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QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

Great-West Life & Annuity Insurance Company

NAIC Group Code.....769, 769 (Current Period) (Prior Period) NAIC Company Code..... 68322 Employer's ID Number..... 84-0467907

Organized under the Laws of Colorado State of Domicile or Port of Entry Colorado Country of Domicile United States

Incorporated/Organized..... March 28, 1907 Commenced Business..... April 24, 1907

Statutory Home Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... US ..... 80111 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... US ..... 80111 *(Street and Number) (City or Town, State, Country and Zip Code)*	303-737-3000 *(Area Code) (Telephone Number)*
Mail Address	8515 East Orchard Road..... Greenwood Village ..... CO ..... US ..... 80111 *(Steet and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	8515 East Orchard Road..... Greenwood Village ..... CO ..... US ..... 80111 *(Street and Number) (City or Town, State, Country and Zip Code)*	303-737-3000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatwest.com	
Statutory Statement Contact	Robert Leif Onstad *(Name)*	303-737-3000 *(Area Code) (Telephone Number) (Extension)*
	gwlcomments@gwl.com *(E-Mail Address)*	303-737-5376 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Ryan Lynn Logsdon	Associate General Counsel, Products and Corporate	2. Kara Susan Roe	Controller
3. Kenneth Thomas Ledwos	Vice President and Actuary		

VICE PRESIDENTS

Ronald John Laeyendecker

DIRECTORS

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

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

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

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

Subscribed and sworn to before me
This 12th day of August 2016

NOTARY NOTARY PUBLIC (Seal)

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

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

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	19,038,335,350		19,038,335,350	18,369,734,966
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	109,227,225	2,046,386	107,180,839	106,589,531
3. Mortgage loans on real estate:				
3.1 First liens	3,351,378,394		3,351,378,394	3,099,086,751
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	35,249,085		35,249,085	36,362,464
4.2 Properties held for the production of income (less $.....0 encumbrances)	1,520,805		1,520,805	1,549,669
4.3 Properties held for sale (less $.....0 encumbrances)	1,803,611		1,803,611	1,803,611
5. Cash ($.....(32,649,453)), cash equivalents ($.....1,512,307,421) and short-term investments ($.....755,175,187)	2,234,833,154		2,234,833,154	176,616,925
6. Contract loans (including $.....0 premium notes)	4,087,790,871		4,087,790,871	4,068,253,592
7. Derivatives	117,525,814		117,525,814	48,748,703
8. Other invested assets	498,831,876	19,241,170	479,590,706	479,656,381
9. Receivables for securities	6,253,645		6,253,645	10,592,698
10. Securities lending reinvested collateral assets	79,780,445		79,780,445	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	29,562,530,275	21,287,556	29,541,242,719	26,398,995,291
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	253,171,689		253,171,689	265,427,482
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	17,562,359	102,715	17,459,644	3,203,182
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	12,388,983		12,388,983	12,512,299
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,693,875		1,693,875	239,742
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,286,549		6,286,549	5,671,226
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	48,502,917		48,502,917	38,121,492
18.2 Net deferred tax asset	490,917,887	303,896,619	187,021,268	199,916,678
19. Guaranty funds receivable or on deposit	1,764,529		1,764,529	2,417,610
20. Electronic data processing equipment and software	22,589,572		22,589,572	20,888,916
21. Furniture and equipment, including health care delivery assets ($.....0)	3,922,863	3,922,863	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	87,988,669	42,033,007	45,955,662	61,584,283
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	535,861,330	79,930,146	455,931,184	403,452,012
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	31,045,181,497	451,172,906	30,594,008,591	27,412,430,213
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	27,727,705,136		27,727,705,136	27,048,079,873
28. Total (Lines 26 and 27)	58,772,886,633	451,172,906	58,321,713,727	54,460,510,086

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Cash value of company owned life insurance	249,622,947		249,622,947	244,742,064
2502. Goodwill	6,192,423		6,192,423	13,906,047
2503. Other receivables	192,630,881	71,442	192,559,439	131,458,246
2598. Summary of remaining write-ins for Line 25 from overflow page	87,415,079	79,858,704	7,556,375	13,345,655
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	535,861,330	79,930,146	455,931,184	403,452,012

