/2031		60,000,000	3.9090 (3M LIB)			610,652			6,113,865					1,078,020		0006
Interest Rate Swap 3.7020 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2011	07/05/2025		5,000,000	3.7020 (3M LIB)			42,562	254,436		254,436	(220,371)				66,235		0002
Interest Rate Swap 3.9380 (3M LIB)	PORTFOLIO	All	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/30/2011	07/05/2031		10,000,000	3.9380 (3M LIB)			96,923	1,057,297		1,057,297	(641,682)				180,430		0002
Interest Rate Swap 3.5150 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2011	07/12/2024		12,000,000	3.5150 (3M LIB)			92,278	411,213		411,213	(477,852)				147,438		0002
Interest Rate Swap 3.0640 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/23/2011	08/25/2041		72,000,000	3.0640 (3M LIB)			424,790			1,267,731					1,732,860		0006
Interest Rate Swap 1.9350 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/11/2011	10/13/2018		50,000,000	1.9350 (3M LIB)			(9,500)	(77,793)		(77,793)	(112,295)				134,075		0002
Interest Rate Swap 3M LIB (2.1125)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/22/2011	11/25/2021		60,000,000	3M LIB (2.1125)			(68,542)			1,497,380					553,830		0006
Interest Rate Swap 2.6120 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/22/2011	11/25/2041		89,000,000	2.6120 (3M LIB)			323,948			(5,174,907)					2,153,622		0006
Interest Rate Swap 2.3800 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2023		5,000,000	2.3800 (3M LIB)			12,065	(127,271)		(127,271)	(158,021)				58,243		0002
Interest Rate Swap 2.5000 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/30/2011	12/02/2025		5,000,000	2.5000 (3M LIB)			15,065	(133,777)		(133,777)	(193,700)				68,145		0002
Interest Rate Swap 2.8141 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2025		28,000,000	2.8141 (3M LIB)	1,326,288		131,504	(145,275)		(145,275)	(1,027,277)		(62,797)		367,206		0002
Interest Rate Swap 2.4000 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/20/2011	12/22/2025		10,000,000	2.4000 (3M LIB)			19,875	(334,593)		(334,593)	(379,761)				136,795		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 or 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.4425 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/20/2011	12/22/2026		10,000,000	2.4425 (3M LIB)			22,000	(350,881)		(350,881)	(412,284)				145,645		0002
Interest Rate Swap 3M LIB (2.1510)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/21/2012	02/23/2022		60,000,000	3M LIB (2.1510)			(79,915)			1,497,931					573,540		0006
Interest Rate Swap 2.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2042		25,000,000	2.9700 (3M LIB)			120,858	64,105		64,105	(1,895,346)				609,500		0002
Interest Rate Swap 2.8375 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2032		95,000,000	2.8375 (3M LIB)			396,322	(1,307,230)		(1,307,230)	(5,457,226)				1,762,630		0002
Interest Rate Swap 3M LIB (1.7775)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2012	06/01/2022		18,000,000	3M LIB (1.7775)			10,496			729,251					178,263		0006
Interest Rate Swap 2.3163 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2012	06/01/2032		38,000,000	2.3163 (3M LIB)			80,205			(2,790,902)					709,175		0006
Interest Rate Swap 3M LIB (1.9525)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2012	08/23/2022		14,000,000	3M LIB (1.9525)			(4,752)			505,977					142,611		0006
Interest Rate Swap 2.7380 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2012	08/23/2042		9,000,000	2.7380 (3M LIB)			38,402			(336,285)					221,207		0006
Interest Rate Swap 2.4380 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2012	08/23/2029		10,000,000	2.4380 (3M LIB)			27,669	(466,391)		(466,391)	(473,213)				167,005		0002
Interest Rate Swap 2.5488 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2012	08/23/2033		10,000,000	2.5488 (3M LIB)			33,207	(510,848)		(510,848)	(586,764)				194,670		0002
Interest Rate Swap 3M LIB (1.0570)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2012	10/13/2018		50,000,000	3M LIB (1.0570)			229,000	205,485		205,485	(104,463)				134,075		0002
Interest Rate Swap 3M LIB (1.6838)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2012	11/29/2022		7,000,000	3M LIB (1.6838)			7,335			346,142					73,577		0006
Interest Rate Swap 3M LIB (1.0825)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2012	12/18/2018		19,000,000	3M LIB (1.0825)			82,801	124,215		124,215	(22,811)				65,028		0002
Interest Rate Swap 3M LIB (1.1087)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2012	01/30/2019		26,898,000	3M LIB (1.1087)			108,826	226,963		226,963	(3,776)				102,979		0002
Interest Rate Swap 3M LIB (2.0900)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/13/2013	02/15/2023		5,000,000	3M LIB (2.0900)			(5,381)	171,894		171,894	135,120				53,810		0002
Interest Rate Swap 2.7550 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2033		18,000,000	2.7550 (3M LIB)			77,830			(450,736)					344,790		0006
Interest Rate Swap 2.9337 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2043		14,000,000	2.9337 (3M LIB)			73,047			(47,400)					347,767		0006
Interest Rate Swap 3M LIB (2.0600)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2013	03/28/2023		20,000,000	3M LIB (2.0600)			(4,267)	721,493		721,493	535,966				217,830		0002
Interest Rate Swap 2.7513 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/09/2013	05/13/2033		15,000,000	2.7513 (3M LIB)			65,679	(389,457)		(389,457)	(896,437)				289,305		0002
Interest Rate Swap 3.0313 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2013	05/31/2033		31,000,000	3.0313 (3M LIB)			177,204			238,935					598,889		0006
Interest Rate Swap 3.1930 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/29/2013	05/31/2043		23,000,000	3.1930 (3M LIB)			150,075			973,234					574,241		0006
Interest Rate Swap 2.8010 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2013	06/07/2028		60,000,000	2.8010 (3M LIB)			271,355	(663,608)		(663,608)	(2,861,779)				946,080		0002
Interest Rate Swap 3.0130 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2013	06/07/2033		20,000,000	3.0130 (3M LIB)			111,652	109,741		109,741	(1,237,972)				386,630		0002
Interest Rate Swap 2.1600 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/05/2013	07/15/2019		34,000,000	2.1600 (3M LIB)			33,104	(159,399)		(159,399)	(244,114)				173,451		0002
Interest Rate Swap 1.6920 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/10/2013	07/12/2018		90,000,000	1.6920 (3M LIB)			(128,264)	(21,185)		(21,185)	2,912				81,585		0002
Interest Rate Swap 1.7175 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/27/2013	08/29/2018		12,000,000	1.7175 (3M LIB)			(10,549)			(12,916)					24,324		0006
Interest Rate Swap 1.9330 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/06/2013	10/01/2018		50,000,000	1.9330 (3M LIB)			(18,084)	(58,913)		(58,913)	(98,478)				126,200		0002
Interest Rate Swap 3.4475 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2027		20,000,000	3.4475 (3M LIB)			150,077	813,412		813,412	(1,008,037)				303,630		0002
Interest Rate Swap 3.6060 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2030		20,000,000	3.6060 (3M LIB)			165,927	1,290,317		1,290,317	(1,217,256)				349,600		0002
Interest Rate Swap 1.5880 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/24/2013	09/26/2018		9,000,000	1.5880 (3M LIB)			(19,199)	(17,585)		(17,585)	(1,975)				22,095		0002

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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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.6175 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/12/2013	12/31/2018		13,300,000	1.6175 (3M LIB)			(26,832)	(55,004)		(55,004)	(18,676)				47,215		0002
Interest Rate Swap 2.9275 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/12/2013	12/31/2023		13,300,000	2.9275 (3M LIB)			60,283	20,000		20,000	(460,308)				156,056		0002
Interest Rate Swap 3.5390 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/26/2013	11/29/2033		21,000,000	3.5390 (3M LIB)			172,797			1,421,788					412,419		0006
Interest Rate Swap 3M LIB (2.7940)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/25/2014	02/27/2024		34,000,000	3M LIB (2.7940)			(155,856)			200,437					404,651		0006
Interest Rate Swap 1.9530 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/05/2014	03/07/2020		9,000,000	1.9530 (3M LIB)			2,543	(118,502)		(118,502)	(92,955)				58,460		0002
Interest Rate Swap 3.1120 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/19/2014	03/21/2026		50,000,000	3.1120 (3M LIB)			281,483	651,085		651,085	(2,172,149)				695,025		0002
Interest Rate Swap 3.3720 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/29/2014	05/01/2034		26,000,000	3.3720 (3M LIB)			189,660			1,229,660					517,504		0006
Interest Rate Swap 3.4860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/29/2014	05/01/2044		36,000,000	3.4860 (3M LIB)			283,126			3,342,268					915,264		0006
Interest Rate Swap 1.7360 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2014	05/09/2019		10,000,000	1.7360 (3M LIB)			(7,770)	(71,627)		(71,627)	(42,920)				46,300		0002
Interest Rate Swap 3M LIB (2.5415)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/28/2014	05/30/2024		25,000,000	3M LIB (2.5415)			(81,220)			498,591					304,150		0006
Interest Rate Swap 3.1975 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/26/2014	06/30/2034		10,000,000	3.1975 (3M LIB)			58,826	252,424		252,424	(671,460)				200,070		0002
Interest Rate Swap 3.3130 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/26/2014	06/30/2044		15,000,000	3.3130 (3M LIB)			96,901	917,909		917,909	(1,312,868)				382,568		0002
Interest Rate Swap 2.9570 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/23/2014	07/25/2029		20,000,000	2.9570 (3M LIB)			102,380	(35,998)		(35,998)	(1,063,884)				332,820		0002
Interest Rate Swap 3.1170 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2034		53,000,000	3.1170 (3M LIB)			317,533			770,816					1,063,180		0006
Interest Rate Swap 3.2195 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2044		47,000,000	3.2195 (3M LIB)			305,673			2,041,669					1,200,662		0006
Interest Rate Swap 3M LIB (1.7985)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2014	08/28/2019		13,000,000	3M LIB (1.7985)			5,962			126,284					70,057		0006
Interest Rate Swap 3M LIB (2.5315)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2014	08/28/2024		60,000,000	3M LIB (2.5315)			(192,385)			1,284,347					745,020		0006
Interest Rate Swap 3M LIB (2.7300)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/15/2014	11/15/2034		1,000,000	3M LIB (2.7300)			(4,276)	36,864		36,864	64,456				20,242		0002
Interest Rate Swap 2.6970 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/21/2014	10/23/2029		35,000,000	2.6970 (3M LIB)			131,770	(964,395)		(964,395)	(1,824,991)				588,875		0002
Interest Rate Swap 1.5085 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2014	11/17/2018		28,000,000	1.5085 (3M LIB)			(51,410)	(103,005)		(103,005)	(23,594)				86,702		0002
Interest Rate Swap 3M LIB (1.7325)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/25/2014	11/28/2019		20,000,000	3M LIB (1.7325)			15,772			269,910					118,900		0006
Interest Rate Swap 3M LIB (2.4180)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/25/2014	11/28/2024		36,000,000	3M LIB (2.4180)			(95,001)			1,046,959					456,048		0006
Interest Rate Swap 2.8310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/04/2014	12/08/2034		15,000,000	2.8310 (3M LIB)			69,732	(351,053)		(351,053)	(979,797)				304,208		0002
Interest Rate Swap 1.5953 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/05/2014	12/09/2018		30,000,000	1.5953 (3M LIB)			(46,405)	(113,298)		(113,298)	(40,983)				99,930		0002
Interest Rate Swap 2.5569 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2029		14,000,000	2.5569 (3M LIB)			45,523	(584,347)		(584,347)	(722,077)				236,971		0002
Interest Rate Swap 2.7595 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2039		12,000,000	2.7595 (3M LIB)			51,176	(478,467)		(478,467)	(884,701)				277,986		0002
Interest Rate Swap 2.7950 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2044		30,000,000	2.7950 (3M LIB)			133,264	(1,111,071)		(1,111,071)	(2,466,329)				771,750		0002
Interest Rate Swap 2.5870 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/11/2014	12/15/2029		20,000,000	2.5870 (3M LIB)			64,887	(776,702)		(776,702)	(1,035,355)				338,650		0002
Interest Rate Swap 1.6650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2019		12,000,000	1.6650 (3M LIB)			(16,904)	(179,573)		(179,573)	(87,882)				72,576		0002
Interest Rate Swap 2.5010 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2029		16,000,000	2.5010 (3M LIB)			44,341	(757,015)		(757,015)	(818,355)				270,952		0002

STATEMENT AS OF JUNE 30, 2018 OF THE Principal 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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.6365 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2034		12,500,000	2.6365 (3M LIB)			43,110	(617,218)		(617,218)	(795,082)				253,675		0002
Interest Rate Swap 2.7010 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2039		9,000,000	2.7010 (3M LIB)			33,942	(445,216)		(445,216)	(657,430)				208,544		0002
Interest Rate Swap 2.7382 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2044		9,000,000	2.7382 (3M LIB)			35,616	(430,933)		(430,933)	(732,946)				231,575		0002
Interest Rate Swap 2.5710 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/16/2014	12/18/2034		111,000,000	2.5710 (3M LIB)			342,386			(6,450,410)					2,253,023		0006
Interest Rate Swap 2.6664 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/16/2014	12/18/2044		81,000,000	2.6664 (3M LIB)			288,486			(4,989,244)					2,084,373		0006
Interest Rate Swap 2.5170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2014	01/02/2030		10,000,000	2.5170 (3M LIB)			25,583	(459,163)		(459,163)	(511,926)				169,690		0002
Interest Rate Swap 2.6320 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2014	01/02/2035		10,000,000	2.6320 (3M LIB)			31,333	(500,701)		(500,701)	(634,654)				203,225		0002
Interest Rate Swap 1.6268 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2015	01/09/2020		75,000,000	1.6268 (3M LIB)			(134,946)	(1,229,530)		(1,229,530)	(559,178)				463,650		0002
Interest Rate Swap 3M LIB (1.9620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/14/2015	01/16/2025		30,000,000	3M LIB (1.9620)			491	1,714,603		1,714,603	999,287				384,000		0002
Interest Rate Swap 3M LIB (2.0235)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2015	01/26/2025		20,000,000	3M LIB (2.0235)			(9,096)	1,075,232		1,075,232	677,280				256,530		0002
Interest Rate Swap 3M LIB (2.2810)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/27/2015	02/17/2045		3,000,000	3M LIB (2.2810)			(6,079)	407,567		407,567	228,794				77,442		0002
Interest Rate Swap 3M LIB (2.2130)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/27/2015	02/15/2035		1,000,000	3M LIB (2.2130)			(1,691)	106,925		106,925	60,528				20,397		0002
Interest Rate Swap 3M LIB (2.2530)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/18/2015	02/20/2025		119,000,000	3M LIB (2.2530)			(226,532)			4,802,593					1,534,267		0006
Interest Rate Swap 2.5580 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/19/2015	02/23/2035		10,000,000	2.5580 (3M LIB)			33,669	(605,700)		(605,700)	(634,886)				204,100		0002
Interest Rate Swap 2.4240 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/17/2015	03/19/2035		51,000,000	2.4240 (3M LIB)			118,793			(4,009,950)					1,042,976		0006
Interest Rate Swap 2.4753 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/17/2015	03/19/2045		61,000,000	2.4753 (3M LIB)			157,732			(6,009,360)					1,577,094		0006
Interest Rate Swap 2.3725 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/26/2015	03/30/2035		15,000,000	2.3725 (3M LIB)			26,363	(1,285,106)		(1,285,106)	(924,917)				307,035		0002
Interest Rate Swap 2.3000 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/16/2015	04/20/2035		10,000,000	2.3000 (3M LIB)			17,230	(959,146)		(959,146)	(614,163)				205,040		0002
Interest Rate Swap 3M LIB (2.0705)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2015	04/30/2025		20,000,000	3M LIB (2.0705)			(15,258)	1,055,779		1,055,779	699,311				261,500		0002
Interest Rate Swap 2.3785 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/28/2015	04/30/2035		10,000,000	2.3785 (3M LIB)			23,029	(852,987)		(852,987)	(622,307)				205,205		0002
Interest Rate Swap 3M LIB (2.6240)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2015	05/15/2035		1,000,000	3M LIB (2.6240)			(3,746)	52,157		52,157	64,506				20,546		0002
Interest Rate Swap 2.5770 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2030		10,000,000	2.5770 (3M LIB)			34,933	(415,127)		(415,127)	(530,163)				172,410		0002
Interest Rate Swap 2.7735 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2040		10,000,000	2.7735 (3M LIB)			44,758	(380,724)		(380,724)	(747,420)				233,980		0002
Interest Rate Swap 2.8095 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2045		10,000,000	2.8095 (3M LIB)			46,558	(343,770)		(343,770)	(831,606)				259,335		0002
Interest Rate Swap 3M LIB (2.2050)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/15/2015	05/15/2025		28,000,000	3M LIB (2.2050)			(46,231)	1,251,682		1,251,682	1,005,819				367,206		0002
Interest Rate Swap 1.6425 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2019		11,000,000	1.6425 (3M LIB)			(14,335)	(97,651)		(97,651)	(46,489)				53,548		0002
Interest Rate Swap 2.7695 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2030		28,000,000	2.7695 (3M LIB)			121,291	(616,181)		(616,181)	(1,523,428)				484,092		0002
Interest Rate Swap 2.8840 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2035		58,000,000	2.8840 (3M LIB)			284,451	(972,140)		(972,140)	(3,873,265)				1,194,249		0002
Interest Rate Swap 2.9388 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2040		46,000,000	2.9388 (3M LIB)			238,203	(484,379)		(484,379)	(3,519,031)				1,077,918		0002
Interest Rate Swap 2.9645 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2045		57,000,000	2.9645 (3M LIB)			302,489	(247,858)		(247,858)	(4,850,743)				1,480,005		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 or 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 Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.9015 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/11/2015	06/15/2045		20,000,000	2.9015 (3M LIB)			96,337	(330,874)		(330,874)	(1,684,889)				519,400		0002
Interest Rate Swap 2.7700 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2030		10,000,000	2.7700 (3M LIB)			37,451	(218,564)		(218,564)	(542,032)				173,245		0002
Interest Rate Swap 2.8845 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2035		10,000,000	2.8845 (3M LIB)			43,176	(165,101)		(165,101)	(665,475)				206,205		0002
Interest Rate Swap 3M LIB (1.2540)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/29/2015	07/01/2018		32,000,000	3M LIB (1.2540)			120,213	2,813		2,813	(76,480)				8,368		0002
Interest Rate Swap 1.2930 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/01/2015	07/03/2018		30,000,000	1.2930 (3M LIB)			(106,521)	(3,387)		(3,387)	65,114				13,605		0002
Interest Rate Swap 2.7750 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2030		15,000,000	2.7750 (3M LIB)			58,426	(323,620)		(323,620)	(816,021)				260,078		0002
Interest Rate Swap 2.8990 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2035		15,000,000	2.8990 (3M LIB)			67,726	(220,713)		(220,713)	(1,002,011)				309,480		0002
Interest Rate Swap 2.7410 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/07/2015	07/09/2035		30,000,000	2.7410 (3M LIB)			113,151	(1,091,750)		(1,091,750)	(1,964,186)				619,110		0002
Interest Rate Swap 3M LIB (1.1605)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2018		29,000,000	3M LIB (1.1605)			119,751	10,427		10,427	(78,395)				23,998		0002
Interest Rate Swap 3M LIB (1.1620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2018		8,000,000	3M LIB (1.1620)			32,975	2,873		2,873	(21,567)				6,620		0002
Interest Rate Swap 3M LIB (1.1620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2018		12,000,000	3M LIB (1.1620)			49,462	4,309		4,309	(32,350)				9,930		0002
Interest Rate Swap 1.2460 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2015	07/16/2018		8,000,000	1.2460 (3M LIB)			(28,771)	(4,164)		(4,164)	17,337				8,376		0002
Interest Rate Swap 1.2540 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2018		16,000,000	1.2540 (3M LIB)			(56,112)	(10,314)		(10,314)	32,532				18,728		0002
Interest Rate Swap 2.7128 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2030		14,000,000	2.7128 (3M LIB)			53,018	(394,535)		(394,535)	(759,657)				243,124		0002
Interest Rate Swap 2.8300 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2035		18,000,000	2.8300 (3M LIB)			78,714	(437,492)		(437,492)	(1,196,365)				371,799		0002
Interest Rate Swap 2.9235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2045		16,000,000	2.9235 (3M LIB)			77,448	(196,539)		(196,539)	(1,355,050)				416,264		0002
Interest Rate Swap 1.3001 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/22/2015	07/24/2018		40,000,000	1.3001 (3M LIB)			(127,240)	(29,449)		(29,449)	69,598				51,280		0002
Interest Rate Swap 3M LIB (2.6940)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/15/2035		1,000,000	3M LIB (2.6940)			(4,096)	43,204		43,204	65,586				20,699		0002
Interest Rate Swap 3M LIB (2.7650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/17/2045		2,000,000	3M LIB (2.7650)			(8,893)	86,244		86,244	165,976				52,106		0002
Interest Rate Swap 2.6930 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/07/2035		30,000,000	2.6930 (3M LIB)			120,182	(1,299,873)		(1,299,873)	(1,965,549)				620,550		0002
Interest Rate Swap 2.5535 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2030		10,000,000	2.5535 (3M LIB)			33,493	(449,693)		(449,693)	(534,777)				174,075		0002
Interest Rate Swap 2.6540 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2035		15,000,000	2.6540 (3M LIB)			57,777	(730,676)		(730,676)	(978,218)				310,350		0002
Interest Rate Swap 3M LIB (1.2998)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/10/2015	08/12/2018		7,000,000	3M LIB (1.2998)			20,061	9,495		9,495	(9,842)				12,012		0002
Interest Rate Swap 1.2555 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2018		19,500,000	1.2555 (3M LIB)			(60,135)	(31,001)		(31,001)	30,120				36,446		0002
Interest Rate Swap 2.5010 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2030		90,500,000	2.5010 (3M LIB)			284,498	(4,565,424)		(4,565,424)	(4,810,317)				1,577,144		0002
Interest Rate Swap 2.6500 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2040		8,000,000	2.6500 (3M LIB)			31,109	(472,790)		(472,790)	(590,974)				188,280		0002
Interest Rate Swap 2.6773 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2045		28,500,000	2.6773 (3M LIB)			114,716	(1,715,155)		(1,715,155)	(2,333,680)				742,625		0002
Interest Rate Swap 2.4810 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/04/2015	09/08/2030		15,000,000	2.4810 (3M LIB)			43,482	(790,817)		(790,817)	(795,719)				261,960		0002
Interest Rate Swap 1.1409 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2018		10,000,000	1.1409 (3M LIB)			(38,112)	(25,007)		(25,007)	19,216				22,360		0002
Interest Rate Swap 3M LIB (2.0216)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2023		23,000,000	3M LIB (2.0216)			(13,624)	980,649		980,649	667,967				262,315		0002

STATEMENT AS OF JUNE 30, 2018 OF THE Principal 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 or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.1215)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2024		75,000,000	3M LIB (2.1215)			(81,887)	3,376,512		3,376,512	2,487,503				934,163		0002
Interest Rate Swap 3M LIB (2.2055)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2025		150,000,000	3M LIB (2.2055)			(226,774)	7,022,253		7,022,253	5,524,684				2,013,225		0002
Interest Rate Swap 0.9885 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/29/2015	10/01/2018		50,000,000	0.9885 (3M LIB)			(254,209)	(178,425)		(178,425)	135,102				126,200		0002
Interest Rate Swap 3M LIB (0.9980)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2015	10/02/2018		75,000,000	3M LIB (0.9980)			377,750	268,607		268,607	(198,307)				190,313		0002
Interest Rate Swap 3M LIB (2.5390)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2015	10/02/2045		53,000,000	3M LIB (2.5390)			(141,421)	4,616,409		4,616,409	4,234,537				1,384,016		0002
Interest Rate Swap 0.9770 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/05/2015	10/07/2018		5,000,000	0.9770 (3M LIB)			(25,289)	(19,836)		(19,836)	12,907				13,020		0002
Interest Rate Swap 3M LIB (2.1010)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/08/2015	10/13/2025		35,000,000	3M LIB (2.1010)			(22,400)	1,902,001		1,902,001	1,273,290				472,605		0002
Interest Rate Swap 3M LIB (2.2365)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/14/2015	10/16/2030		110,000,000	3M LIB (2.2365)			(149,176)	8,672,503		8,672,503	5,661,359				1,929,235		0002
Interest Rate Swap 3M LIB (2.1200)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2025		30,000,000	3M LIB (2.1200)			(31,169)	1,609,019		1,609,019	1,105,885				406,605		0002
Interest Rate Swap 3M LIB (2.3815)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2030		100,000,000	3M LIB (2.3815)			(234,647)	6,403,722		6,403,722	5,280,414				1,757,200		0002
Interest Rate Swap 3M LIB (2.5684)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2040		50,000,000	3M LIB (2.5684)			(164,049)	3,664,464		3,664,464	3,664,587				1,182,125		0002
Interest Rate Swap 3M LIB (2.6190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2015	11/15/2035		1,000,000	3M LIB (2.6190)			(3,721)	54,176		54,176	65,390				20,850		0002
Interest Rate Swap 1.2370 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2015	11/17/2018		26,000,000	1.2370 (3M LIB)			(83,033)	(122,820)		(122,820)	12,946				80,509		0002
Interest Rate Swap 3M LIB (2.5634)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/19/2015	11/23/2045		30,000,000	3M LIB (2.5634)			(101,817)	2,480,446		2,480,446	2,423,462				785,445		0002
Interest Rate Swap 3M LIB (1.8715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/23/2015	11/25/2022		10,000,000	3M LIB (1.8715)			626	424,946		424,946	250,395				104,980		0002
Interest Rate Swap 3M LIB (2.1315)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2015	11/25/2025		54,000,000	3M LIB (2.1315)			(66,818)	2,874,270		2,874,270	2,005,378				735,021		0002
Interest Rate Swap 3M LIB (2.0325)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	12/04/2024		60,000,000	3M LIB (2.0325)			(42,059)	3,116,392		3,116,392	2,010,054				761,070		0002
Interest Rate Swap 3M LIB (2.3435)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	12/04/2030		40,000,000	3M LIB (2.3435)			(90,239)	2,734,103		2,734,103	2,109,393				705,360		0002
Interest Rate Swap 2.4965 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2015	12/07/2030		25,000,000	2.4965 (3M LIB)			75,002	(1,304,999)		(1,304,999)	(1,345,008)				441,000		0002
Interest Rate Swap 3M LIB (2.2055)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/15/2015	12/17/2025		40,000,000	3M LIB (2.2055)			(50,282)	1,943,056		1,943,056	1,501,738				546,680		0002
Interest Rate Swap 2.5331 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2035		20,000,000	2.5331 (3M LIB)			53,060	(1,325,773)		(1,325,773)	(1,289,118)				418,220		0002
Interest Rate Swap 2.6262 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2045		11,000,000	2.6262 (3M LIB)			34,303	(773,575)		(773,575)	(894,815)				288,415		0002
Interest Rate Swap 1.3744 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2015	12/30/2018		25,000,000	1.3744 (3M LIB)			(80,823)	(133,798)		(133,798)	(5,146)				88,513		0002
Interest Rate Swap 1.3740 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2015	12/30/2018		20,000,000	1.3740 (3M LIB)			(64,699)	(107,079)		(107,079)	(4,077)				70,810		0002
Interest Rate Swap 1.4460 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2015	01/04/2019		30,000,000	1.4460 (3M LIB)			(83,237)	(155,013)		(155,013)	(20,181)				107,655		0002
Interest Rate Swap 2.4922 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2016	01/11/2036		25,000,000	2.4922 (3M LIB)			64,097	(1,806,319)		(1,806,319)	(1,606,075)				523,588		0002
Interest Rate Swap 1.3001 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2016	01/11/2019		30,000,000	1.3001 (3M LIB)			(101,899)	(186,237)		(186,237)	(3,788)				109,635		0002
Interest Rate Swap 3M LIB (2.2030)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/13/2016	01/15/2031		50,000,000	3M LIB (2.2030)			(59,432)	4,200,666		4,200,666	2,591,610				885,775		0002
Interest Rate Swap 3M LIB (1.9635)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/14/2016	01/19/2026		30,000,000	3M LIB (1.9635)			(440)	1,976,006		1,976,006	1,094,395				412,470		0002
Interest Rate Swap 3M LIB (2.3124)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2016	02/15/2036		1,000,000	3M LIB (2.3124)			(2,188)	98,028		98,028	63,113				21,001		0002

STATEMENT AS OF JUNE 30, 2018 OF THE Principal 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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.4023)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2016	02/16/2046		2,000,000	3M LIB (2.4023)			(5,295)	229,513		229,513	158,104				52,585		0002
Interest Rate Swap 1.1000 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/19/2016	01/21/2019		40,000,000	1.1000 (3M LIB)			(169,253)	(312,130)		(312,130)	22,619				149,880		0002
Interest Rate Swap 1.2580 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/19/2016	01/21/2020		30,000,000	1.2580 (3M LIB)			(103,240)	(676,469)		(676,469)	(180,971)				187,455		0002
Interest Rate Swap 1.4030 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/19/2016	01/21/2021		40,000,000	1.4030 (3M LIB)			(108,653)	(1,427,073)		(1,427,073)	(517,421)				320,280		0002
Interest Rate Swap 3M LIB (2.1050)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2031		40,000,000	3M LIB (2.1050)			(31,747)	3,785,836		3,785,836	2,050,543				709,160		0002
Interest Rate Swap 3M LIB (2.2825)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2041		5,000,000	3M LIB (2.2825)			(8,406)	611,679		611,679	352,258				118,798		0002
Interest Rate Swap 3M LIB (2.3140)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2046		10,000,000	3M LIB (2.3140)			(18,387)	1,319,238		1,319,238	776,931				262,600		0002
Interest Rate Swap 1.1115 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2016	01/27/2019		10,000,000	1.1115 (3M LIB)			(40,857)	(80,118)		(80,118)	3,616				38,015		0002
Interest Rate Swap 3M LIB (1.5910)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2024		25,000,000	3M LIB (1.5910)			37,729	1,710,242		1,710,242	708,675				295,950		0002
Interest Rate Swap 3M LIB (1.6840)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2025		50,000,000	3M LIB (1.6840)			52,208	3,728,163		3,728,163	1,607,964				642,650		0002
Interest Rate Swap 3M LIB (2.0250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2031		35,000,000	3M LIB (2.0250)			(23,129)	3,625,307		3,625,307	1,781,520				621,460		0002
Interest Rate Swap 3M LIB (2.1530)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2036		50,000,000	3M LIB (2.1530)			(65,042)	6,018,717		6,018,717	3,080,365				1,049,225		0002
Interest Rate Swap 3M LIB (2.2170)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2041		30,000,000	3M LIB (2.2170)			(48,625)	4,012,018		4,012,018	2,097,525				713,400		0002
Interest Rate Swap 3M LIB (2.2550)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2046		40,000,000	3M LIB (2.2550)			(72,434)	5,749,159		5,749,159	3,084,195				1,051,140		0002
Interest Rate Swap 3M LIB (1.6980)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2016	02/08/2025		30,000,000	3M LIB (1.6980)			28,690	2,215,826		2,215,826	969,205				385,830		0002
Interest Rate Swap 3M LIB (1.2019)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2022		5,000,000	3M LIB (1.2019)			16,777	290,824		290,824	89,791				47,598		0002
Interest Rate Swap 3M LIB (1.3110)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2023		25,000,000	3M LIB (1.3110)			70,248	1,725,316		1,725,316	578,581				268,813		0002
Interest Rate Swap 3M LIB (1.5800)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2026		25,000,000	3M LIB (1.5800)			36,623	2,323,565		2,323,565	866,708				345,225		0002
Interest Rate Swap 3M LIB (1.6470)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2027		20,000,000	3M LIB (1.6470)			22,598	1,995,292		1,995,292	758,926				293,720		0002
Interest Rate Swap 3M LIB (2.0620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2046		20,000,000	3M LIB (2.0620)			(18,902)	3,635,152		3,635,152	1,493,914				525,750		0002
Interest Rate Swap 3M LIB (1.4135)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/17/2016	02/19/2023		46,200,000	3M LIB (1.4135)			105,977	2,994,286		2,994,286	1,097,479				497,805		0002
Interest Rate Swap 3M LIB (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/17/2016	02/19/2041		15,000,000	3M LIB (2.1455)			(20,492)	2,190,335		2,190,335	1,038,374				357,000		0002
Interest Rate Swap 3M LIB (1.6035)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2026		70,000,000	3M LIB (1.6035)			94,498	6,417,984		6,417,984	2,441,233				969,045		0002
Interest Rate Swap 3M LIB (1.6715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2027		35,000,000	3M LIB (1.6715)			35,349	3,437,794		3,437,794	1,335,693				515,165		0002
Interest Rate Swap 3M LIB (2.0805)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2041		25,000,000	3M LIB (2.0805)			(25,876)	3,929,081		3,929,081	1,712,893				595,250		0002
Interest Rate Swap 0.8635 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/25/2016	02/28/2019		40,000,000	0.8635 (3M LIB)			(205,344)	(436,981)		(436,981)	43,426				163,180		0002
Interest Rate Swap 1.1905 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/09/2016	03/11/2020		10,000,000	1.1905 (3M LIB)			(35,632)	(258,581)		(258,581)	(66,168)				65,165		0002
Interest Rate Swap 3M LIB (1.7400)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/09/2016	03/11/2026		120,000,000	3M LIB (1.7400)			97,881	9,897,733		9,897,733	4,283,318				1,665,060		0002
Interest Rate Swap 1.3120 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/15/2016	03/17/2020		11,000,000	1.3120 (3M LIB)			(35,315)	(265,131)		(265,131)	(79,315)				72,028		0002
Interest Rate Swap 3M LIB (1.6435)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/16/2016	03/18/2024		25,000,000	3M LIB (1.6435)			38,823	1,669,309		1,669,309	721,164				298,975		0002