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....25,449,785,805 less $.....0 included in Line 6.3 (including $.....6,246,690,991 Modco Reserve)	25,449,785,805	24,554,052,634
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	266,900,779	250,887,696
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	230,863,083	243,887,317
4.	Contract claims:		
	4.1 Life	76,178,761	81,502,780
	4.2 Accident and health	22,105,451	21,714,237
5.	Policyholders' dividends $.....0 and coupons $.....0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	50,504,400	52,381,400
	6.2 Dividends not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....0 accident and health premiums	16,407,172	7,595,912
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....26,636,300 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	54,117,558	127,158,637
	9.3 Other amounts payable on reinsurance, including $.....748,688 assumed and $.....18,939,553 ceded	19,688,241	9,120,755
	9.4 Interest Maintenance Reserve	131,343,638	109,568,079
10.	Commissions to agents due or accrued - life and annuity contracts $.....18,569,133, accident and health $.....0 and deposit-type contract funds $.....0	18,569,133	20,503,460
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	148,474,159	173,090,287
13.	Transfers to Separate Accounts due or accrued (net) (including $.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,764,462)	(3,107,975)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,297,207	6,084,090
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,853,813	640,282
17.	Amounts withheld or retained by company as agent or trustee	58,622,309	34,721,210
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	423,578	48,764,782
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	2,243,759	2,243,456
22.	Borrowed money $.....99,668,805 and interest thereon $.....0	99,668,805	93,371,296
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	207,841,704	191,214,243
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	19,549	19,045
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	47,936,035	34,155,242
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	40,971,327	76,666,464
	24.09 Payable for securities	22,544,105	3,843,926
	24.10 Payable for securities lending	79,780,445	
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	2,519,533,678	157,595,606
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	29,565,910,032	26,297,674,861
27.	From Separate Accounts statement	27,727,696,127	27,048,071,011
28.	Total liabilities (Lines 26 and 27)	57,293,606,159	53,345,745,872
29.	Common capital stock	7,232,986	7,232,986
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	527,887,799	527,873,857
33.	Gross paid in and contributed surplus	598,765,360	597,339,103
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(105,778,577)	(17,681,732)
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....9,009 in Separate Accounts Statement)	1,020,874,582	1,107,531,228
38.	Totals of Lines 29, 30 and 37	1,028,107,568	1,114,764,214
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	58,321,713,727	54,460,510,086

DETAILS OF WRITE-INS

2501.	Repurchase agreements	2,247,401,318	
2502.	Other contract deposit funds	132,459,635	79,386,666
2503.	Liability for pension and postretirement benefits	2,516,275	2,516,275
2598.	Summary of remaining write-ins for Line 25 from overflow page	137,156,450	75,692,665
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,519,533,678	157,595,606
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,083,641,727	2,462,622,975	5,729,548,875
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	606,624,845	601,854,770	1,242,917,853
4. Amortization of Interest Maintenance Reserve (IMR)	11,561,357	11,220,218	25,377,102
5. Separate Accounts net gain from operations excluding unrealized gains or losses	77,047	74,613	156,817
6. Commissions and expense allowances on reinsurance ceded	3,045,763	2,664,321	5,411,304
7. Reserve adjustments on reinsurance ceded	(114,032,615)	(61,953,891)	(216,297,202)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,396,666	75,375,554	143,962,631
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	50,544,361	63,066,488	134,018,264
9. Totals (Lines 1 to 8.3)	3,715,859,151	3,154,925,048	7,065,095,644
10. Death benefits	168,503,980	134,820,169	283,739,873
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	98,951,552	101,990,110	207,865,103
13. Disability benefits and benefits under accident and health contracts	20,744,296	21,415,470	40,641,133
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,045,886,878	2,299,973,990	4,304,493,909
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,989,849	5,563,527	12,952,480
18. Payments on supplementary contracts with life contingencies	803,352	882,489	1,712,611
19. Increase in aggregate reserves for life and accident and health contracts	911,746,255	407,953,921	956,537,669
20. Totals (Lines 10 to 19)	3,251,626,162	2,972,599,676	5,807,942,778
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	80,751,173	82,094,457	169,396,461
22. Commissions and expense allowances on reinsurance assumed	832,344	859,178	1,630,021
23. General insurance expenses	244,236,246	201,567,991	422,596,145
24. Insurance taxes, licenses and fees, excluding federal income taxes	27,330,869	19,165,843	37,339,454
25. Increase in loading on deferred and uncollected premiums	1,029,239	978,982	1,357,705
26. Net transfers to or (from) Separate Accounts net of reinsurance	72,344,418	(238,555,254)	380,872,176
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	3,678,150,451	3,038,710,873	6,821,134,740
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	37,708,700	116,214,175	243,960,904
30. Dividends to policyholders	23,873,297	27,954,238	54,384,940
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	13,835,403	88,259,937	189,575,964
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(11,887,664)	3,642,537	(5,954,490)
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)	25,723,067	84,617,400	195,530,454
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,297,831) (excluding taxes of $.....17,950,648 transferred to the IMR)	(2,408,619)	(2,530,978)	(8,298,130)
35. Net income (Line 33 plus Line 34)	23,314,448	82,086,422	187,232,324
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,114,764,214	1,000,937,565	1,000,937,565
37. Net income (Line 35)	23,314,448	82,086,422	187,232,324
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....5,802,066	25,999,772	28,356,515	26,744,926
39. Change in net unrealized foreign exchange capital gain (loss)	14,056	35,215	83,171
40. Change in net deferred income tax	25,911,400	2,425,798	(1,660,501)
41. Change in nonadmitted assets	(41,940,582)	(44,796,996)	(35,743,548)
42. Change in liability for reinsurance in unauthorized and certified companies	(504)	(264)	58
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(16,627,461)	(3,105,307)	7,193,220
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period		(6,000)	(6,000)
47. Other changes in surplus in Separate Accounts Statement	(76,900)	(386,796)	1,148,292
48. Change in surplus notes	13,942	13,941	27,883
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			200,986
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	1,426,258	1,321,143	63,603,732
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(104,830,776)	(112,110,115)	(139,532,650)
53. Aggregate write-ins for gains and losses in surplus	139,701	119,687	4,534,756
54. Net change in capital and surplus (Lines 37 through 53)	(86,656,646)	(46,046,757)	113,826,649
55. Capital and surplus as of statement date (Lines 36 + 54)	1,028,107,568	954,890,808	1,114,764,214

DETAILS OF WRITE-INS

08.301. Other income	49,195,707	61,790,822	131,433,291
08.302. Interest on intercompany loan	1,348,654	1,275,666	2,584,973
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	50,544,361	63,066,488	134,018,264
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301. Change in pension and postretirement benefit liability, net of income taxes	139,701	119,687	4,534,756
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	139,701	119,687	4,534,756

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	3,026,793,612	2,426,220,808	5,640,469,271
2. Net investment income	554,972,695	602,431,636	1,058,119,357
3. Miscellaneous income	13,338,852	79,904,512	67,988,634
4. Total (Lines 1 through 3)	3,595,105,159	3,108,556,956	6,766,577,262
5. Benefit and loss related payments	2,274,098,880	2,550,120,698	4,683,045,022
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	74,000,905	(238,609,138)	382,578,764
7. Commissions, expenses paid and aggregate write-ins for deductions	346,966,254	332,265,045	593,187,694
8. Dividends paid to policyholders	25,750,297	28,959,649	57,559,416
9. Federal and foreign income taxes paid (recovered) net of $.....17,950,648 tax on capital gains (losses)	14,960,396	42,354,226	33,056,659
10. Total (Lines 5 through 9)	2,735,776,732	2,715,090,480	5,749,427,555
11. Net cash from operations (Line 4 minus Line 10)	859,328,427	393,466,476	1,017,149,707
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,602,078,617	21,642,401,189	5,660,265,607
12.2 Stocks	452,180	1,928,500	2,257,000
12.3 Mortgage loans	118,393,560	174,517,081	556,108,009
12.4 Real estate			1,094,661
12.5 Other invested assets	7,163,214	5,204,894	6,418,544
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	18,403		12,973
12.7 Miscellaneous proceeds	26,494,933	2,479,113,440	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,754,600,907	24,303,165,104	6,226,156,794
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,052,246,248	21,881,067,863	6,694,402,662
13.2 Stocks		464,325	
13.3 Mortgage loans	370,640,000	168,647,500	430,385,000
13.4 Real estate	267,692	275,150	2,142,428
13.5 Other invested assets	1,912,100	588,602	2,148,365
13.6 Miscellaneous applications			7,241,384
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,425,066,040	22,051,043,440	7,136,319,839
14. Net increase or (decrease) in contract loans and premium notes	(7,881,201)	73,148,345	(97,662,706)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,337,416,068	2,178,973,319	(812,500,339)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		13,941	
16.2 Capital and paid in surplus, less treasury stock	405,086	1,321,143	62,253,166
16.3 Borrowed funds	6,297,509	(100,160)	(5,217,561)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(13,024,234)	(26,239,738)	(41,221,297)
16.5 Dividends to stockholders	104,830,776	112,110,115	139,532,650
16.6 Other cash provided (applied)	(27,375,851)	(31,389,484)	(30,793,034)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(138,528,266)	(168,504,413)	(154,511,376)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	2,058,216,229	2,403,935,382	50,137,992
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	176,616,925	126,478,932	126,478,932
19.2 End of period (Line 18 plus Line 19.1)	2,234,833,154	2,530,414,314	176,616,925