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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 or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (1.7190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/16/2016	03/18/2025		25,000,000	3M LIB (1.7190)			29,386	1,834,895		1,834,895	812,966				324,050		0002
Interest Rate Swap 3M LIB (2.2455)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/16/2016	03/18/2046		25,000,000	3M LIB (2.2455)			(36,427)	3,641,901		3,641,901	1,923,606				658,288		0002
Interest Rate Swap 1.2375 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/24/2016	03/30/2020		20,000,000	1.2375 (3M LIB)			(78,349)	(517,921)		(517,921)	(136,869)				132,310		0002
Interest Rate Swap 3M LIB (1.9647)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2031		30,000,000	3M LIB (1.9647)			6,095	3,330,219		3,330,219	1,513,499				535,845		0002
Interest Rate Swap 3M LIB (2.0970)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2036		32,000,000	3M LIB (2.0970)			(14,667)	4,124,950		4,124,950	1,951,560				674,416		0002
Interest Rate Swap 3M LIB (2.1610)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2041		35,000,000	3M LIB (2.1610)			(27,242)	5,028,160		5,028,160	2,420,704				835,065		0002
Interest Rate Swap 3M LIB (2.1962)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2046		7,000,000	3M LIB (2.1962)			(6,680)	1,088,634		1,088,634	533,203				184,450		0002
Interest Rate Swap 0.9465 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/05/2016	04/07/2019		30,000,000	0.9465 (3M LIB)			(156,309)	(365,782)		(365,782)	11,690				131,610		0002
Interest Rate Swap 3M LIB (1.1960)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2016	04/14/2021		25,000,000	3M LIB (1.1960)			96,159	1,113,446		1,113,446	329,024				208,863		0002
Interest Rate Swap 3M LIB (1.1895)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2016	04/15/2021		100,000,000	3M LIB (1.1895)			387,886	4,475,367		4,475,367	1,314,239				835,850		0002
Interest Rate Swap 3M LIB (2.0610)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/14/2016	04/18/2036		1,000,000	3M LIB (2.0610)			(489)	134,374		134,374	60,940				21,103		0002
Interest Rate Swap 3M LIB (2.1660)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/14/2016	04/18/2046		2,000,000	3M LIB (2.1660)			(2,029)	323,437		323,437	152,077				52,744		0002
Interest Rate Swap 3M LIB (1.4350)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/19/2016	04/21/2023		30,000,000	3M LIB (1.4350)			76,690	1,978,792		1,978,792	731,897				329,010		0002
Interest Rate Swap 3M LIB (1.4953)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/20/2016	04/22/2023		80,000,000	3M LIB (1.4953)			180,386	5,067,542		5,067,542	1,979,283				877,600		0002
Interest Rate Swap 3M LIB (1.2250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2020		303,000,000	3M LIB (1.2250)			1,048,005	8,392,918		8,392,918	2,320,431				2,051,007		0002
Interest Rate Swap 3M LIB (1.5175)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2023		40,000,000	3M LIB (1.5175)			79,851	2,498,324		2,498,324	998,507				439,680		0002
Interest Rate Swap 3M LIB (1.6860)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2025		90,000,000	3M LIB (1.6860)			103,839	6,909,737		6,909,737	2,953,877				1,176,525		0002
Interest Rate Swap 3M LIB (1.7580)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2026		90,000,000	3M LIB (1.7580)			71,439	7,444,078		7,444,078	3,259,224				1,259,640		0002
Interest Rate Swap 3M LIB (1.8220)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2027		25,000,000	3M LIB (1.8220)			11,844	2,205,985		2,205,985	987,718				371,563		0002
Interest Rate Swap 3M LIB (1.0728)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2016	05/03/2019		141,000,000	3M LIB (1.0728)			586,339	1,761,657		1,761,657	127,939				646,556		0002
Interest Rate Swap 3M LIB (1.3105)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2016	05/03/2021		85,000,000	3M LIB (1.3105)			252,444	3,603,046		3,603,046	1,210,754				716,720		0002
Interest Rate Swap 3M LIB (1.4210)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/28/2016	05/03/2022		40,000,000	3M LIB (1.4210)			96,697	2,139,972		2,139,972	803,899				392,120		0002
Interest Rate Swap 3M LIB (1.4233)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/04/2016	05/06/2023		12,000,000	3M LIB (1.4233)			28,102	805,686		805,686	295,803				132,162		0002
Interest Rate Swap 3M LIB (1.5940)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/04/2016	05/06/2025		20,000,000	3M LIB (1.5940)			29,767	1,656,056		1,656,056	648,649				261,820		0002
Interest Rate Swap 3M LIB (1.1720)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2016	05/13/2021		70,000,000	3M LIB (1.1720)			246,233	3,260,946		3,260,946	961,244				593,075		0002
Interest Rate Swap 3M LIB (1.3675)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2016	05/13/2023		65,000,000	3M LIB (1.3675)			165,108	4,545,576		4,545,576	1,590,454				717,308		0002
Interest Rate Swap 3M LIB (1.7335)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/11/2016	05/13/2028		34,000,000	3M LIB (1.7335)			24,144	3,622,822		3,622,822	1,428,953				534,259		0002
Interest Rate Swap 3M LIB (2.1485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/12/2016	05/16/2046		25,000,000	3M LIB (2.1485)			(34,463)	4,136,453		4,136,453	1,902,469				660,213		0002
Interest Rate Swap 3M LIB (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2016	05/18/2046		15,000,000	3M LIB (2.1455)			(20,037)	2,490,772		2,490,772	1,140,904				396,165		0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2016	05/20/2031		54,000,000	3M LIB (1.9865)			(30,841)	5,930,120		5,930,120	2,770,654				969,597		0002

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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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (1.7255)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/19/2016	05/23/2026		30,000,000	3M LIB (1.7255)			23,868	2,574,257		2,574,257	1,089,147				421,635		0002
Interest Rate Swap 1.1625 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/02/2016	06/06/2019		10,000,000	1.1625 (3M LIB)			(36,516)	(131,392)		(131,392)	(17,992)				48,330		0002
Interest Rate Swap 3M LIB (1.3885)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/07/2016	06/09/2023		60,000,000	3M LIB (1.3885)			154,850	4,188,699		4,188,699	1,483,282				667,140		0002
Interest Rate Swap 3M LIB (1.5665)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2026		30,000,000	3M LIB (1.5665)			52,657	2,932,447		2,932,447	1,062,454				423,180		0002
Interest Rate Swap 3M LIB (2.0022)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2041		20,000,000	3M LIB (2.0022)			(8,465)	3,438,522		3,438,522	1,359,159				479,270		0002
Interest Rate Swap 3M LIB (2.0365)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2046		40,000,000	3M LIB (2.0365)			(23,790)	7,514,870		7,514,870	2,983,711				1,057,780		0002
Interest Rate Swap 3M LIB (1.1143)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2016	06/21/2021		14,000,000	3M LIB (1.1143)			61,024	698,429		698,429	192,080				120,799		0002
Interest Rate Swap 3M LIB (1.2075)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2016	06/21/2022		19,000,000	3M LIB (1.2075)			73,964	1,201,567		1,201,567	368,074				189,478		0002
Interest Rate Swap 3M LIB (1.2925)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2016	06/21/2023		15,000,000	3M LIB (1.2925)			52,017	1,120,189		1,120,189	362,305				167,340		0002
Interest Rate Swap 1.9525 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2036		50,000,000	1.9525 (3M LIB)			(16,233)			(7,543,529)					1,060,500		0006
Interest Rate Swap 2.0485 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2046		75,000,000	2.0485 (3M LIB)			11,651			(13,917,599)					1,984,313		0006
Interest Rate Swap 3M LIB (1.1850)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2021		40,000,000	3M LIB (1.1850)			166,486	1,918,380		1,918,380	561,243				345,460		0002
Interest Rate Swap 3M LIB (1.1965)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2021		46,000,000	3M LIB (1.1965)			188,814	2,190,998		2,190,998	648,050				397,279		0002
Interest Rate Swap 3M LIB (1.6690)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2027		50,000,000	3M LIB (1.6690)			87,108	5,094,519		5,094,519	1,935,566				749,425		0002
Interest Rate Swap 3M LIB (1.8435)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2031		100,000,000	3M LIB (1.8435)			86,966	12,616,115		12,616,115	5,009,219				1,802,000		0002
Interest Rate Swap 3M LIB (2.0370)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2041		40,000,000	3M LIB (2.0370)			(3,914)	6,641,166		6,641,166	2,725,619				959,100		0002
Interest Rate Swap 3M LIB (2.0710)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2046		30,000,000	3M LIB (2.0710)			(8,035)	5,432,945		5,432,945	2,245,051				793,725		0002
Interest Rate Swap 3M LIB (1.9985)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2036		5,000,000	3M LIB (1.9985)			387	721,723		721,723	302,424				106,083		0002
Interest Rate Swap 3M LIB (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2041		10,000,000	3M LIB (2.0685)			(2,726)	1,606,226		1,606,226	685,014				239,835		0002
Interest Rate Swap 3M LIB (2.1065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2046		20,000,000	3M LIB (2.1065)			(9,253)	3,481,096		3,481,096	1,506,078				529,250		0002
Interest Rate Swap 3M LIB (0.8097)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2019		10,000,000	3M LIB (0.8097)			60,564	175,020		175,020	695				50,000		0002
Interest Rate Swap 3M LIB (0.8955)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2020		10,000,000	3M LIB (0.8955)			56,274	368,164		368,164	67,495				70,760		0002
Interest Rate Swap 3M LIB (0.9846)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2021		30,000,000	3M LIB (0.9846)			155,458	1,619,749		1,619,749	392,846				259,920		0002
Interest Rate Swap 3M LIB (1.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2024		45,000,000	3M LIB (1.2275)			178,535	4,179,492		4,179,492	1,230,310				551,385		0002
Interest Rate Swap 3M LIB (1.2991)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2025		45,000,000	3M LIB (1.2991)			162,425	4,642,643		4,642,643	1,387,112				595,530		0002
Interest Rate Swap 3M LIB (1.4245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2027		55,000,000	3M LIB (1.4245)			164,034	6,687,938		6,687,938	2,047,997				825,248		0002
Interest Rate Swap 3M LIB (1.5950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2031		20,000,000	3M LIB (1.5950)			42,599	3,070,776		3,070,776	965,591				360,670		0002
Interest Rate Swap 0.8088 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2019		25,000,000	0.8088 (3M LIB)			(151,523)	(437,773)		(437,773)	(1,627)				125,000		0002
Interest Rate Swap 3M LIB (0.9615)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2021		20,000,000	3M LIB (0.9615)			102,706	1,102,777		1,102,777	264,386				173,920		0002
Interest Rate Swap 1.6810 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2036		20,000,000	1.6810 (3M LIB)			(30,756)			(3,801,616)					424,680		0006

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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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.7775 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2046		75,000,000	1.7775 (3M LIB)			(79,148)			(17,971,834)					1,985,775		0006
Interest Rate Swap 3M LIB (1.3555)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2026		60,000,000	3M LIB (1.3555)			182,931	6,841,960		6,841,960	2,060,892				850,980		0002
Interest Rate Swap 3M LIB (1.4055)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2027		30,000,000	3M LIB (1.4055)			83,966	3,714,226		3,714,226	1,123,426				451,170		0002
Interest Rate Swap 3M LIB (1.4520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2028		40,000,000	3M LIB (1.4520)			102,654	5,325,384		5,325,384	1,619,161				634,020		0002
Interest Rate Swap 3M LIB (1.6700)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2036		10,000,000	3M LIB (1.6700)			14,764	1,918,658		1,918,658	577,384				212,455		0002
Interest Rate Swap 3M LIB (1.7600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2046		15,000,000	3M LIB (1.7600)			15,395	3,648,790		3,648,790	1,065,564				397,290		0002
Interest Rate Swap 3M LIB (1.3530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2016	07/18/2025		50,000,000	3M LIB (1.3530)			152,528	5,027,814		5,027,814	1,575,695				664,025		0002
Interest Rate Swap 3M LIB (1.7945)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/25/2016	07/27/2036		1,000,000	3M LIB (1.7945)			671	174,331		174,331	59,069				21,265		0002
Interest Rate Swap 3M LIB (1.8820)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/25/2016	07/27/2046		2,000,000	3M LIB (1.8820)			467	438,363		438,363	145,594				53,003		0002
Interest Rate Swap 1.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/26/2016	07/28/2019		35,000,000	1.0440 (3M LIB)			(152,732)	(591,536)		(591,536)	(72,651)				181,580		0002
Interest Rate Swap 0.9730 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/26/2016	07/28/2018		25,000,000	0.9730 (3M LIB)			(117,969)	(29,789)		(29,789)	81,504				34,625		0002
Interest Rate Swap 3M LIB (1.8066)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/04/2016	08/08/2046		25,000,000	3M LIB (1.8066)			10,334	5,860,586		5,860,586	1,798,340				662,925		0002
Interest Rate Swap 3M LIB (1.4255)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2026		100,000,000	3M LIB (1.4255)			223,997	11,051,333		11,051,333	3,527,442				1,428,450		0002
Interest Rate Swap 3M LIB (1.6915)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2041		40,000,000	3M LIB (1.6915)			36,399	9,077,346		9,077,346	2,597,001				962,760		0002
Interest Rate Swap 3M LIB (1.7120)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2046		20,000,000	3M LIB (1.7120)			16,149	5,069,471		5,069,471	1,414,526				530,800		0002
Interest Rate Swap 1.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2016	09/01/2019		30,000,000	1.1070 (3M LIB)			(118,068)	(536,340)		(536,340)	(88,819)				162,435		0002
Interest Rate Swap 1.1618 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2016	09/01/2020		30,000,000	1.1618 (3M LIB)			(109,848)	(1,043,352)		(1,043,352)	(283,934)				221,235		0002
Interest Rate Swap 1.1615 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/01/2016	09/06/2020		25,000,000	1.1615 (3M LIB)			(91,414)	(878,123)		(878,123)	(239,505)				184,938		0002
Interest Rate Swap 1.0280 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2018		20,000,000	1.0280 (3M LIB)			(91,017)	(59,405)		(59,405)	49,671				45,930		0002
Interest Rate Swap 3M LIB (1.2345)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2021		150,000,000	3M LIB (1.2345)			527,724	7,548,142		7,548,142	2,362,640				1,344,525		0002
Interest Rate Swap 3M LIB (1.3084)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2022		40,000,000	3M LIB (1.3084)			125,947	2,519,097		2,519,097	844,837				410,540		0002
Interest Rate Swap 3M LIB (1.3820)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2023		40,000,000	3M LIB (1.3820)			111,227	2,952,138		2,952,138	1,026,516				456,680		0002
Interest Rate Swap 3M LIB (1.4478)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2024		25,000,000	3M LIB (1.4478)			61,292	2,091,502		2,091,502	737,278				311,663		0002
Interest Rate Swap 3M LIB (1.5065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2025		25,000,000	3M LIB (1.5065)			53,954	2,317,901		2,317,901	821,537				335,788		0002
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		30,000,000	3M LIB (1.9200)			12,375	6,366,420		6,366,420	2,195,525				797,250		0002
Interest Rate Swap 3M LIB (1.8460)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2036		30,000,000	3M LIB (1.8460)			23,475	5,037,714		5,037,714	1,784,580				640,695		0002
Interest Rate Swap 3M LIB (1.9197)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		21,000,000	3M LIB (1.9197)			8,694	4,457,753		4,457,753	1,536,786				558,075		0002
Interest Rate Swap 3M LIB (1.2430)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2021		25,000,000	3M LIB (1.2430)			94,938	1,257,831		1,257,831	393,120				224,750		0002
Interest Rate Swap 3M LIB (1.5600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2026		15,000,000	3M LIB (1.5600)			33,188	1,522,429		1,522,429	539,264				215,235		0002
Interest Rate Swap 3M LIB (1.4410)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/29/2016	10/03/2026		25,000,000	3M LIB (1.4410)			70,267	2,767,877		2,767,877	882,877				359,375		0002

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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 or 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 Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (1.5645)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/04/2016	10/06/2026		255,000,000	3M LIB (1.5645)			550,151			25,914,357					3,667,538		0006
Interest Rate Swap 3M LIB (1.8445)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/04/2016	10/06/2036		220,000,000	3M LIB (1.8445)			166,640			37,051,616					4,703,380		0006
Interest Rate Swap 1.1775 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/11/2016	10/13/2019		25,000,000	1.1775 (3M LIB)			(99,438)	(476,001)		(476,001)	(96,347)				141,850		0002
Interest Rate Swap 3M LIB (1.2581)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/19/2016	10/21/2021		135,000,000	3M LIB (1.2581)			464,512	6,912,512		6,912,512	2,219,203				1,228,500		0002
Interest Rate Swap 3M LIB (1.9815)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/20/2016	10/24/2046		30,000,000	3M LIB (1.9815)			(6,780)	6,011,034		6,011,034	2,229,058				798,480		0002
Interest Rate Swap 1.1823 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/31/2016	11/01/2019		40,000,000	1.1823 (3M LIB)			(146,159)	(795,615)		(795,615)	(174,402)				231,500		0002
Interest Rate Swap 1.1970 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	11/10/2019		35,000,000	1.1970 (3M LIB)			(120,162)	(707,741)		(707,741)	(163,961)				204,418		0002
Interest Rate Swap 1.2015 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	11/10/2019		35,000,000	1.2015 (3M LIB)			(119,375)	(705,630)		(705,630)	(164,733)				204,418		0002
Interest Rate Swap 3M LIB (2.2980)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2016	11/14/2036		1,000,000	3M LIB (2.2980)			(2,091)	103,340		103,340	64,234				21,441		0002
Interest Rate Swap 3M LIB (2.3713)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2016	11/14/2046		2,000,000	3M LIB (2.3713)			(4,914)	244,967		244,967	159,216				53,287		0002
Interest Rate Swap 1.4730 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/22/2016	11/25/2019		40,000,000	1.4730 (3M LIB)			(82,205)	(678,435)		(678,435)	(249,296)				237,100		0002
Interest Rate Swap 3M LIB (2.1707)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/29/2016	12/01/2026		170,000,000	3M LIB (2.1707)			(235,094)			9,826,461					2,467,550		0006
Interest Rate Swap 1.4840 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/29/2016	12/01/2019		30,000,000	1.4840 (3M LIB)			(61,518)	(510,186)		(510,186)	(189,712)				178,860		0002
Interest Rate Swap 3M LIB (2.0325)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/30/2016	12/02/2023		54,000,000	3M LIB (2.0325)			(36,476)	2,372,677		2,372,677	1,620,704				629,019		0002
Interest Rate Swap 3M LIB (2.5120)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/30/2016	12/02/2041		14,000,000	3M LIB (2.5120)			(43,025)	1,192,034		1,192,034	1,041,034				338,912		0002
Interest Rate Swap 1.8957 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2016	12/05/2021		10,000,000	1.8957 (3M LIB)			150	(322,100)		(322,100)	(203,647)				92,675		0002
Interest Rate Swap 2.3960 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/08/2016	12/12/2028		25,000,000	2.3960 (3M LIB)			61,178	(1,304,226)		(1,304,226)	(1,193,137)				404,275		0002
Interest Rate Swap 3M LIB (2.6100)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/08/2016	12/12/2041		115,000,000	3M LIB (2.6100)			(404,470)	7,822,077		7,822,077	8,673,753				2,785,530		0002
Interest Rate Swap 1.6007 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/13/2016	12/15/2019		20,000,000	1.6007 (3M LIB)			(33,743)	(318,087)		(318,087)	(140,939)				120,840		0002
Interest Rate Swap 2.5014 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	12/22/2026		20,000,000	2.5014 (3M LIB)			49,890	(661,727)		(661,727)	(844,592)				291,290		0002
Interest Rate Swap 1.7460 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	12/22/2019		20,000,000	1.7460 (3M LIB)			(25,650)	(279,976)		(279,976)	(154,146)				121,630		0002
Interest Rate Swap 2.0805 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2021		25,000,000	2.0805 (3M LIB)			7,896	(664,625)		(664,625)	(531,705)				233,813		0002
Interest Rate Swap 2.2865 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2023		25,000,000	2.2865 (3M LIB)			33,646	(784,942)		(784,942)	(781,070)				293,113		0002
Interest Rate Swap 2.6445 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2031		40,000,000	2.6445 (3M LIB)			125,434	(1,594,781)		(1,594,781)	(2,285,254)				734,960		0002
Interest Rate Swap 2.7124 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036		60,000,000	2.7124 (3M LIB)			208,521	(2,581,827)		(2,581,827)	(4,069,571)				1,290,690		0002
Interest Rate Swap 2.7170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036		135,000,000	2.7170 (3M LIB)			472,277	(5,718,249)		(5,718,249)	(9,162,275)				2,904,053		0002
Interest Rate Swap 2.7430 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2044		125,000,000	2.7430 (3M LIB)			453,544	(5,865,849)		(5,865,849)	(10,168,985)				3,218,313		0002
Interest Rate Swap 1.4995 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2018		100,000,000	1.4995 (3M LIB)			(258,915)	(464,986)		(464,986)	(80,812)				352,100		0002
Interest Rate Swap 1.7430 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2019		190,000,000	1.7430 (3M LIB)			(260,614)	(2,708,275)		(2,708,275)	(1,473,236)				1,161,945		0002
Interest Rate Swap 1.9320 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2020		115,000,000	1.9320 (3M LIB)			(49,065)	(2,507,264)		(2,507,264)	(1,712,872)				908,903		0002

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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 or 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 Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.3625)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2024		18,000,000	3M LIB (2.3625)			(31,065)	589,283		589,283	632,863				229,482		0002
Interest Rate Swap 1.7635 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/27/2016	12/29/2019		25,000,000	1.7635 (3M LIB)			(32,186)	(347,329)		(347,329)	(195,781)				153,025		0002
Interest Rate Swap 2.1995 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/28/2016	12/30/2022		15,000,000	2.1995 (3M LIB)			13,388	(439,525)		(439,525)	(400,759)				159,173		0002
Interest Rate Swap 1.6905 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/24/2017	01/26/2020		70,000,000	1.6905 (3M LIB)			(84,715)	(1,132,025)		(1,132,025)	(580,593)				439,285		0002
Interest Rate Swap 3M LIB (2.6800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2017	02/15/2037		1,000,000	3M LIB (2.6800)			(4,026)	48,276		48,276	68,196				21,590		0002
Interest Rate Swap 3M LIB (2.7120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2017	02/15/2047		2,000,000	3M LIB (2.7120)			(8,372)	108,631		108,631	168,791				53,525		0002
Interest Rate Swap 3M LIB (2.6839)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/31/2017	02/02/2047		25,000,000	3M LIB (2.6839)			(96,462)	1,500,132		1,500,132	2,098,397				668,650		0002
Interest Rate Swap 3M LIB (2.5637)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/31/2017	02/02/2032		16,000,000	3M LIB (2.5637)			(52,120)	794,744		794,744	914,123				295,056		0002
Interest Rate Swap 1.8460 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2017	02/07/2021		18,000,000	1.8460 (3M LIB)			(4,121)	(456,273)		(456,273)	(279,853)				145,422		0002
Interest Rate Swap 3M LIB (2.1465)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/07/2017	02/09/2024		30,000,000	3M LIB (2.1465)			(38,266)	1,189,190		1,189,190	940,985				355,485		0002
Interest Rate Swap 2.6470 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/07/2017	02/09/2042		85,000,000	2.6470 (3M LIB)			321,132	(5,270,264)		(5,270,264)	(6,480,735)				2,065,968		0002
Interest Rate Swap 2.5465 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/15/2017	02/17/2029		20,000,000	2.5465 (3M LIB)			67,079	(788,611)		(788,611)	(987,967)				326,250		0002
Interest Rate Swap 3M LIB (2.6920)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/16/2017	02/21/2047		20,000,000	3M LIB (2.6920)			(81,725)	1,166,591		1,166,591	1,682,897				535,400		0002
Interest Rate Swap 3M LIB (2.4210)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/22/2017	02/24/2027		100,000,000	3M LIB (2.4210)			(267,371)	4,031,044		4,031,044	4,265,073				1,471,400		0002
Interest Rate Swap 3M LIB (2.5855)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2017	02/28/2037		45,000,000	3M LIB (2.5855)			(156,439)			2,789,942					972,450		0006
Interest Rate Swap 3M LIB (2.0990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/28/2017	03/02/2023		50,000,000	3M LIB (2.0990)			(50,399)	1,746,477		1,746,477	1,366,192				540,475		0002
Interest Rate Swap 3M LIB (1.8300)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2017	03/03/2020		35,000,000	3M LIB (1.8300)			10,903	526,165		526,165	338,535				226,608		0002
Interest Rate Swap 3M LIB (2.5920)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2027		15,000,000	3M LIB (2.5920)			(48,395)	406,405		406,405	654,315				221,408		0002
Interest Rate Swap 3M LIB (1.8263)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/28/2017	03/30/2020		14,000,000	3M LIB (1.8263)			13,627	221,765		221,765	136,224				92,617		0002
Interest Rate Swap 3M LIB (1.8270)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/28/2017	03/30/2020		53,000,000	3M LIB (1.8270)			51,407	838,922		838,922	515,882				350,622		0002
Interest Rate Swap 3M LIB (1.8010)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/29/2017	03/31/2020		29,000,000	3M LIB (1.8010)			31,898	474,188		474,188	279,072				192,009		0002
Interest Rate Swap 1.7720 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/04/2017	04/06/2020		50,000,000	1.7720 (3M LIB)			(55,998)	(853,253)		(853,253)	(483,773)				332,600		0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/06/2017	04/10/2037		10,000,000	2.6165 (3M LIB)			31,507	(577,414)		(577,414)	(675,437)				216,745		0002
Interest Rate Swap 3M LIB (2.0780)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2017	04/18/2024		70,000,000	3M LIB (2.0780)			(40,211)	3,114,317		3,114,317	2,203,046				843,325		0002
Interest Rate Swap 3M LIB (2.5515)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2017	04/18/2047		30,000,000	3M LIB (2.5515)			(88,258)	2,603,049		2,603,049	2,468,992				805,245		0002
Interest Rate Swap 1.7365 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/18/2017	04/20/2021		25,000,000	1.7365 (3M LIB)			(27,362)	(756,116)		(756,116)	(399,795)				209,475		0002
Interest Rate Swap 3M LIB (1.6205)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/18/2017	04/20/2020		25,000,000	3M LIB (1.6205)			41,862	507,075		507,075	234,109				168,088		0002
Interest Rate Swap 1.7505 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2017	04/27/2020		35,000,000	1.7505 (3M LIB)			(31,176)	(639,058)		(639,058)	(357,141)				236,565		0002
Interest Rate Swap 3M LIB (2.2770)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		20,000,000	3M LIB (2.2770)			(37,143)	1,052,110		1,052,110	846,932				297,480		0002
Interest Rate Swap 3M LIB (2.5575)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047		20,000,000	3M LIB (2.5575)			(65,193)	1,713,933		1,713,933	1,652,495				537,240		0002

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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 or 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 Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.5573)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047		30,000,000	3M LIB (2.5573)			(97,756)	2,572,238		2,572,238	2,478,655				805,860		0002
Interest Rate Swap 2.5475 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2042		50,000,000	2.5475 (3M LIB)			160,481	(3,992,928)		(3,992,928)	(3,773,157)				1,221,175		0002
Interest Rate Swap 2.2800 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		20,000,000	2.2800 (3M LIB)			37,443	(1,047,383)		(1,047,383)	(847,292)				297,480		0002
Interest Rate Swap 2.2815 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		10,000,000	2.2815 (3M LIB)			18,796	(522,510)		(522,510)	(423,736)				148,740		0002
Interest Rate Swap 3M LIB (2.0930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2024		25,000,000	3M LIB (2.0930)			(26,833)	1,108,168		1,108,168	801,171				303,313		0002
Interest Rate Swap 2.2698 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2027		20,000,000	2.2698 (3M LIB)			39,146			(1,066,966)					298,120		0006
Interest Rate Swap 2.5570 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2047		30,000,000	2.5570 (3M LIB)			101,799			(2,572,806)					806,400		0006
Interest Rate Swap 1.4660 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2019		15,000,000	1.4660 (3M LIB)			(30,471)	(146,698)		(146,698)	(46,788)				70,553		0002
Interest Rate Swap 3M LIB (2.1657)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2027		35,000,000	3M LIB (2.1657)			(51,344)	2,156,360		2,156,360	1,463,512				521,798		0002
Interest Rate Swap 3M LIB (2.4660)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2047		10,000,000	3M LIB (2.4660)			(29,686)	1,042,440		1,042,440	814,700				268,815		0002
Interest Rate Swap 3M LIB (1.9095)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/23/2017	05/25/2022		60,000,000	3M LIB (1.9095)			(7,642)	2,170,416		2,170,416	1,371,755				592,770		0002
Interest Rate Swap 3M LIB (2.2212)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027		40,000,000	3M LIB (2.2212)			(65,892)	2,292,822		2,292,822	1,686,934				597,340		0002
Interest Rate Swap 3M LIB (2.0460)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2024		35,000,000	3M LIB (2.0460)			(26,996)	1,646,486		1,646,486	1,114,566				425,810		0002
Interest Rate Swap 3M LIB (2.2245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027		120,000,000	3M LIB (2.2245)			(199,657)	6,847,058		6,847,058	5,063,188				1,792,020		0002
Interest Rate Swap 3M LIB (2.5080)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2042		45,000,000	3M LIB (2.5080)			(138,659)	3,908,448		3,908,448	3,378,629				1,100,700		0002
Interest Rate Swap 3M LIB (1.6545)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2017	06/05/2020		45,000,000	3M LIB (1.6545)			53,594	957,117		957,117	468,850				312,930		0002
Interest Rate Swap 1.7074 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/06/2017	06/08/2021		20,000,000	1.7074 (3M LIB)			(19,383)	(651,360)		(651,360)	(333,379)				171,540		0002
Interest Rate Swap 2.1897 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2027		13,000,000	2.1897 (3M LIB)			18,402	(782,179)		(782,179)	(546,518)				194,526		0002
Interest Rate Swap 2.4335 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2037		10,000,000	2.4335 (3M LIB)			26,346	(854,082)		(854,082)	(662,852)				217,740		0002
Interest Rate Swap 3M LIB (2.0140)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2024		45,000,000	3M LIB (2.0140)			(17,070)	2,214,642		2,214,642	1,426,953				549,495		0002
Interest Rate Swap 2.4600 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2037		20,000,000	2.4600 (3M LIB)			52,187	(1,629,972)		(1,629,972)	(1,329,967)				435,580		0002
Interest Rate Swap 2.1345 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2027		37,000,000	2.1345 (3M LIB)			22,173	(2,398,309)		(2,398,309)	(1,538,337)				554,834		0002
Interest Rate Swap 2.3755 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2037		13,000,000	2.3755 (3M LIB)			23,455	(1,224,098)		(1,224,098)	(852,253)				283,348		0002
Interest Rate Swap 3M LIB (1.8908)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/27/2017	06/29/2022		35,000,000	3M LIB (1.8908)			22,786	1,316,866		1,316,866	798,270				350,000		0002
Interest Rate Swap 3M LIB (2.2203)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2027		30,000,000	3M LIB (2.2203)			(29,889)	1,737,065		1,737,065	1,261,491				450,135		0002
Interest Rate Swap 3M LIB (2.4865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2042		30,000,000	3M LIB (2.4865)			(69,827)	2,717,921		2,717,921	2,237,493				735,105		0002
Interest Rate Swap 3M LIB (1.7930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/06/2017	07/10/2020		25,000,000	3M LIB (1.7930)			24,171	493,693		493,693	286,456				178,100		0002
Interest Rate Swap 2.6325 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/10/2017	07/12/2047		150,000,000	2.6325 (3M LIB)			491,601	(10,575,193)		(10,575,193)	(12,539,383)				4,042,500		0002
Interest Rate Swap 3M LIB (1.7917)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/10/2017	07/12/2020		150,000,000	3M LIB (1.7917)			138,999	2,983,307		2,983,307	1,729,533				1,070,100		0002
Interest Rate Swap 1.7320 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2017	07/14/2020		22,000,000	1.7320 (3M LIB)			(25,660)	(464,911)		(464,911)	(248,729)				157,157		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 or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.0461)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/18/2017	07/20/2024		50,000,000	3M LIB (2.0461)			(22,675)	2,411,557		2,411,557	1,611,674				615,450		0002
Interest Rate Swap 3M LIB (2.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/18/2017	07/20/2027		80,000,000	3M LIB (2.2275)			(108,840)	4,630,856		4,630,856	3,403,057				1,204,000		0002
Interest Rate Swap 3M LIB (2.2592)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/20/2017	07/24/2027		40,000,000	3M LIB (2.2592)			(64,580)	2,218,348		2,218,348	1,712,456				602,360		0002
Interest Rate Swap 1.7594 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/25/2017	07/27/2020		32,000,000	1.7594 (3M LIB)			(27,080)	(674,276)		(674,276)	(377,831)				230,576		0002
Interest Rate Swap 2.3173 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/26/2017	07/28/2028		6,000,000	2.3173 (3M LIB)			12,016	(342,599)		(342,599)	(277,194)				95,271		0002
Interest Rate Swap 2.4535 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/26/2017	07/28/2032		12,000,000	2.4535 (3M LIB)			32,205	(771,148)		(771,148)	(688,342)				225,204		0002
Interest Rate Swap 2.5905 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/26/2017	07/28/2047		16,000,000	2.5905 (3M LIB)			53,900	(1,266,967)		(1,266,967)	(1,332,686)				431,528		0002
Interest Rate Swap 3M LIB (2.0550)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/02/2017	08/04/2024		30,000,000	3M LIB (2.0550)			(22,414)	1,444,251		1,444,251	976,555				370,515		0002
Interest Rate Swap 3M LIB (2.1230)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/02/2017	08/04/2025		10,000,000	3M LIB (2.1230)			(10,871)	515,615		515,615	361,303				133,240		0002
Interest Rate Swap 3M LIB (2.5303)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/02/2017	08/04/2042		13,000,000	3M LIB (2.5303)			(40,607)	1,084,867		1,084,867	983,351				319,176		0002
Interest Rate Swap 2.5285 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2017	08/07/2047		11,000,000	2.5285 (3M LIB)			35,019	(1,011,425)		(1,011,425)	(908,274)				296,813		0002
Interest Rate Swap 1.8285 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/08/2017	08/10/2021		23,000,000	1.8285 (3M LIB)			(6,341)	(716,004)		(716,004)	(422,251)				202,975		0002
Interest Rate Swap 2.1935 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/10/2017	08/14/2027		15,000,000	2.1935 (3M LIB)			23,522	(918,669)		(918,669)	(641,028)				226,605		0002
Interest Rate Swap 2.4450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/10/2017	08/14/2037		15,000,000	2.4450 (3M LIB)			42,384	(1,266,160)		(1,266,160)	(1,002,565)				328,095		0002
Interest Rate Swap 2.2565 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/16/2017	08/18/2028		4,000,000	2.2565 (3M LIB)			7,563	(251,459)		(251,459)	(184,205)				63,694		0002
Interest Rate Swap 3M LIB (1.6585)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2017	08/22/2020		37,000,000	3M LIB (1.6585)			40,376	891,605		891,605	439,026				271,136		0002
Interest Rate Swap 3M LIB (2.1403)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2017	08/22/2027		123,000,000	3M LIB (2.1403)			(162,084)	8,076,295		8,076,295	5,221,128				1,860,375		0002
Interest Rate Swap 3M LIB (2.4440)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2017	08/22/2047		18,000,000	3M LIB (2.4440)			(51,053)	1,965,746		1,965,746	1,467,031				486,036		0002
Interest Rate Swap 3M LIB (1.9990)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/22/2017	08/24/2024		21,000,000	3M LIB (1.9990)			(11,838)	1,086,108		1,086,108	681,952				260,526		0002
Interest Rate Swap 3M LIB (1.8614)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2017	09/01/2023		24,000,000	3M LIB (1.8614)			3,926	1,203,311		1,203,311	674,593				272,988		0002
Interest Rate Swap 3M LIB (2.1056)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/30/2017	09/01/2027		30,000,000	3M LIB (2.1056)			(31,715)	2,058,337		2,058,337	1,266,351				454,425		0002
Interest Rate Swap 3M LIB (1.6224)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/31/2017	09/05/2020		39,000,000	3M LIB (1.6224)			52,702	988,624		988,624	463,107				288,327		0002
Interest Rate Swap 3M LIB (1.7685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/06/2017	09/08/2022		55,000,000	3M LIB (1.7685)			36,504	2,446,152		2,446,152	1,289,548				563,228		0002
Interest Rate Swap 1.7250 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/07/2017	09/11/2022		64,000,000	1.7250 (3M LIB)			(57,003)	(2,964,142)		(2,964,142)	(1,489,857)				656,032		0002
Interest Rate Swap 1.5090 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/07/2017	09/11/2019		12,000,000	1.5090 (3M LIB)			(23,648)	(162,506)		(162,506)	(60,688)				65,724		0002
Interest Rate Swap 2.0330 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/07/2017	09/11/2027		15,000,000	2.0330 (3M LIB)			9,740	(1,121,918)		(1,121,918)	(627,856)				227,558		0002
Interest Rate Swap 3M LIB (2.0461)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/08/2017	09/12/2027		22,000,000	3M LIB (2.0461)			(15,348)	1,621,860		1,621,860	921,957				333,795		0002
Interest Rate Swap 3M LIB (2.3520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/08/2017	09/12/2042		22,000,000	3M LIB (2.3520)			(48,997)	2,540,119		2,540,119	1,620,269				541,343		0002
Interest Rate Swap 3M LIB (2.3700)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/08/2017	09/12/2047		74,000,000	3M LIB (2.3700)			(171,468)	9,201,785		9,201,785	5,952,804				2,000,109		0002
Interest Rate Swap 3M LIB (2.0025)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2017	09/15/2024		25,000,000	3M LIB (2.0025)			(8,046)	1,298,356		1,298,356	812,236				311,663		0002