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

20.0001 Share-based compensation expense	(1,021,172)	(727,094)	(1,551,552)

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	435,511,596	423,175,115	874,352,921
3. Ordinary individual annuities	127,833,808	123,458,938	239,971,142
4. Credit life (group and individual)			
5. Group life insurance	43,004,038	42,417,619	90,456,304
6. Group annuities	2,472,912,971	1,869,527,400	4,531,033,696
7. A&H - group	36,338,827	25,517,712	44,689,223
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,115,601,240	2,484,096,784	5,780,503,286
12. Deposit-type contracts	4,080,460	6,896,441	23,041,559
13. Total	3,119,681,700	2,490,993,225	5,803,544,845

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

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

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) Great-West Life & Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	Colorado	23,314,448	187,232,324
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	Colorado	23,314,448	187,232,324
SURPLUS			
(5) Great-West Life & Annuity Insurance Company state basis (Page 3, line 38, Columns 1 & 2)	Colorado	1,028,107,568	1,114,764,214
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	Colorado	1,028,107,568	1,114,764,214

C. Loan-backed Securities

(6) Loan-backed and structured securities and bonds not backed by other loans (collectively referred to as "bonds") are carried at statutory adjusted carrying value in accordance with the NAIC designation of the security. Carrying value is amortized cost, unless the bond is either (a) designated as a six, in which case it is the lower of amortized cost or fair value or (b) required to be carried at fair value due to the structured securities ratings methodology. The Company recognizes the acquisition of its public bonds on a trade date basis and its private placement investments on a funding date basis. Bonds containing call provisions are amortized to the call or maturity value/date which produces the lowest asset value.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 – Investments

5D – Loan-Backed Securities

(1) Prepayment assumptions are based on the average of recent historical prepayments and are obtained from broker/dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method.

(2) The Company did not have any loan-backed or structured securities with a recognized other-than-temporary impairment during the period ended June 30, 2016 that occurred due to the Company having the intent to sell the security or due to the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) There were no loan-backed or structured securities currently held with a recognized other-than-temporary impairment at June 30, 2016.

(4) The following table summarizes unrealized investment losses at June 30, 2016. The Company considers these investments to be only temporarily impaired.

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	$ 3,897,790
		2.	12 Months or Longer	$ 9,767,246
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	$ 280,613,578
		2.	12 Months or Longer	$ 267,078,246

(5) The underlying collateral on the securities within the portfolio along with credit enhancement and/or guarantees is sufficient to expect full repayment of the principal. At June 30, 2016, the Company does not have the intent to sell the securities before the recovery of the cost of the securities and the Company has the intent and ability to hold the securities for a period of time sufficient to recover the amortized cost. Therefore, the Company does not consider these investments to be other-than-temporarily impaired.

5E – Repurchase Agreements and/or Securities Lending Transactions

(3)) Collateral Received

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

Collateral received at June 30, 2016:
Reverse repurchase agreements – N/A
Dollar reverse repurchase agreements – $2,248,340,338
Securities lending – $130,927,057

Collateral received at December 31, 2015:
Reverse repurchase agreements – N/A
Dollar reverse repurchase agreements – N/A
Securities lending – N/A

Reinvested collateral at June 30, 2016:
Reverse repurchase agreements – N/A
Dollar reverse repurchase agreements – $2,248,340,338
Securities lending – $79,780,445

Reinvested collateral at December 31, 2015:
Reverse repurchase agreements – N/A
Dollar reverse repurchase agreements – N/A
Securities lending – N/A

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

5(F) – Real Estate

(1) Impaired

a. During the period ended June 30, 2016, the Company decreased the selling price of a residential property classified as held for sale and an updated analysis of the expected proceeds less selling costs indicated an impairment.

b. The net amount of the impaired loss was $182,111.

c. The other-than-temporary impairment is recorded as a net realized capital loss on the summary of operations page.