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Interest Rate Swap 3M LIB (2.3480)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2017	09/15/2032		9,000,000	3M LIB (2.3480)			(18,444)	695,697		695,697	510,684				169,704		0002
Interest Rate Swap 3M LIB (2.4670)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2017	09/15/2042		11,000,000	3M LIB (2.4670)			(29,088)	1,043,791		1,043,791	824,192				270,716		0002
Interest Rate Swap 3M LIB (1.7630)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/19/2017	09/21/2020		93,000,000	3M LIB (1.7630)			103,726	2,114,545		2,114,545	1,165,240				694,431		0002
Interest Rate Swap 1.7615 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/19/2017	09/21/2020		28,000,000	1.7615 (3M LIB)			(31,437)	(637,531)		(637,531)	(350,621)				209,076		0002
Interest Rate Swap 3M LIB (1.9960)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/19/2017	09/21/2023		11,000,000	3M LIB (1.9960)			(546)	484,685		484,685	316,802				125,780		0002
Interest Rate Swap 1.9541 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/26/2017	09/28/2022		20,000,000	1.9541 (3M LIB)			2,290	(751,008)		(751,008)	240,189				206,140		0002
Interest Rate Swap 3M LIB (1.9451)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/26/2017	09/28/2022		100,000,000	3M LIB (1.9451)			36,105			3,791,150					1,030,700		0006
Interest Rate Swap 3M LIB (2.2195)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/26/2017	09/28/2027		106,000,000	3M LIB (2.2195)			(107,150)			6,339,078					1,612,101		0006
Interest Rate Swap 2.4420 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/26/2017	09/28/2037		31,000,000	2.4420 (3M LIB)			65,824			(2,637,751)					680,249		0006
Interest Rate Swap 2.4810 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/26/2017	09/28/2047		226,000,000	2.4810 (3M LIB)			523,947			(22,967,513)					6,113,074		0006
Interest Rate Swap 1.9080 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2021		24,000,000	1.9080 (3M LIB)			(11,680)	(721,538)		(721,538)	(459,996)				216,672		0002
Interest Rate Swap 2.0602 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2023		20,000,000	2.0602 (3M LIB)			5,487	(822,677)		(822,677)	(583,368)				229,350		0002
Interest Rate Swap 2.2980 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2027		3,000,000	2.2980 (3M LIB)			4,390	(160,388)		(160,388)	(130,050)				45,653		0002
Interest Rate Swap 2.5683 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2042		33,000,000	2.5683 (3M LIB)			92,889	(2,532,507)		(2,532,507)	(2,506,011)				812,939		0002
Interest Rate Swap 1.8575 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/04/2017	10/06/2020		31,000,000	1.8575 (3M LIB)			(21,466)	(655,267)		(655,267)	(409,620)				233,601		0002
Interest Rate Swap 2.3267 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2027		14,000,000	2.3267 (3M LIB)			25,300	(720,031)		(720,031)	(613,417)				213,486		0002
Interest Rate Swap 2.5486 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2037		20,000,000	2.5486 (3M LIB)			58,333	(1,384,264)		(1,384,264)	(1,357,238)				439,430		0002
Interest Rate Swap 2.3261 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2027		10,000,000	2.3261 (3M LIB)			18,043	(514,777)		(514,777)	(438,120)				152,490		0002
Interest Rate Swap 3M LIB (2.5650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2047		27,000,000	3M LIB (2.5650)			(80,963)	2,284,029		2,284,029	2,243,214				730,931		0002
Interest Rate Swap 1.9978 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/17/2017	10/19/2021		42,000,000	1.9978 (3M LIB)			7,830	(1,165,257)		(1,165,257)	(842,331)				381,885		0002
Interest Rate Swap 3M LIB (1.9252)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/19/2017	10/23/2020		25,000,000	3M LIB (1.9252)			2,353	505,818		505,818	351,004				190,300		0002
Interest Rate Swap 2.1293 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/24/2017	10/26/2022		5,000,000	2.1293 (3M LIB)			4,919	(156,074)		(156,074)	(129,446)				51,998		0002
Interest Rate Swap 1.9534 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/24/2017	10/26/2020		34,000,000	1.9534 (3M LIB)			3,546	(669,728)		(669,728)	(484,812)				259,267		0002
Interest Rate Swap 2.0495 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/24/2017	10/26/2021		15,000,000	2.0495 (3M LIB)			8,772	(394,555)		(394,555)	(307,388)				136,778		0002
Interest Rate Swap 3M LIB (2.4458)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/25/2017	10/27/2027		117,000,000	3M LIB (2.4458)			(302,533)	4,891,362		4,891,362	5,237,873				1,787,058		0002
Interest Rate Swap 2.4155 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/30/2017	11/01/2028		30,000,000	2.4155 (3M LIB)			75,363	(1,498,379)		(1,498,379)	(1,428,369)				482,520		0002
Interest Rate Swap 2.5937 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/30/2017	11/01/2037		42,000,000	2.5937 (3M LIB)			142,931	(2,630,186)		(2,630,186)	(2,878,897)				923,853		0002
Interest Rate Swap 3M LIB (2.0928)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/02/2017	11/06/2022		12,000,000	3M LIB (2.0928)			(12,068)	396,262		396,262	311,275				125,226		0002
Interest Rate Swap 3M LIB (2.3213)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/02/2017	11/06/2026		11,000,000	3M LIB (2.3213)			(23,632)	508,087		508,087	452,301				159,016		0002
Interest Rate Swap 2.0130 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/07/2017	11/09/2021		54,000,000	2.0130 (3M LIB)			32,833	(1,505,475)		(1,505,475)	(1,114,249)				495,234		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 or 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.3442 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027		36,000,000	2.3442 (3M LIB)			84,362	(1,820,140)		(1,820,140)	(1,597,973)				551,232		0002
Interest Rate Swap 2.3439 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027		42,000,000	2.3439 (3M LIB)			98,359	(2,124,542)		(2,124,542)	(1,864,224)				643,104		0002
Interest Rate Swap 2.3440 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027		6,000,000	2.3440 (3M LIB)			14,054	(303,456)		(303,456)	(266,321)				91,872		0002
Interest Rate Swap 2.5775 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2042		13,000,000	2.5775 (3M LIB)			45,628	(981,241)		(981,241)	(996,195)				321,003		0002
Interest Rate Swap 1.8830 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2019		12,000,000	1.8830 (3M LIB)			493	(132,969)		(132,969)	(97,139)				70,434		0002
Interest Rate Swap 2.0009 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2020		12,000,000	2.0009 (3M LIB)			7,567	(230,567)		(230,567)	(179,470)				92,580		0002
Interest Rate Swap 2.0841 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2021		12,000,000	2.0841 (3M LIB)			12,559	(308,242)		(308,242)	(252,896)				110,322		0002
Interest Rate Swap 2.1530 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2022		12,000,000	2.1530 (3M LIB)			16,693	(368,071)		(368,071)	(316,505)				125,580		0002
Interest Rate Swap 2.2155 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2023		12,000,000	2.2155 (3M LIB)			20,443	(413,635)		(413,635)	(370,246)				139,182		0002
Interest Rate Swap 2.2725 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2024		12,000,000	2.2725 (3M LIB)			23,863	(450,763)		(450,763)	(416,278)				151,596		0002
Interest Rate Swap 2.3275 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2025		12,000,000	2.3275 (3M LIB)			27,163	(479,848)		(479,848)	(458,419)				163,038		0002
Interest Rate Swap 2.3749 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2026		12,000,000	2.3749 (3M LIB)			30,007	(507,630)		(507,630)	(498,568)				173,724		0002
Interest Rate Swap 2.4160 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2027		12,000,000	2.4160 (3M LIB)			32,473	(535,041)		(535,041)	(537,960)				183,798		0002
Interest Rate Swap 3M LIB (2.1615)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/15/2017	11/17/2023		70,000,000	3M LIB (2.1615)			(100,026)	2,602,437		2,602,437	2,141,743				812,280		0002
Interest Rate Swap 3M LIB (2.3490)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/15/2017	11/17/2027		44,000,000	3M LIB (2.3490)			(104,123)	2,206,407		2,206,407	1,955,321				674,124		0002
Interest Rate Swap 2.0546 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/21/2017	11/24/2020		23,000,000	2.0546 (3M LIB)			19,657	(417,301)		(417,301)	(353,219)				178,365		0002
Interest Rate Swap 2.0873 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2017	11/30/2021		36,000,000	2.0873 (3M LIB)			35,201	(929,612)		(929,612)	(764,894)				332,964		0002
Interest Rate Swap 2.4798 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2017	11/30/2032		22,000,000	2.4798 (3M LIB)			64,687	(1,376,004)		(1,376,004)	(1,283,437)				417,857		0002
Interest Rate Swap 2.5405 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2017	11/30/2037		21,000,000	2.5405 (3M LIB)			68,120	(1,485,726)		(1,485,726)	(1,431,427)				462,872		0002
Interest Rate Swap 3M LIB (2.0510)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2017	12/05/2020		33,000,000	3M LIB (2.0510)			(26,120)	609,362		609,362	510,573				257,499		0002
Interest Rate Swap 3M LIB (2.0510)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2017	12/05/2020		18,000,000	3M LIB (2.0510)			(14,247)	332,379		332,379	278,495				140,454		0002
Interest Rate Swap 2.1970 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/07/2017	12/11/2022		10,000,000	2.1970 (3M LIB)			14,691	(292,233)		(292,233)	(268,199)				105,500		0002
Interest Rate Swap 3M LIB (2.4603)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/12/2017	12/14/2027		117,000,000	3M LIB (2.4603)			(312,071)	4,819,542		4,819,542	5,284,971				1,799,577		0002
Interest Rate Swap 3M LIB (2.5160)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/12/2017	12/14/2029		64,000,000	3M LIB (2.5160)			(188,530)	2,931,874		2,931,874	3,282,432				1,083,552		0002
Interest Rate Swap 2.2489 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2017	12/14/2022		14,000,000	2.2489 (3M LIB)			60,919	(379,158)		(379,158)	(376,930)				147,833		0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2032		116,000,000	2.6165 (3M LIB)			349,466	(5,374,586)		(5,374,586)	(6,871,952)				2,208,872		0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2047		123,000,000	2.6885 (3M LIB)			414,835	(7,291,665)		(7,291,665)	(10,435,333)				3,340,988		0002
Interest Rate Swap 3M LIB (2.1870)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/29/2020		7,000,000	3M LIB (2.1870)			(6,080)	109,039		109,039	113,154				55,356		0002
Interest Rate Swap 2.0840 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2019		920,000,000	2.0840 (3M LIB)			322,128	(8,446,280)		(8,446,280)	(8,652,344)				5,620,740		0002
Interest Rate Swap 2.1870 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/29/2020		1,050,000,000	2.1870 (3M LIB)			912,012	(16,355,906)		(16,355,906)	(16,973,167)				8,303,400		0002

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Interest Rate Swap 2.2535 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/29/2021		230,000,000	2.2535 (3M LIB)			276,249	(4,770,615)		(4,770,615)	(5,093,976)				2,151,880		0002
Interest Rate Swap 2.3050 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2022		100,000,000	2.3050 (3M LIB)			146,205	(2,487,537)		(2,487,537)	(2,727,835)				1,060,500		0002
Interest Rate Swap 2.3510 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2023		100,000,000	2.3510 (3M LIB)			168,514	(2,809,851)		(2,809,851)	(3,160,425)				1,172,150		0002
Interest Rate Swap 3M LIB (2.4710)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/29/2026		150,000,000	3M LIB (2.4710)			(343,287)	5,307,879		5,307,879	6,309,540				2,187,150		0002
Interest Rate Swap 3M LIB (2.5030)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2027		180,000,000	3M LIB (2.5030)			(440,125)	6,796,072		6,796,072	8,160,299				2,773,800		0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2037		191,000,000	2.6695 (3M LIB)			699,778	(9,780,782)		(9,780,782)	(15,177,495)				4,218,235		0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2047		120,000,000	2.6885 (3M LIB)			404,717	(7,113,819)		(7,113,819)	(10,180,813)				3,259,500		0002
Interest Rate Swap 2.1870 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/29/2020		12,000,000	2.1870 (3M LIB)			10,423	(186,925)		(186,925)	(193,979)				94,896		0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2032		10,000,000	2.6165 (3M LIB)			30,126	(463,326)		(463,326)	(592,410)				190,420		0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2037		30,000,000	2.6695 (3M LIB)			98,537	(1,536,248)		(1,536,248)	(2,075,920)				662,550		0002
Interest Rate Swap 2.1975 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2020		37,000,000	2.1975 (3M LIB)			33,331	(569,624)		(569,624)	(599,467)				292,430		0002
Interest Rate Swap 3M LIB (2.2066)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2020		15,000,000	3M LIB (2.2066)			(14,195)	227,635		227,635	243,699				118,553		0002
Interest Rate Swap 3M LIB (2.3869)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2024		10,000,000	3M LIB (2.3869)			(18,478)	312,827		312,827	352,923				127,490		0002
Interest Rate Swap 2.5365 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2029		11,000,000	2.5365 (3M LIB)			28,554	(482,690)		(482,690)	(564,025)				186,549		0002
Interest Rate Swap 2.6350 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2037		26,000,000	2.6350 (3M LIB)			80,297	(1,468,128)		(1,468,128)	(1,789,900)				574,210		0002
Interest Rate Swap 2.6440 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2047		92,000,000	2.6440 (3M LIB)			288,268	(6,296,748)		(6,296,748)	(7,748,037)				2,499,088		0002
Interest Rate Swap 2.2747 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/27/2017	12/29/2022		13,000,000	2.2747 (3M LIB)			27,875	(339,285)		(339,285)	(398,734)				137,904		0002
Interest Rate Swap 2.2725 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2017	01/02/2023		13,000,000	2.2725 (3M LIB)			17,027	(343,078)		(343,078)	(352,770)				138,073		0002
Interest Rate Swap 2.5667 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/28/2017	01/02/2038		10,000,000	2.5667 (3M LIB)			27,726	(669,540)		(669,540)	(681,610)				220,925		0002
Interest Rate Swap 2.4351 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/29/2017	01/03/2028		59,000,000	2.4351 (3M LIB)			123,819	(2,570,424)		(2,570,424)	(2,647,169)				910,105		0002
Interest Rate Swap 2.1142 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2020		20,000,000	2.1142 (3M LIB)			9,751	(180,366)		(180,366)	(180,366)				123,200		0002
Interest Rate Swap 2.2074 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2021		95,000,000	2.2074 (3M LIB)			89,605	(1,458,952)		(1,458,952)	(1,458,952)				754,110		0002
Interest Rate Swap 2.2596 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2022		60,000,000	2.2596 (3M LIB)			71,905	(1,247,545)		(1,247,545)	(1,247,545)				562,890		0002
Interest Rate Swap 2.2956 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2023		120,000,000	2.2956 (3M LIB)			164,929	(3,054,696)		(3,054,696)	(3,054,696)				1,275,720		0002
Interest Rate Swap 2.3312 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2024		60,000,000	2.3312 (3M LIB)			92,907	(1,757,363)		(1,757,363)	(1,757,363)				704,880		0002
Interest Rate Swap 2.3653 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2025		40,000,000	2.3653 (3M LIB)			68,616	(1,309,034)		(1,309,034)	(1,309,034)				510,820		0002
Interest Rate Swap 3M LIB (2.4279)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2027		15,000,000	3M LIB (2.4279)			(30,318)	583,526		583,526	583,526				218,963		0002
Interest Rate Swap 2.3406 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/05/2018	01/09/2023		30,000,000	2.3406 (3M LIB)			46,489	(708,922)		(708,922)	(708,922)				319,305		0002
Interest Rate Swap 3M LIB (2.5502)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/11/2018	01/16/2028		22,000,000	3M LIB (2.5502)			(53,501)	751,548		751,548	751,548				339,999		0002
Interest Rate Swap 2.5608 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/11/2018	01/16/2028		24,000,000	2.5608 (3M LIB)			59,521	(798,582)		(798,582)	(798,582)				370,908		0002