NOTES TO FINANCIAL STATEMENTS

5(H) – Restricted Assets

Page 2, Col. 3, Line 28 58,327,436,103

1. Restricted Assets (Including Pledged)

	Gross Restricted								Percentage	
	Q2 2016									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%
b. Collateral held under security lending arrangements	79,780,445	-	-	-	79,780,445	-	79,780,445	79,780,445	0%	0%
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	0%	0%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	0%	0%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	0%	0%
f. Subject to dollar reverse repurchase agreements	2,248,340,338	-	-	-	2,248,340,338	-	2,248,340,338	2,248,340,338	4%	4%
g. Placed under option contracts	-	-	-	-	-	-	-	-	0%	0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	-	0%	0%
i. FHLB capital stock	-	-	-	-	-	-	-	-	0%	0%
j. On deposit with states	4,896,732	-	-	-	4,896,732	10,117,432	(5,220,700)	4,896,732	0%	0%
k. On deposit with other regulatory bodies	610,060	-	-	-	610,060	642,540	(32,480)	610,060	0%	0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-	0%	0%
m. Pledged as collateral not captured in other categories	28,808,443	-	-	-	28,808,443	53,343,959	(24,535,516)	28,808,443	0%	0%
n. Other restricted assets	-	-	-	-	-	-	-	-	0%	0%
o. Total Restricted Assets	$ 2,362,436,018	$ -	$ -	$ -	$ 2,362,436,018	$ 64,103,931	$ 2,298,332,087	$ 2,362,436,018	4%	4%

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

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

	Gross Restricted								Percentage	
	Q2 2016									
	1	2	3	4	5	6	7	8	9	10
Other Restricted Assets	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/(Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Futures margin deposits	$ 3,218,755	$ -	$ -	$ -	$ 3,218,755	$ 2,419,678	$ 799,077	$ 3,218,755	0%	0%
Derivatives cash collateral	25,589,688	-	-	-	25,589,688	50,924,281	(25,334,593)	25,589,688	0%	0%
Total	$ 28,808,443	$ -	$ -	$ -	$ 28,808,443	$ 53,343,959	$ (24,535,516)	$ 28,808,443	0%	0%

(a) Subset of column 1
(b) Subset of column 3
Check (s/b 0) Do not report! - - - - - - - - - -

3. Detail of Other Restricted Assets

	Gross Restricted								Percentage	
	Q2 2016									
	1	2	3	4	5	6	7	8	9	10
Collateral Agreement	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/(Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%
Total										

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

5(I) – Working Capital Finance Transactions-NONE

5(J) – Offsetting and Netting of Assets and Liabilities-NONE

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

11 (B) – Debt - NONE

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

Net periodic cost (benefit) of the Post-Retirement Medical and Supplemental Executive Retirement plans included in general insurance expenses in the Summary of Operations for the periods ended June 30, 2016 and December 31, 2015 includes the following components:

	Supplemental Executive Retirement Plan		Post-Retirement Medical Plan	
	2016	2015	2016	2015
(4) **Components of net periodic benefit cost**				
a. Service cost	$ 147,054	$ 281,716	$ 585,911	$ 1,041,835
b. Interest cost	887,270	2,122,364	350,057	560,508
c. Expected return on plan assets	0	0	0	0
d. Transition asset or obligation	0	0	0	0
e. Gains and losses	(30,521)	662,866	(80,089)	(317,854)
f. Prior service cost or credit	250,705	932,713	74,830	(107,241)
g. Gain or loss recognized due to a settlement	0	0		0
h. Total net periodic cost (benefit)	$ 1,254,507	$ 3,999,659	$ 930,708	$ 1,177,248

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.

Note 20 - Fair Value

20. Fair Value Measurements

Fair Value Measurements

A. Fair Value Disclosures

(1) Fair Value Measurements at Reporting Date

NOTES TO FINANCIAL STATEMENTS

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

	Fair Value Measurements at Reporting Date June 30, 2016			
Assets:	(Level 1)	(Level 2)	(Level 3)	Total
Bonds				
Industrial and miscellaneous	$ -	$ 1,302,599	$ -	$ 1,302,599
States	-	610,060	-	610,060
Derivatives				
Interest rate swaps	-	33,083,081	-	33,083,081
Cross-currency swaps	-	40,174,612	-	40,174,612
Interest rate swaptions	-	137,746	-	137,746
Separate Account Assets	14,805,108,816	12,103,394,399	-	26,908,503,215
Total Assets:	$ 14,805,108,816	$ 12,178,702,497	$ -	$ 26,983,811,313
Liabilities:				
Derivatives				
Interest rate swaps	$ -	$ 10,562,804	$ -	$ 10,562,804
Cross-currency swaps	-	28,839,064	-	28,839,064
Separate Account Liabilities(1)	6,234	368,282,475		368,288,709
Total Liabilities:	$ 6,234	$ 407,684,343	$ -	$ 407,690,577