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Interest Rate Swap 3M LIB (2.5201)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/24/2018	01/26/2023		32,000,000	3M LIB (2.5201)			(68,466)	520,501		520,501	520,501				342,336		0002
Interest Rate Swap 3M LIB (2.6085)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/24/2018	01/26/2025		10,000,000	3M LIB (2.6085)			(25,202)	185,037		185,037	185,037				128,265		0002
Interest Rate Swap 3M LIB (2.8332)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/24/2018	01/26/2043		13,000,000	3M LIB (2.8332)			(67,538)	383,112		383,112	383,112				322,335		0002
Interest Rate Swap 3M LIB (2.6785)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2027		30,000,000	3M LIB (2.6785)			(82,657)	604,867		604,867	604,867				439,680		0002
Interest Rate Swap 3M LIB (2.7420)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2030		15,000,000	3M LIB (2.7420)			(45,324)	359,600		359,600	359,600				255,383		0002
Interest Rate Swap 3M LIB (2.8122)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2043		15,000,000	3M LIB (2.8122)			(49,738)	499,289		499,289	499,289				372,008		0002
Interest Rate Swap 2.7090 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2028		40,000,000	2.7090 (3M LIB)			115,326	(840,033)		(840,033)	(840,033)				619,420		0002
Interest Rate Swap 2.7102 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2028		10,000,000	2.7102 (3M LIB)			28,883	(208,968)		(208,968)	(208,968)				154,855		0002
Interest Rate Swap 3M LIB (2.5960)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/30/2018	02/01/2023		16,000,000	3M LIB (2.5960)			(38,989)	210,109		210,109	210,109				171,480		0002
Interest Rate Swap 3M LIB (2.6820)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2018	02/01/2025		20,000,000	3M LIB (2.6820)			(55,904)	284,079		284,079	284,079				256,850		0002
Interest Rate Swap 3M LIB (2.7395)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/01/2018	02/05/2025		65,000,000	3M LIB (2.7395)			(194,920)	699,146		699,146	699,146				835,445		0002
Interest Rate Swap 3M LIB (2.9192)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/01/2018	02/05/2048		32,000,000	3M LIB (2.9192)			(161,863)	383,430		383,430	383,430				870,816		0002
Interest Rate Swap 3M LIB (2.7320)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/06/2018	02/08/2025		27,000,000	3M LIB (2.7320)			(77,771)	303,296		303,296	303,296				347,247		0002
Interest Rate Swap 2.8574 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/09/2018	02/13/2028		10,000,000	2.8574 (3M LIB)			32,634	(85,460)		(85,460)	(85,460)				155,160		0002
Interest Rate Swap 2.9920 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/09/2018	02/13/2043		25,000,000	2.9920 (3M LIB)			94,483	(19,003)		(19,003)	(19,003)				620,500		0002
Interest Rate Swap 2.6534 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/13/2018	02/15/2023		55,000,000	2.6534 (3M LIB)			260,633	(590,335)		(590,335)	(590,335)				591,910		0002
Interest Rate Swap 2.6003 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/16/2018	02/20/2021		75,000,000	2.6003 (3M LIB)			157,111	(485,521)		(485,521)	(485,521)				610,050		0002
Interest Rate Swap 2.7860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2018	02/26/2023		15,000,000	2.7860 (3M LIB)			38,705			(74,159)					161,955		0006
Interest Rate Swap 2.9649 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/22/2018	02/26/2028		115,000,000	2.9649 (3M LIB)			368,188			71,637					1,787,675		0006
Interest Rate Swap 3.0835 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/22/2018	02/26/2038		30,000,000	3.0835 (3M LIB)			108,403			354,176					665,325		0006
Interest Rate Swap 3.0728 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2018	02/26/2048		15,000,000	3.0728 (3M LIB)			53,646			298,718					408,593		0006
Interest Rate Swap 3M LIB (2.9624)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/27/2018	03/01/2028		215,000,000	3M LIB (2.9624)			(608,592)			(114,718)					3,344,003		0006
Interest Rate Swap 3M LIB (3.0598)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/27/2018	03/01/2038		80,000,000	3M LIB (3.0598)			(252,426)			(668,354)					1,774,600		0006
Interest Rate Swap 3M LIB (3.0427)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/27/2018	03/01/2048		35,000,000	3M LIB (3.0427)			(108,441)			(483,909)					953,558		0006
Interest Rate Swap 2.7516 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2018	03/05/2023		73,000,000	2.7516 (3M LIB)			147,350	(459,749)		(459,749)	(459,749)				789,787		0002
Interest Rate Swap 3M LIB (3.0031)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2018	03/05/2038		10,000,000	3M LIB (3.0031)			(28,288)	3,592		3,592	3,592				221,885		0002
Interest Rate Swap 3M LIB (2.9962)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2018	03/05/2043		17,000,000	3M LIB (2.9962)			(47,711)	(4,638)		(4,638)	(4,638)				422,408		0002
Interest Rate Swap 3M LIB (3.0319)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/13/2018	03/15/2038		10,000,000	3M LIB (3.0319)			(24,577)	(40,769)		(40,769)	(40,769)				222,040		0002
Interest Rate Swap 2.8490 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/20/2018	03/22/2023		28,000,000	2.8490 (3M LIB)			42,183	(55,790)		(55,790)	(55,790)				304,444		0002
Interest Rate Swap 2.7537 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/20/2018	03/22/2021		28,000,000	2.7537 (3M LIB)			34,845	(68,740)		(68,740)	(68,740)				231,266		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 or 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (3.0230)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/21/2018	03/23/2033		138,000,000	3M LIB (3.0230)			(263,588)	(353,788)		(353,788)	(353,788)				2,649,048		0002
Interest Rate Swap 3M LIB (2.8960)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/21/2018	03/23/2025		86,000,000	3M LIB (2.8960)			(134,533)	90,287		90,287	90,287				1,115,850		0002
Interest Rate Swap 2.7635 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/22/2018	03/26/2022		10,000,000	2.7635 (3M LIB)			11,268	(41,880)		(41,880)	(41,880)				96,690		0002
Interest Rate Swap 2.9202 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/22/2018	03/26/2029		18,000,000	2.9202 (3M LIB)			27,726	(84,301)		(84,301)	(84,301)				295,020		0002
Interest Rate Swap 2.9880 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/22/2018	03/26/2038		25,000,000	2.9880 (3M LIB)			42,981	(65,415)		(65,415)	(65,415)				555,525		0002
Interest Rate Swap 3M LIB (2.7776)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/28/2018	04/03/2025		36,000,000	3M LIB (2.7776)			(39,012)	302,994		302,994	302,994				468,144		0002
Interest Rate Swap 3M LIB (2.8379)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/28/2018	04/03/2028		77,000,000	3M LIB (2.8379)			(94,801)	789,854		789,854	789,854				1,203,202		0002
Interest Rate Swap 3M LIB (2.9120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/28/2018	04/03/2043		17,000,000	3M LIB (2.9120)			(24,010)	254,567		254,567	254,567				423,088		0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/03/2018	04/05/2038		250,000,000	2.9050 (3M LIB)			332,756	(3,857,845)		(3,857,845)	(3,857,845)				5,559,125		0002
Interest Rate Swap 3M LIB (2.4304)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/03/2018	04/05/2019		250,000,000	3M LIB (2.4304)			(49,309)	198,306		198,306	198,306				1,092,875		0002
Interest Rate Swap 2.6771 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/03/2018	04/05/2021		36,000,000	2.6771 (3M LIB)			28,318	(166,977)		(166,977)	(166,977)				299,430		0002
Interest Rate Swap 2.6873 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/03/2018	04/05/2021		61,000,000	2.6873 (3M LIB)			49,469	(266,362)		(266,362)	(266,362)				507,368		0002
Interest Rate Swap 3M LIB (2.9192)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/05/2018	04/09/2030		23,000,000	3M LIB (2.9192)			(29,346)	147,624		147,624	147,624				394,761		0002
Interest Rate Swap 2.6977 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/10/2018	04/12/2021		45,000,000	2.6977 (3M LIB)			32,495	(188,559)		(188,559)	(188,559)				375,570		0002
Interest Rate Swap 2.6125 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2018	04/12/2020		80,000,000	2.6125 (3M LIB)			42,811	(216,449)		(216,449)	(216,449)				534,600		0002
Interest Rate Swap 2.6955 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2018	04/12/2021		80,000,000	2.6955 (3M LIB)			57,382	(339,930)		(339,930)	(339,930)				667,680		0002
Interest Rate Swap 2.7380 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2018	04/12/2022		50,000,000	2.7380 (3M LIB)			40,527	(263,865)		(263,865)	(263,865)				486,450		0002
Interest Rate Swap 3M LIB (2.8549)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/11/2018	04/13/2028		107,000,000	3M LIB (2.8549)			(112,033)	955,667		955,667	955,667				1,674,336		0002
Interest Rate Swap 2.9086 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/12/2018	04/16/2028		11,000,000	2.9086 (3M LIB)			12,136	(47,798)		(47,798)	(47,798)				172,200		0002
Interest Rate Swap 2.9086 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/12/2018	04/16/2028		11,000,000	2.9086 (3M LIB)			12,136	(47,798)		(47,798)	(47,798)				172,200		0002
Interest Rate Swap 2.9078 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/12/2018	04/16/2028		11,000,000	2.9078 (3M LIB)			12,119	(48,509)		(48,509)	(48,509)				172,200		0002
Interest Rate Swap 2.6794 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2020		13,000,000	2.6794 (3M LIB)			7,878	(20,705)		(20,705)	(20,705)				87,204		0002
Interest Rate Swap 2.7616 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2021		12,000,000	2.7616 (3M LIB)			9,299	(30,547)		(30,547)	(30,547)				100,398		0002
Interest Rate Swap 2.8004 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2022		13,000,000	2.8004 (3M LIB)			11,111	(40,123)		(40,123)	(40,123)				126,711		0002
Interest Rate Swap 2.8204 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2023		12,000,000	2.8204 (3M LIB)			10,750	(41,586)		(41,586)	(41,586)				131,454		0002
Interest Rate Swap 2.8360 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2024		13,000,000	2.8360 (3M LIB)			12,062	(49,209)		(49,209)	(49,209)				156,579		0002
Interest Rate Swap 2.7750 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2021		33,000,000	2.7750 (3M LIB)			25,535	(72,676)		(72,676)	(72,676)				276,375		0002
Interest Rate Swap 2.7675 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2021		13,000,000	2.7675 (3M LIB)			9,864	(31,260)		(31,260)	(31,260)				108,875		0002
Interest Rate Swap 2.8235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2023		18,000,000	2.8235 (3M LIB)			15,674	(60,269)		(60,269)	(60,269)				197,289		0002
Interest Rate Swap 2.8906 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2028		21,000,000	2.8906 (3M LIB)			21,105	(124,372)		(124,372)	(124,372)				328,881		0002

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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 or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.9395 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2033		17,000,000	2.9395 (3M LIB)			18,747	(132,877)		(132,877)	(132,877)				327,157		0002
Interest Rate Swap 2.9625 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2038		13,000,000	2.9625 (3M LIB)			14,934	(86,736)		(86,736)	(86,736)				289,354		0002
Interest Rate Swap 2.9515 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2043		15,000,000	2.9515 (3M LIB)			16,902	(118,176)		(118,176)	(118,176)				373,643		0002
Interest Rate Swap 3.0369 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/19/2018	04/23/2038		7,000,000	3.0369 (3M LIB)			8,470	33,607		33,607	33,607				155,848		0002
Interest Rate Swap 2.9689 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/19/2018	04/23/2028		5,000,000	2.9689 (3M LIB)			5,408	3,997		3,997	3,997				78,350		0002
Interest Rate Swap 3.0274 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/19/2018	04/23/2043		12,000,000	3.0274 (3M LIB)			14,305	71,509		71,509	71,509				298,980		0002
Interest Rate Swap 2.8453 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/24/2018	04/26/2021		47,000,000	2.8453 (3M LIB)			37,958	(16,904)		(16,904)	(16,904)				394,965		0002
Interest Rate Swap 2.9319 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2022		54,000,000	2.9319 (3M LIB)			50,815	86,893		86,893	86,893				528,228		0002
Interest Rate Swap 3.1434 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2033		22,000,000	3.1434 (3M LIB)			28,975	376,791		376,791	376,791				423,687		0002
Interest Rate Swap 3.1590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2038		16,000,000	3.1590 (3M LIB)			21,516	378,071		378,071	378,071				356,320		0002
Interest Rate Swap 3.1322 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2048		14,000,000	3.1322 (3M LIB)			18,160	454,554		454,554	454,554				382,424		0002
Interest Rate Swap 3.0006 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2024		40,000,000	3.0006 (3M LIB)			42,526	200,553		200,553	200,553				482,920		0002
Interest Rate Swap 3M LIB (3.0284)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2027		307,000,000	3M LIB (3.0284)			(328,217)	(2,058,453)		(2,058,453)	(2,058,453)				4,563,402		0002
Interest Rate Swap 3M LIB (3.1082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2043		27,000,000	3M LIB (3.1082)			(46,219)	(564,289)		(564,289)	(564,289)				672,962		0002
Interest Rate Swap 3M LIB (3.0490)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2028		10,000,000	3M LIB (3.0490)			(11,040)	(77,804)		(77,804)	(77,804)				156,855		0002
Interest Rate Swap 3M LIB (3.0485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2028		10,000,000	3M LIB (3.0485)			(11,032)	(77,371)		(77,371)	(77,371)				156,855		0002
Interest Rate Swap 2.8385 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2018	05/01/2021		21,000,000	2.8385 (3M LIB)			15,440	(12,240)		(12,240)	(12,240)				176,894		0002
Interest Rate Swap 3M LIB (2.9840)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/01/2018	05/03/2025		52,000,000	3M LIB (2.9840)			(49,401)	(216,921)		(216,921)	(216,921)				680,316		0002
Interest Rate Swap 3M LIB (2.9800)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/02/2018	05/04/2025		30,000,000	3M LIB (2.9800)			(40,244)	(117,462)		(117,462)	(117,462)				392,565		0002
Interest Rate Swap 3M LIB (3.0893)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2018	05/04/2043		45,000,000	3M LIB (3.0893)			(48,799)	(775,398)		(775,398)	(775,398)				1,121,850		0002
Interest Rate Swap 3M LIB (3.0721)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/02/2018	05/04/2048		42,000,000	3M LIB (3.0721)			(44,402)	(839,304)		(839,304)	(839,304)				1,147,650		0002
Interest Rate Swap 2.8765 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/08/2018	05/10/2021		97,000,000	2.8765 (3M LIB)			65,668	42,008		42,008	42,008				820,620		0002
Interest Rate Swap 3M LIB (2.5682)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/08/2018	05/10/2019		102,000,000	3M LIB (2.5682)			(24,503)	9,801		9,801	9,801				473,025		0002
Interest Rate Swap 3.1125 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/09/2018	05/11/2033		250,000,000	3.1125 (3M LIB)			246,405	3,333,537		3,333,537	3,333,537				4,820,875		0002
Interest Rate Swap 3M LIB (2.5732)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/09/2018	05/11/2019		250,000,000	3M LIB (2.5732)			(59,144)	17,402		17,402	17,402				1,161,250		0002
Interest Rate Swap 3M LIB (3.0673)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/09/2018	05/11/2028		106,000,000	3M LIB (3.0673)			(97,820)	(980,762)		(980,762)	(980,762)				1,665,207		0002
Interest Rate Swap 3M LIB (3.0996)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/09/2018	05/11/2048		20,000,000	3M LIB (3.0996)			(19,354)	(514,571)		(514,571)	(514,571)				546,670		0002
Interest Rate Swap 2.9177 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/15/2018	05/17/2021		142,000,000	2.9177 (3M LIB)			94,471	229,444		229,444	229,444				1,205,367		0002
Interest Rate Swap 2.9817 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/15/2018	05/17/2022		11,000,000	2.9817 (3M LIB)			8,179	38,378		38,378	38,378				108,367		0002
Interest Rate Swap 3.0819 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/15/2018	05/17/2025		13,000,000	3.0819 (3M LIB)			11,258	135,055		135,055	135,055				170,554		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 or 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (3.2031)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/15/2018	05/17/2043		28,000,000	3M LIB (3.2031)			(28,395)	(1,068,294)		(1,068,294)	(1,068,294)				698,544		0002
Interest Rate Swap 3M LIB (3.1698)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2028		47,000,000	3M LIB (3.1698)			(40,747)	(856,430)		(856,430)	(856,430)				739,357		0002
Interest Rate Swap 3M LIB (3.2215)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2043		40,000,000	3M LIB (3.2215)			(36,976)	(1,661,339)		(1,661,339)	(1,661,339)				998,140		0002
Interest Rate Swap 2.8158 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2020		17,000,000	2.8158 (3M LIB)			8,052	10,654		10,654	10,654				116,952		0002
Interest Rate Swap 3.0020 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2022		24,000,000	3.0020 (3M LIB)			16,333	101,949		101,949	101,949				236,772		0002
Interest Rate Swap 3M LIB (3.1415)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/22/2018	05/24/2028		45,000,000	3M LIB (3.1415)			(34,619)			(709,303)					708,188		0006
Interest Rate Swap 3M LIB (3.2054)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/22/2018	05/24/2038		50,000,000	3M LIB (3.2054)			(41,750)			(1,547,024)					1,115,575		0006
Interest Rate Swap 3M LIB (3.1725)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/22/2018	05/24/2048		10,000,000	3M LIB (3.1725)			(8,012)			(410,127)					273,500		0006
Interest Rate Swap 3M LIB (3.0599)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/22/2018	05/24/2025		24,000,000	3M LIB (3.0599)			(16,451)	(216,489)		(216,489)	(216,489)				315,312		0002
Interest Rate Swap 3M LIB (LIB1M +0.101243)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/24/2018	05/29/2023		1,950,000,000	3M LIB (LIB1M +0.101243)			433,071	(88,628)		(88,628)	(88,628)				21,615,750		0002
Interest Rate Swap 2.7170 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/29/2018	05/31/2023		115,000,000	2.7170 (3M LIB)			40,583			(957,554)					1,275,465		0006
Interest Rate Swap 2.6573 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/29/2018	05/31/2021		28,000,000	2.6573 (3M LIB)			8,441	(156,874)		(156,874)	(156,874)				239,260		0002
Interest Rate Swap 2.8244 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2021		60,000,000	2.8244 (3M LIB)			21,952	(62,377)		(62,377)	(62,377)				513,900		0002
Interest Rate Swap 2.8665 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2022		60,000,000	2.8665 (3M LIB)			23,777	(46,604)		(46,604)	(46,604)				595,050		0002
Interest Rate Swap 2.9077 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2024		60,000,000	2.9077 (3M LIB)			25,562	1,728		1,728	1,728				730,980		0002
Interest Rate Swap 2.9265 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2025		60,000,000	2.9265 (3M LIB)			26,377	36,453		36,453	36,453				790,140		0002
Interest Rate Swap 2.8414 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/05/2018	06/07/2021		84,000,000	2.8414 (3M LIB)			29,244	(46,422)		(46,422)	(46,422)				720,132		0002
Interest Rate Swap 3M LIB (3.0178)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/07/2018	06/11/2028		63,000,000	3M LIB (3.0178)			(24,173)	(314,334)		(314,334)	(314,334)				993,920		0002
Interest Rate Swap 3.0490 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/13/2018	06/15/2028		35,000,000	3.0490 (3M LIB)			11,019	269,649		269,649	269,649				552,493		0002
Interest Rate Swap 3M LIB (3.0322)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/14/2018	06/18/2028		61,000,000	3M LIB (3.0322)			(15,365)	(381,682)		(381,682)	(381,682)				963,312		0002
Interest Rate Swap 3M LIB (3.0717)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/14/2018	06/18/2033		50,000,000	3M LIB (3.0717)			(13,307)	(422,883)		(422,883)	(422,883)				967,550		0002
Interest Rate Swap 3M LIB (3.0608)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/14/2018	06/18/2043		34,000,000	3M LIB (3.0608)			(8,915)	(417,753)		(417,753)	(417,753)				849,728		0002
Interest Rate Swap 3M LIB (3.0432)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/14/2018	06/18/2048		59,000,000	3M LIB (3.0432)			(15,095)	(842,664)		(842,664)	(842,664)				1,615,479		0002
Interest Rate Swap 2.8757 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/19/2018	06/21/2021		73,000,000	2.8757 (3M LIB)			11,061	31,227		31,227	31,227				629,881		0002
Interest Rate Swap 2.7930 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/26/2018	06/28/2020		20,000,000	2.7930 (3M LIB)			762	1,453		1,453	1,453				141,320		0002
Interest Rate Swap 2.8627 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/26/2018	06/28/2021		15,000,000	2.8627 (3M LIB)			659	874		874	874				129,848		0002
Interest Rate Swap 2.7943 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/26/2018	06/28/2020		11,000,000	2.7943 (3M LIB)			420	1,079		1,079	1,079				77,726		0002
Interest Rate Swap 2.9924 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/26/2018	06/28/2029		16,000,000	2.9924 (3M LIB)			876	28,696		28,696	28,696				265,360		0002
Interest Rate Swap 3.0310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/26/2018	06/28/2038		17,000,000	3.0310 (3M LIB)			985	69,554		69,554	69,554				380,214		0002
Interest Rate Swap 3M LIB (2.9745)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/28/2018	07/02/2030		103,000,000	3M LIB (2.9745)				108,954		108,954	108,954				1,785,042		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 or 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.9835)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2018	07/02/2043		30,000,000	3M LIB (2.9835)				55,885		55,885	55,885				750,330		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										1,326,288		23,105,584	399,443,902	XXX	476,661,629	(2,662,459)		(62,797)		408,881,290	XXX	XXX
Credit Default Swap (Buy Prot - WESTERN UNION CO/THE)	959802AL3	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/17/2011	09/20/2018		5,000,000	Credit Event / (1)	61,125		(25,139)	(9,122)		(9,122)	24,898		(4,436)			2	0008
Credit Default Swap (Buy Prot - WESTERN UNION CO/THE)	959802AL3	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/17/2011	09/20/2018		5,000,000	Credit Event / (1)	64,306		(25,139)	(9,122)		(9,122)	25,130		(4,668)			2	0008
Credit Default Swap (Buy Prot - PEARSON PLC)	705011AA2	D-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	05/01/2012	06/20/2022		10,000,000	Credit Event / (1)	(223,955)		(50,278)	(222,221)		(222,221)	(71,021)		11,029			2	0008
Credit Default Swap (Buy Prot - CVS HEALTH CORP)	126650CU2	D-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2014	09/20/2019		10,000,000	Credit Event / (1)	(346,242)		(50,278)	(96,789)		(96,789)	8,538		33,267			2	0008
Credit Default Swap (Buy Prot - TRANSOCEAN LTD)	893830AF6	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/11/2015	03/20/2020		5,000,000	Credit Event / (1)	1,145,429		(25,139)	17,151		17,151	53,755		(115,191)			4	0008
Credit Default Swap (Buy Prot - TRANSOCEAN LTD)	893830AF6	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/12/2015	03/20/2020		5,000,000	Credit Event / (1)	1,145,032		(25,139)	17,151		17,151	53,769		(115,205)			4	0008
Credit Default Swap (Buy Prot - AT&T INC)	00206RAZ5	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/01/2016	12/20/2020		15,000,000	Credit Event / (1)	20,805		(75,417)	(208,720)		(208,720)	89,616		(2,105)			2	0008
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,866,500		(276,528)	(511,672)	XXX	(511,672)	184,686		(197,309)			XXX	XXX
Currency Swap EUR 3M EUR +0.48(USD 3M LIB +0.55)	MEDIUM TERM NOTE	Exhibit 7	Currency	BANCO BILBAO VIZCAYA ARGENTARIA SA K8MS7FD7N5Z2WQ51AZ71	12/19/2000	01/30/2019		26,898,000	EUR 3M EUR +0.48(USD 3M LIB +0.55)			(304,498)	8,166,738		8,166,738	(112,188)	(997,241)			102,979		0004
Currency Swap EUR 10Y CME -0.252(USD 3M LIB +0.12)	MEDIUM TERM NOTE	Exhibit 7	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2006	08/24/2021		128,280,000	EUR 10Y CME -0.252(USD 3M LIB +0.12)			(790,772)	(7,701,435)		(7,701,435)	(1,298,052)	(3,324,137)			1,138,998		0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(1,095,270)	465,303	XXX	465,303	(1,410,239)	(4,321,379)			1,241,977	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										3,192,788		21,733,787	399,397,534	XXX	476,615,260	(3,888,013)	(4,321,379)	(260,106)		410,123,267	XXX	XXX
Credit Default Swap (Sell Prot - Synthetic, Monsanto Bond)	61166WA#8 Synthetic, Monsanto Bond	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/18/2008	09/20/2018		10,000,000	0.51/ (Credit Event)			25,642			10,742					10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Halliburton Co)	406216B*1 Synthetic, Halliburton Co	DB-C	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	07/18/2008	09/20/2018		10,000,000	0.57/ (Credit Event)			28,658			11,867					10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Procter & Gamble)	742718D#3 Synthetic, Procter & Gamble	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/21/2008	09/20/2018		10,000,000	0.52/ (Credit Event)			26,144			10,783					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Medtronic)	585055D*4 Synthetic, Medtronic	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2008	09/20/2018		5,000,000	0.5/ (Credit Event)			12,569			5,303					5,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Eaton Corp)	278058G*7 Synthetic, Eaton Corp	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	06/20/2020		5,000,000	1/ (Credit Event)	32,575		25,139	9,326		83,552			(2,318)		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, MetLife Inc)	59156RQ*2 Synthetic, MetLife Inc	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2013	09/20/2018		10,000,000	1/ (Credit Event)	(38,838)		50,278	(1,720)		21,225			3,830		10,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap (Sell Prot - Synthetic, American International Group Inc)	026874L#2 Synthetic, American International Group Inc	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/01/2013	09/20/2018		10,000,000	1/ (Credit Event)	29,213		50,278	1,295		21,725			(2,884)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Plains All American Pipeline LP/PAA Finance Corp)	72650RB*2 Synthetic, Plains All American Pipeline LP/PAA Finance Corp	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2013	12/20/2018		20,000,000	1/ (Credit Event)	295,786		100,556	27,649		71,345			(28,996)		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Agrium Inc)	008916A#5 Synthetic, Agrium Inc	DB-C	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/31/2013	12/20/2018		20,000,000	1/ (Credit Event)	(106,594)		100,556	(10,052)		86,673			10,522		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Microsoft Corp)	594918A#1 Synthetic, Microsoft Corp	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2013	12/20/2018		10,000,000	1/ (Credit Event)	320,091		50,278	29,688		47,213			(31,185)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Anadarko Petroleum Corporation)	032511F*3 Synthetic, Anadarko Petroleum Corporation	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2013	12/20/2018		10,000,000	1/ (Credit Event)	72,116		50,278	6,894		45,254			(7,225)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ford Motor Company)	345370J*2 Synthetic, Ford Motor Company	DB-C	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/10/2013	12/20/2018		5,000,000	1/ (Credit Event)	(28,461)		25,139	(2,739)		21,795			2,867		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Microsoft Corporation)	594918B*4 Synthetic, Microsoft Corporation	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2013	12/20/2018		10,000,000	1/ (Credit Event)	327,070		50,278	31,105		47,274			(32,678)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Woodside Petroeum Ltd)	980228A*1 Synthetic, Woodside Petroeum Ltd	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/18/2013	03/20/2019		15,000,000	1/ (Credit Event)	29,801		75,417	4,172		89,385			(2,865)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ford Motor Company)	345370J@0 Synthetic, Ford Motor Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/28/2014	03/20/2019		10,000,000	1/ (Credit Event)	(9,563)		50,278	(1,390)		63,302			954		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Xeron Corporation)	984121H@5 Synthetic, Xeron Corporation	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/07/2014	06/20/2019		10,000,000	1/ (Credit Event)	43,530		50,278	8,424		69,638			(4,278)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Weatherford Corporation)	64716#AB3 Synthetic, Weatherford Corporation	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	78,411		50,278	18,821		(123,303)			(7,582)		10,000,000	5	N/A
Credit Default Swap (Sell Prot - Synthetic, The Southern Company)	842587A@6 Synthetic, The Southern Company	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/19/2014	09/20/2019		5,000,000	1/ (Credit Event)	139,733		25,139	33,893		51,531			(13,701)		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Enbridge, Inc)	29250NE*2 Synthetic, Enbridge, Inc	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/20/2014	09/20/2019		10,000,000	1/ (Credit Event)	106,228		50,278	25,993		93,894			(10,477)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Martin Marietta Materials Inc)	573284A#3 Synthetic, Martin Marietta Materials Inc	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/27/2014	09/20/2021		5,000,000	1/ (Credit Event)	(69,253)		25,139	(32,389)		91,112			4,869		5,000,000	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 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 or 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 (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap (Sell Prot - Synthetic, Packaging Corp. of America)	695156B*9 Synthetic, Packaging Corp. of America	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/28/2014	09/20/2019		15,000,000	1/ (Credit Event)	202,259		75,417	49,644		164,728			(20,019)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Panama)	698299F@8 Synthetic, Republic of Panama	DB-C	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	71,456		50,278	17,721		97,026			(7,139)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Colombia)	195325D@1 Synthetic, Republic of Colombia	DB-C	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	38,022		50,278	9,442		65,571			(3,801)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Chile)	168863E@3 Synthetic, Republic of Chile	DB-C	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	143,619		50,278	35,520		92,007			(14,326)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Peru)	715638C#7 Synthetic, Republic of Peru	DB-C	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	9,487		50,278	2,359		84,661			(949)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Bunge Limited Finance Corp)	120568A*1 Synthetic, Bunge Limited Finance Corp	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		15,000,000	1/ (Credit Event)	(126,016)		75,417	(31,454)		120,183			12,636		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ford Motor Company)	345370J#8 Synthetic, Ford Motor Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	66,203		50,278	16,431		98,337			(6,618)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Microsoft Corporation)	594918B@2 Synthetic, Microsoft Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	363,676		50,278	89,252		115,836			(36,134)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Fedex Corporation)	31428XD*4 Synthetic, Fedex Corporation	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2014	09/20/2019		15,000,000	1/ (Credit Event)	343,427		75,417	84,708		163,994			(34,216)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Nordstrom Inc)	655664E@5 Synthetic, Nordstrom Inc	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	215,521		50,278	53,187		82,804			(21,478)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Plains All American Pipeline LP)	726503B*5 Synthetic, Plains All American Pipeline LP	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		15,000,000	1/ (Credit Event)	279,487		75,417	69,048		100,801			(27,870)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, International Business Machines Corporation)	459200L@8 Synthetic, International Business Machines Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	289,144		50,278	71,158		110,327			(28,772)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Panama)	698299F#6 Synthetic, Republic of Panama	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	71,457		50,278	17,731		98,418			(7,142)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Commonwealth of Massachusetts)	57582#AA0 Synthetic, Commonwealth of Massachusetts	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/08/2014	12/20/2019		10,000,000	1/ (Credit Event)	297,790		50,278	85,156		126,894			(28,581)		10,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1 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 or 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap (Sell Prot - Synthetic, State of Ohio)	67752#AA3 Synthetic, State of Ohio	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/08/2014	12/20/2019		10,000,000	1/ (Credit Event)	302,979		50,278	86,624		118,407			(29,076)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Weatherford International LTD)	947075C@4 Synthetic, Weatherford International LTD	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/28/2014	12/20/2019		5,000,000	1/ (Credit Event)	(123,185)		25,139	(36,238)		(107,391)			12,034		5,000,000	5	N/A
Credit Default Swap (Sell Prot - Synthetic, Weatherford International LTD)	947075C#2 Synthetic, Weatherford International LTD	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/28/2014	12/20/2019		5,000,000	1/ (Credit Event)	(141,663)		25,139	(41,731)		(103,367)			13,848		5,000,000	5	N/A
Credit Default Swap (Sell Prot - Synthetic, Encana Corporation)	292505E#7 Synthetic, Encana Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/23/2014	03/20/2020		5,000,000	1/ (Credit Event)	(344,817)		25,139	(118,324)		71,811			33,202		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Tyson Foods Inc)	902494G*8 Synthetic, Tyson Foods Inc	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/05/2015	03/20/2020		10,000,000	1/ (Credit Event)	163,076		50,278	54,611		135,945			(15,619)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Panama)	698299R#3 Synthetic, Republic of Panama	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2017	12/20/2021		15,000,000	1/ (Credit Event)	(184,127)		75,417	(132,449)		261,543			18,434		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, AXA Equitable Holdings I)	RSAT100907 Synthetic, AXA Equitable Holdings I	DB-C	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	06/18/2018	06/20/2023		50,000,000	1/ (Credit Event)		(1,216,964)	16,667	(1,210,533)		(445,659)			6,431		50,000,000	2	N/A
0989999. Subtotal - Swaps - Replication - Credit Default										3,159,639	(1,216,964)	1,995,098	(679,166)	XXX	2,273,183			(306,305)		460,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,159,639	(1,216,964)	1,995,098	(679,166)	XXX	2,273,183			(306,305)		460,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate										1,326,288		20,026,736	391,023,628	XXX	450,219,755	166,245		(62,797)		411,786,096	XXX	XXX
1169999. Total Swaps - Credit Default										5,026,139	(1,216,964)	1,718,570	(1,190,837)	XXX	1,761,512	184,686		(503,614)		460,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	1,023,915	8,133,817	XXX	(9,263,031)	(1,410,239)	7,036,037			6,485,566	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										6,352,427	(1,216,964)	22,769,221	397,966,608	XXX	442,718,235	(1,059,309)	7,036,037	(566,410)		878,271,662	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(959,663)	(751,761)	XXX	(36,170,209)	2,828,704	11,357,415			8,148,395	XXX	XXX
1409999. Subtotal - Hedging Other										156,437,501	42,109,078	22,652,287	267,625,961	XXX	344,843,687	(62,960,234)	(4,321,379)	(260,106)		411,765,261	XXX	XXX
1419999. Subtotal - Replication										3,159,639	(1,216,964)	1,995,098	(679,166)	XXX	2,273,183			(306,305)		460,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										159,597,140	40,892,114	23,687,721	266,195,035	XXX	310,946,662	(60,131,530)	7,036,037	(566,410)		879,913,656	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Reduce the sensitivity to interest rate movements of our assets compared to our liabilities.
0002	Economically hedge interest rate and spread risk from the time when cash is received to the time the cash can be invested .
0003	Economically hedge the embedded equity derivative in our fixed annuity product.
0004	Economically hedge currency risk in foreign denominated assets/liabilities.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	Hedge exposure to variability in the cash flows of a forecasted transaction.
0006	Economically hedge the embedded derivative in certain variable annuity contracts.
0007	Economically hedge embedded equity derivatives in medium term notes.
0008	Purchased credit default swaps provide protection on specified credit names we hold in our investment portfolio.
0009	Economically hedge the interest rate risk associated with medium term notes.
0010	Economically hedge the credit risk of investment portfolio.
0011	Economically hedge the embedded derivative in certain universal life contracts.
0012	Offsets existing derivative position.

STATEMENT AS OF JUNE 30, 2018 OF THE Principal 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 15	Highly Effective Hedges 16	Highly Effective Hedges 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 Quarter-end (b)	Value of One (1) Point
ESU8	995	138,655,738	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	CME	06/12/2018	2,787.0500	2,721.6000	104,475					(3,256,138)	(3,256,138)	5,572,000	0001	50
ESU8	45	6,283,688	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	CME	06/12/2018	2,792.7500	2,721.6000	4,725					(160,088)	(160,088)	252,000	0001	50
ESU8	35	4,818,188	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	CME	06/19/2018	2,753.2500	2,721.6000	3,675					(55,388)	(55,388)	196,000	0001	50
TYU8	315	31,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	05/30/2018	120.3906	120.1875						(63,984)	(63,984)	330,750	0001	1,000
TYU8	40	4,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	06/19/2018	119.9688	120.1875						8,750	8,750	42,000	0001	1,000
TYU8	95	9,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	06/27/2018	120.2344	120.1875						(4,453)	(4,453)	99,750	0001	1,000
USU8	25	2,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	05/30/2018	144.5477	145.0000	781					11,309	11,309	57,500	0001	1,000
USU8	85	8,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	06/27/2018	144.9688	145.0000	2,656					2,656	2,656	195,500	0001	1,000
WNU8	145	14,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	05/30/2018	158.5993	159.5625	(9,063)					139,661	139,661	478,500	0001	1,000
WNU8	55	5,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	06/19/2018	158.6250	159.5625	(3,438)					51,563	51,563	181,500	0001	1,000
WNU8	50	5,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/28/2018	CBT	06/27/2018	159.4375	159.5625	(3,125)					6,250	6,250	165,000	0001	1,000
1289999. Subtotal - Long Futures - Hedging Other												100,688					(3,319,861)	(3,319,861)	7,570,500	XXX	XXX
1329999. Subtotal - Long Futures												100,688					(3,319,861)	(3,319,861)	7,570,500	XXX	XXX
RTYU8	200	16,818,000	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	CME Equity/Index	06/12/2018	1,681.8000	1,647.5000	32,000					343,000	343,000	690,000	0001	50
RTYU8	45	3,770,100	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	CME Equity/Index	06/27/2018	1,675.6000	1,647.5000	7,200					63,225	63,225	155,250	0001	50
MFSU8	385	38,871,525	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	ICE Equity/Index	06/12/2018	2,019.3000	1,955.4000	(236,775)					1,230,075	1,230,075	1,732,500	0001	50
MFSU8	15	1,470,695	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	ICE Equity/Index	06/19/2018	1,960.9267	1,955.4000	(9,225)					4,145	4,145	67,500	0001	50
MFSU8	80	7,848,050	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	ICE Equity/Index	06/27/2018	1,962.0125	1,955.4000	(49,200)					26,450	26,450	360,000	0001	50
FAU8	110	22,067,325	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	CME Equity/Index	06/12/2018	2,006.1205	1,956.1000	(22,000)					550,225	550,225	825,000	0001	100
FAU8	30	5,934,600	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/21/2018	CME Equity/Index	06/27/2018	1,978.2000	1,956.1000	(6,000)					66,300	66,300	225,000	0001	100
TUU8	70	14,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/03/2018	CBT Interest Rate	06/19/2018	105.8828	105.9141	2,187					(4,375)	(4,375)	32,200	0001	2,000
FVU8	25	2,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/03/2018	CBT Interest Rate	06/19/2018	113.4453	113.6172	586					(4,297)	(4,297)	17,000	0001	1,000
FVU8	135	13,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/03/2018	CBT Interest Rate	06/27/2018	113.6563	113.6172	3,164					5,273	5,273	91,800	0001	1,000
1349999. Subtotal - Short Futures - Hedging Other												(278,063)					2,280,022	2,280,022	4,196,250	XXX	XXX
1389999. Subtotal - Short Futures												(278,063)					2,280,022	2,280,022	4,196,250	XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												(177,375)					(1,039,840)	(1,039,840)	11,766,750	XXX	XXX

STATEMENT AS OF JUNE 30, 2018 OF THE Principal 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 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 Expira-tion	Exchange	Trade Date	Transac-tion 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 Quarter-end (b)	Value of One (1) Point
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(177,375)					(1,039,840)	(1,039,840)	11,766,750	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the embedded derivative in certain variable annuity contracts.
0002	Economically hedge the credit risk of investment portfolio.