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

	Fair Value Measurements at Reporting Date December 31, 2015			
Assets:	(Level 1)	(Level 2)	(Level 3)	Total
Bonds				
Industrial and miscellaneous	$ -	$ 4,026,902	$ -	$ 4,026,902
States	-	642,540	-	642,540
Derivatives				-
Interest rate swaps	-	8,295,165	-	8,295,165
Cross-currency swaps	-	19,536,648	-	19,536,648
Interest rate swaptions	-	189,009	-	189,009
Separate Account Assets	14,885,362,219	11,434,039,325	-	26,319,401,544
Total Assets:	$ 14,885,362,219	$ 11,466,729,589	$ -	$ 26,352,091,808
Liabilities:				
Derivatives				
Interest rate swaps	$ -	$ 5,055,160	$ -	$ 5,055,160
Cross-currency swaps	-	71,296,089	-	71,296,089
Separate Account Liabilities(1)	23,787	290,293,293	-	290,317,080
Total Liabilities:	$ 23,787	$ 366,644,542	$ -	$ 366,668,329

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

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

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

Assets:	Balance at January 1, 2015	Transfers into Level 3	Transfer out of Level 3	Gains (losses) included in net income	Gains (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Balance at December 31, 2015
Real Estate Held for Sale	$ -	$ 781,333	$ -	$ 332,614	$ -	$ -	$ -	$ (1,113,947)	$ -	$ -
Total Assets	$ -	$ 781,333	$ -	$ 332,614	$ -	$ -	$ -	$ (1,113,947)	$ -	$ -

As of June 30, 2016, there were no transfers into Level 3. At December 31, 2015, transfers into Level 3 were due primarily to assets being carried at fair value. There were no transfers out of Level 3.

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

Overall, transfers between levels are attributable to a change in the observability of inputs. Assets and liabilities are transferred to a lower level in the hierarchy when a significant input cannot be corroborated with market observable data. This may occur when market activity decreases and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred to a higher level in the hierarchy when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity including recent trades, a specific event, or one or more significant input(s) becoming observable. All transfers between levels are recognized at the beginning of the reporting period in which the transfer occurred.

(4) Valuation Techniques and Inputs in Fair Value Measurements

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

- Level 1 inputs, which are utilized for separate account assets and liabilities, utilize observable, quoted prices (unadjusted) in active markets for identical assets or liabilities that the Company has the ability to access at the measurement date.

- Level 2 inputs utilize other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. Level 2 inputs, which are utilized for general and separate account assets and liabilities, include quoted prices for similar assets and liabilities in active markets, and inputs other than quoted prices that are observable for the asset or liability, such as interest rates and yield curves that are observable at commonly quoted intervals. The fair values for some Level 2 securities are obtained from pricing services. The inputs used by the pricing services are reviewed at least quarterly or when the pricing vendor issues updates to its pricing methodology. For bond and separate account assets and liabilities, inputs include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, evaluated bids, offers and reference data including market research publications. Additional inputs utilized for assets and liabilities classified as Level 2 are:

    - Asset-backed, residential mortgage-backed, commercial mortgage-backed securities and collateralized debt obligations – new issue data, monthly payment information, collateral performance and third party real estate analysis.

    - U.S. states and their subdivisions – material event notices.

    - Derivative instruments – trading activity, swap curves, credit spreads, currency volatility, net present value of cash flows and news sources.

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

- Level 3 inputs are unobservable and include situations where there is little, if any, market activity for the asset or liability. In general, the prices of Level 3 securities are obtained from single broker quotes and internal pricing models. If the broker's inputs are largely unobservable, the valuation is classified as a Level 3.

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

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

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

B. Fair Value Reporting Under Other Accounting Pronouncements – NONE

C. Aggregate Fair Value for All Financial Instruments

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

NOTES TO FINANCIAL STATEMENTS

			Fair Value of Financial Instruments June 30, 2016			
Assets:	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 20,403,358,194	$ 19,038,335,350	$ -	$ 20,361,433,332	$ 41,924,862	$ -
Mortgage loans	3,551,605,003	3,351,378,387	-	3,551,605,003	-	-
Real estate	139,111,500	38,573,501	-	137,307,889	1,803,611	-
Cash, cash equivalents and short-term investments	2,234,892,934	2,234,833,154	286,583,693	1,948,309,241	-	-
Contract loans	4,087,790,871	4,087,790,871	-	4,087,790,871	-	-
Other long-term invested assets	380,310,341	312,024,305	-	342,327,465	37,982,876	-
Securities lending reinvested collateral assets	79,780,445	79,780,445	-	79,780,445	-	-
Collateral under derivative counterparty collateral agreements	101,999,292	101,999,292	101,999,292	-	-	-
Receivable for securities	7,338,572	6,253,645	-	7,338,572	-	-
Derivative instruments	140,358,253	117,525,814	27,070	140,331,183	-	-
Separate account assets	27,766,373,712	27,727,705,136	14,805,263,322	12,961,110,390	-	-
Total assets	$ 58,892,919,117	$ 57,096,199,900	$ 15,193,873,377	$ 43,617,334,391	$ 81,711,349	$ -
Liabilities:						
Deposit-type contracts	$ 256,572,326	$ 230,863,083	$ -	$ 256,572,326	$ -	$ -
Commercial paper	99,668,805	99,668,805	-	99,668,805	-	-
Payable under securities lending agreements	79,780,445	79,780,445	-	79,780,445	-	-
Collateral under derivative counterparty collateral agreements	76,410,000	76,410,000	76,410,000	-	-	-
Payable for securities	22,544,105	22,544,105	-	22,544,105	-	-
Derivative instruments	65,002,145	40,971,327	17,897	64,984,248	-	-
Dollar reverse repurchase agreements	2,247,401,318	2,247,401,318	-	2,247,401,318	-	-
Separate account liabilities	368,288,709	368,288,709	6,234	368,282,475	-	-
Total Liabilities	$ 3,215,667,853	$ 3,165,927,792	$ 76,434,131	$ 3,139,233,722	$ -	$ -

			Fair Value of Financial Instruments December 31, 2015			
Assets:	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 18,956,499,425	$ 18,369,734,965	$ -	$ 18,917,742,042	$ 38,757,383	$ -
Mortgage loans	3,214,811,406	3,099,086,750	-	3,214,811,406	-	-
Real estate	139,293,611	39,715,745	-	139,293,611	-	-
Cash equivalents and short-term investments	185,383,097	185,383,097	130,644,550	54,738,547	-	-
Contract loans	4,068,253,592	4,068,253,592	-	4,068,253,592	-	-
Other long-term invested assets	366,205,600	318,943,279	-	322,785,429	43,420,171	-
Collateral under derivative counterparty collateral agreements	69,984,281	69,984,281	69,984,281	-	-	-
Receivable for securities	14,535,138	10,592,698	-	14,535,138	-	-
Derivative instruments	68,155,351	48,748,703	299,927	67,855,424	-	-
Separate account assets	27,039,625,499	27,048,079,873	14,885,612,532	12,154,012,967	-	-
Total assets	$ 54,122,747,000	$ 53,258,522,983	$ 15,086,541,290	$ 38,954,028,156	$ 82,177,554	$ -
Liabilities:						
Deposit-type contracts	$ 262,706,727	$ 243,887,317	$ -	$ 262,706,727	$ -	$ -
Commercial paper	93,371,296	93,371,296	-	93,371,296	-	-
Collateral under derivative counterparty collateral agreements	19,060,000	19,060,000	19,060,000	-	-	-
Payable for securities	3,843,926	3,843,926	-	3,843,926	-	-
Derivative instruments	75,639,885	76,666,464	11,371	75,628,514	-	-
Separate account liabilities	290,317,080	290,317,080	23,787	290,293,293	-	-
Total Liabilities	$ 744,938,914	$ 727,146,083	$ 19,095,158	$ 725,843,756	$ -	$ -

Bonds

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

Mortgage loans

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

Real estate

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

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

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

Contract loans

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

Other long-term invested assets

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

Limited partnership interests represent the Company's minor ownership interests in pooled investment funds. These funds employ varying investment strategies that principally make private equity investments across diverse industries and geographical focuses. The estimated fair value was determined by using the partnership financial statement reported capital account or net asset value adjusted for other financial information or other relevant variables which may impact the exit value of the investments. Distributions by these investments are generated from investment gains, from operating income generated by the underlying investments of the funds and from liquidation of the underlying assets of the funds. It is estimated that the underlying assets of the funds will be liquidated over the next one to ten years.