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
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX							11,766,750	11,766,750
BANCO BILBAO VIZCAYA ARGENTARIA SA K8MS7FD7N5Z2WQ51AZ71	Y	Y	7,765,000	8,166,738		401,738	8,166,738		401,738	102,979	102,979
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	3,686,327	4,554,770	(516,728)	351,714	5,578,070	(1,453,891)	437,852	2,295,047	2,295,047
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		9,710,470	(25,689,957)		11,453,756	(28,723,826)		27,926,515	11,947,028
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	9,300,000	14,170,703	(6,386,105)		14,865,488	(6,574,604)		61,040,225	59,524,822
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y		5,312,966	(35,132,463)		3,414,362	(34,988,578)		66,293,711	36,474,214
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y			(4,091,792)			(10,557,916)		2,001,148	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y		1,835,480	(3,242,811)		2,699,155	(6,593,486)		55,008,368	53,601,037
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	22,510,000	140,357	(2,006,887)		23,342,476	(2,097,800)		77,864,376	53,487,846
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Y	Y		6,005,348	(5,145,993)	859,355	15,000,429	(14,200,755)	799,674	43,233,045	43,233,045
MERRILL LYNCH CAPITAL SERVICES INC GDWTXX036O1TB7DW3U69	Y	Y			(4,840,943)		3,007,945	(5,183,182)		1,107,341	
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Y	Y	2,685,000	2,406,166			2,406,166			187,690	
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y		3,343,741	(87,095,141)		4,227,726	(87,015,126)		111,497,701	27,746,301
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Y	Y	6,260,000	6,032,917			6,041,412			46,423	
NATIONAL AUSTRALIA BANK LIMITED F8SB4JFBSYQFRQEH3Z21	Y	Y						(244,167)		47,867	47,867
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y			(708,274)			(708,274)		154,413	
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Y	Y		117,085	(2,230,190)		882,087	(2,532,515)		801,520	
UBS GROUP AG BFM8T61CT2L1QCEMIK50	Y	Y	1,790,000	108,870			1,114,740			255,403	
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	2,780,000	6,881,788	(10,442,942)		28,294,102	(29,263,619)		11,690,934	5,349,780
0299999. Total NAIC 1 Designation			56,776,327	68,787,397	(187,530,226)	1,612,808	130,494,653	(230,137,739)	1,639,265	461,554,704	293,809,964
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	7,985,175	9,374,169	(8,770,009)		15,282,495	(10,140,555)		36,780,205	29,399,189
0399999. Total NAIC 2 Designation			7,985,175	9,374,169	(8,770,009)		15,282,495	(10,140,555)		36,780,205	29,399,189
0899999. Aggregate Sum of Central Clearing houses			404,009,467	649,764,218	(265,430,513)		772,606,874	(367,159,066)	1,438,341	381,578,747	361,902,984
0999999 - Gross Totals			468,770,970	727,925,783	(461,730,749)	1,612,808	918,384,022	(607,437,360)	3,077,605	891,680,406	696,878,888
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				727,925,783	(461,730,749)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	31416X-E2-2	FANNIE MAE POOL 4	1,633,707	1,653,009	1,652,184	12/01/2040	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	312940-4X-4	FREDDIE MAC GOLD POOL 4.5	494,525	488,424	505,070	06/01/2040	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140EV-H4-2	FANNIE MAE POOL 2.5	3,742,507	4,192,668	4,208,469	06/01/2046	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140FB-LU-2	FANNIE MAE POOL 3	9,059,090	9,785,817	10,160,098	09/01/2046	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140E6-KT-8	FANNIE MAE POOL 2.5	4,691,882	5,254,681	5,279,260	08/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	31335A-R6-7	FREDDIE MAC GOLD POOL 3	12,742,555	13,686,307	14,054,449	07/01/2043	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132WD-CU-6	FREDDIE MAC GOLD POOL 3	11,174,833	12,068,181	12,401,618	04/01/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140FG-7F-0	FANNIE MAE POOL 3	335,676	362,218	372,105	11/01/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132WD-T4-6	FREDDIE MAC GOLD POOL 3	5,008,128	5,412,704	5,569,695	05/01/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132QV-ML-2	FREDDIE MAC GOLD POOL 3	150,151	162,273	166,484	01/01/2046	V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Loan-backed and Structured	31416X-E2-2	FANNIE MAE POOL 4	3,317,906	3,357,107	3,347,040	12/01/2040	V
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Loan-backed and Structured	312940-4W-6	FREDDIE MAC GOLD POOL 4.5	1,063,745	1,050,623	1,090,167	06/01/2040	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31416W-YR-7	FANNIE MAE POOL 4	4,325,845	4,385,017	4,555,632	10/01/2040	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31416X-E3-0	FANNIE MAE POOL 4	9,139,680	9,262,625	9,170,230	12/01/2040	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140EV-H4-2	FANNIE MAE POOL 2.5	7,716,118	8,644,236	8,676,814	06/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140F8-SU-2	FANNIE MAE POOL 3	8,854,983	9,572,794	9,926,806	08/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140FB-LU-2	FANNIE MAE POOL 3	12,509,006	13,512,489	14,029,304	09/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140EU-5G-0	FANNIE MAE POOL 3	8,726,675	9,415,645	9,698,831	04/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140EU-2P-3	FANNIE MAE POOL 3	11,387,927	12,199,958	12,442,188	04/01/2046	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Loan-backed and Structured	31416X-E2-2	FANNIE MAE POOL 4	627,702	635,118	633,213	12/01/2040	V
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	5,864,690	6,379,000	6,192,981	05/15/2023	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	578,287	629,000	610,658	05/15/2023	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140FG-7F-0	FANNIE MAE POOL 3	406,760	438,923	450,904	11/01/2046	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	2,555,622	2,809,000	2,727,086	05/15/2023	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	16,821,794	18,297,000	17,763,440	05/15/2023	V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Treasury	912828-SV-3	UNITED STATES TREASURY NOTE/BO 1.75	1,199,829	1,265,000	1,271,914	05/15/2022	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31418S-FR-5	FANNIE MAE POOL 4	495,856	518,670	533,775	06/01/2025	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31402C-4G-4	FANNIE MAE POOL 5.5	1,229,480	1,096,708	1,111,264	05/01/2034	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31406D-JD-9	FANNIE MAE POOL 5	1,042,817	1,037,287	1,067,672	10/01/2034	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3128KO-PX-5	FREDDIE MAC GOLD POOL 6	885,957	843,888	851,868	12/01/2035	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3128L8-XS-9	FREDDIE MAC GOLD POOL 6	566,687	545,430	548,307	04/01/2038	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31419K-J3-0	FANNIE MAE POOL 4	2,640,071	2,826,734	2,754,435	11/01/2040	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138A7-QC-5	FANNIE MAE POOL 4.5	2,737,644	2,863,924	2,913,608	02/01/2041	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-QY-7	UNITED STATES TREASURY NOTE/BO 2.75	18,688,291	20,923,000	20,086,321	11/15/2042	I
MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912828-SX-9	UNITED STATES TREASURY NOTE/BO 1.125	6,532,348	6,733,000	6,734,717	05/31/2020	I
MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-RB-6	UNITED STATES TREASURY NOTE/BO 2.875	11,815,569	13,020,000	12,523,174	05/15/2043	I
0199999 - Total				190,764,339	205,328,457	206,081,779	XXX	XXX

Collateral Pledged to Reporting Entity

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)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3140J5-JY-6	Fannie Mae Pool 3	1,050,419	1,101,692	XXX	06/01/2031	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138L7-WE-2	Fannie Mae Pool 3	1,645,909	1,707,756	XXX	10/01/2031	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138X3-EN-8	Fannie Mae Pool 3.5	602,606	628,530	XXX	08/01/2043	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31396C-3Y-4	Freddie Mac Remic 5.5	3,464,689	3,347,024	XXX	10/15/2035	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3128NH-WS-8	Freddie Mac Non Gold Pool 3.585	60,302	53,846	XXX	03/01/2037	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	039483-BC-5	Archer Daniels Midland 5.765	536,640	512,000	XXX	03/01/2041	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	72018Q-AD-3	Piedmont Natural Gas Co 7.4	992,799	1,000,000	XXX	10/03/2025	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	427866-AL-2	Hershey Company 7.2	554,352	509,000	XXX	08/15/2027	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	89236T-EW-1	Toyota Motor Credit Corp 3.4	600,557	710,000	XXX	04/14/2025	V

Collateral Pledged to Reporting Entity

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)
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Corporate	665772-CN-7	Northern States Pwr-Minn 4	1,173,230	1,380,000	XXX	08/15/2045	V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash			22,510,000	22,510,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash			6,260,000	6,260,000	XXX		V
UBS GROUP AG	BFM8T61CT2L1QCEMIK50	Cash			1,790,000	1,790,000	XXX		V
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash			9,300,000	9,300,000	XXX		V
BANCO BILBAO VIZCAYA ARGENTARIA SA	K8MS7FD7N5Z2WQ51AZ71	Cash			7,765,000	7,765,000	XXX		V
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Cash			2,780,000	2,780,000	XXX		V
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Cash			2,685,000	2,685,000	XXX		V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Cash			990,000	990,000	XXX		V
CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	Cash			193,528,844	193,528,844	XXX		V
MERRIL LYNCH PF&S INC_CME	LCZ7XYGSLJUHFXXNXD88	Cash			210,480,623	210,480,623	XXX		V
0299999 - Total					468,770,970	469,039,316	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
NONE						
9999999 - Totals						XXX

General Interrogatories:

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

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
	NONE					
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank Of Nova Scotia	Houston, Texas		1.960	316,670		71,310,094	71,415,098	71,525,296	XXX
Bankers Trust	Des Moines, Iowa		2.240	75,391		14,611,451	14,579,599	14,627,515	XXX
Citibank	New York, New York		0.800	46,970		88,962,422	73,316,119	93,730,103	XXX
Citizens	Des Moines, Iowa		2.000	206,277		46,045,726	46,114,164	46,186,183	XXX
Crescent State Bank	Raleigh, North Carolina					636,837	229,913	101,027	XXX
Keybank	Cleveland, Ohio		2.290	242,885		45,700,251	45,782,220	45,865,076	XXX
Northern Trust	Chicago, Illinois					(24,482,084)	(24,836,470)	(20,271,069)	XXX
PNC Bank	Pittsburg, Pennsylvania		1.500	12,994		1,102,393	1,103,756	1,104,704	XXX
Principal Bank	Des Moines, Iowa		1.960	2,158		500,000	500,000	500,000	XXX
US Bank	Minneapolis, Minnesota		0.850	1,544		680,974	681,472	682,036	XXX
Wells Fargo Bank	San Francisco, California					1,144,747	1,126,280	358,389	XXX
Wells Fargo Bank Of Iowa	Des Moines, Iowa					55,823,339	10,134,318	17,980,353	XXX
0199998. Deposits in ... 8 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	1,234		664,575	646,032	497,373	XXX
0199999. Totals - Open Depositories		XXX	XXX	906,123		302,700,726	240,792,501	272,886,984	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	906,123		302,700,726	240,792,501	272,886,984	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	906,123		302,700,726	240,792,501	272,886,984	XXX

STATEMENT AS OF JUNE 30, 2018 OF THE Principal Life Insurance Company

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	DEALERS CAPITAL ACCESS SENIOR		06/18/2018	2.000	07/02/2018	2,229,876		1,611
	WISCONSIN ELECTRIC POWER CO		06/29/2018	2.150	07/02/2018	999,940		119
	JOHNSON CONTROLS INTERNATIONAL		06/29/2018	2.200	07/02/2018	4,065,752		497
	AMPHENOL CORP SENIOR		06/29/2018	2.200	07/02/2018	7,419,547		907
	JOHNSON CONTROLS INTERNATIONAL		06/29/2018	2.200	07/02/2018	14,963,086		1,829
	AMPHENOL CORP SENIOR		06/29/2018	2.200	07/02/2018	18,639,861		2,278
	ENTERPRISE PRODUCTS OPERATING SECURED		06/29/2018	2.220	07/02/2018	8,999,445		1,110
	MOLEX ELECTRONIC TECHNOLOGIES		06/25/2018	2.220	07/02/2018	3,029,813		1,121
	AMPHENOL CORP SENIOR		06/18/2018	2.290	07/02/2018	5,079,677		4,201
	DOVER CORP SENIOR		06/25/2018	2.150	07/03/2018	4,999,403		1,792
	DOVER CORP SENIOR		06/25/2018	2.150	07/03/2018	1,674,800		600
	INTERCONTINENTAL EXCHANGE INC SENIOR		06/28/2018	1.950	07/05/2018	5,063,903		823
	DOVER CORP SENIOR		06/27/2018	2.200	07/05/2018	17,124,813		4,187
	EVERSOURCE ENERGY		06/21/2018	2.230	07/05/2018	8,262,952		5,120
	INTERCONTINENTAL EXCHANGE INC SENIOR		06/28/2018	1.950	07/06/2018	4,998,646		813
	WISCONSIN ELECTRIC POWER CO		06/27/2018	2.260	07/06/2018	744,766		187
	WISCONSIN ELECTRIC POWER CO		06/27/2018	2.260	07/06/2018	4,653,539		1,169
	WISCONSIN ELECTRIC POWER CO		06/27/2018	2.260	07/06/2018	6,462,971		1,623
	NEXTERA ENERGY CAPITAL HOLDING SECURED		06/29/2018	2.300	07/06/2018	23,892,365		3,054
	MOLEX ELECTRONIC TECHNOLOGIES		06/20/2018	2.360	07/06/2018	8,847,099		6,382
	HARLEY-DAVIDSON FUNDING CORP SENIOR		06/29/2018	2.080	07/09/2018	7,506,529		868
	EVERSOURCE ENERGY		06/26/2018	2.200	07/10/2018	2,978,361		911
	EVERSOURCE ENERGY		06/29/2018	2.210	07/10/2018	13,992,265		1,719
	HEWLETT PACKARD ENTERPRISE CO SENIOR		06/28/2018	2.340	07/11/2018	4,402,137		859
	Emerson Electric Co SENIOR		06/29/2018	1.930	07/12/2018	8,994,693		965
	SOUTHERN COMPANY FUNDING CORP SECURED		06/26/2018	2.320	07/13/2018	7,993,813		2,578
	EVERSOURCE ENERGY		06/29/2018	2.230	07/16/2018	14,986,063		1,858
	INTERNATIONAL PAPER CO		06/29/2018	2.250	07/20/2018	14,982,188		1,875
	WEC ENERGY GROUP INC		06/29/2018	2.390	07/20/2018	24,968,465		3,319
	National Rural Utilities Coope SENIOR		06/29/2018	2.000	07/27/2018	34,949,444		3,889
	CATERPILLAR FINANCIAL SERVICES SENIOR		06/29/2018	2.100	07/30/2018	9,983,083		1,167
	NUTRIEN LTD		06/26/2018	2.300	07/09/2018	2,998,467		958
	TOTAL CAPITAL SA SENIOR		06/29/2018	1.900	07/02/2018	23,032,784		2,431
	BANK OF TOKYO-MITSUBISHI NY SECURED		06/26/2018	1.940	07/03/2018	9,998,922		2,694
	DNB NOR BANK ASA SENIOR		06/29/2018	1.900	07/05/2018	24,994,722		2,639
	BANK OF TOKYO-MITSUBISHI NY SECURED		06/27/2018	1.940	07/05/2018	2,254,514		486
	BANK OF TOKYO-MITSUBISHI NY SECURED		06/22/2018	1.970	07/09/2018	5,502,590		2,711
	BANK OF TOKYO-MITSUBISHI NY SECURED		06/26/2018	1.990	07/13/2018	1,998,673		553
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						368,669,967		71,903
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						368,669,967		71,903
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						368,669,967		71,903
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						368,669,967		71,903
61747C-70-7	MORGAN STANLEY INSTITUTIONAL F SECURED		06/29/2018	0.000	XXX	145,000,000		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						145,000,000		
8899999 - Total Cash Equivalents						513,669,967		71,903

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2018 OF THE Principal Life Insurance Company

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0332 NAIC Company Code 61271

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected		XXX		XXX	
2. Earned Premiums		XXX		XXX	XXX
3. Claims Paid		XXX		XXX	
4. Claims Incurred		XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid		XXX		XXX	
8. Expenses Incurred		XXX		XXX	XXX
9. Underwriting Gain or Loss		XXX		XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	

NONE

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ .... due from CMS or $ .... due to CMS