Collateral under derivative counterparty collateral agreements

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

Derivative instruments

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

Separate account assets

Assets from separate accounts include investments in mutual funds, bonds and short-term securities. Mutual funds are recorded at net asset value, which approximates fair value, on a daily basis. The bonds and short-term investments are valued in the same manner, and using the same pricing sources and inputs as the bonds and short-term investments of the Company.

Deposit-type contracts

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

D. ***Financial Instruments for which an Estimated Fair Value is Not Practicable - NONE***

Note 21 - Other Items

G. Retained Assets

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

2.

	In Force			
	As of End of 06/30/2016		As of End of Prior Year -2015	
	(a) Number	(b) Balance	(c) Number	(d) Balance
Up to and including 12 Months	42	2,978,380	14	564,044
13 to 24 Months	4	191,709	9	433,482
25 to 36 Months	8	378,813	8	883,937
37 to 48 Months	6	858,887	3	252,970
49 to 60 Months	1	25,833	1	25,833
Over 60 Months	71	3,406,824	76	3,671,154
Total	132	7,840,446	111	5,831,420

3.

	Individual		Group	
	(1) Number	(2) Balance/Amount	(3) Number	(4) Balance/Amount
Retained Asset Accts at Beginning of Year	111	5,831,420	0	0
Retained Asset Accts Issued/Added During Year	29	2,426,841	0	0
Investment Earning Credited to Retained Asset Accts During Year	N/A	12,647	N/A	0
Fees and Other Charges Assesed to Retained Asset Accts During Year	N/A	0	N/A	0
Retained Asset Accts Transferred to State Unclaimed Property funds During Year	0	0	0	0
Retained Asset Accts Closed/Withdrawn During Year	(8)	(430,462)	0	0
Balance of Retained Asset Accts at End of Year	132	7,840,446	0	0

21(H) – Offsetting and Netting of Assets and Liabilities-NONE

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were $222.0 million. Reserves remaining for prior years are now $159.1 million. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this increase (decrease), the Company experienced $0 million of unfavorable (favorable) prior year loss development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

NOTES TO FINANCIAL STATEMENTS

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

In the ordinary course of business, entity name changes, acquistions, dispositions, formations, and percentage of entity ownership changes, routinely occur.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

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). 02/16/2012

6.4 By what department or departments?

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Advised Assets Group, LLC	Greenwood Village, CO				SEC
Great-West Capital Management, LLC	Greenwood Village, CO				SEC
GWFS Equities, Inc.	Greenwood Village, CO				SEC
Great-West Funds, Inc.	Baltimore, MD				SEC
Putnam Fiduciary Trust Company	Boston, MA				SEC
Putnam Retail Management Limited Partnership	Boston, MA				SEC

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 0

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [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	$ 34,219,740	$ 30,422,041
14.22	Preferred Stock	0	0
14.23	Common Stock	108,307,186	109,227,225
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	171,363,381	182,984,802
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 313,890,307	$ 322,634,068
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 79,780,445

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 79,780,445

16.3 Total payable for securities lending reported on the liability page: $ 79,780,445

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

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

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:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$3,350,449,356
1.14	Total mortgages in good standing	$3,350,449,356
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$929,031
1.44	Total mortgages in process of foreclosure	$929,031
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$3,351,378,387
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	88.5
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	12.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

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 Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	L	6,136,452	19,287,394	507,396		25,931,242	149
2. Alaska	L	1,641,974	7,766,411	111,729		9,520,114	36,430
3. Arizona	L	13,319,281	42,871,806	547,516		56,738,603	37,400
4. Arkansas	L	1,320,611	4,022,722	283,398		5,626,731	20,866
5. California	L	16,464,816	402,796,510	3,510,329		422,771,655	1,338,271
6. Colorado	L	11,980,085	136,233,466	567,586		148,781,137	320,625
7. Connecticut	L	17,229,393	57,381,414	708,110		75,318,917	4,480
8. Delaware	L	11,231,760	12,467,794	198,497		23,898,051	6,603
9. District of Columbia	L	704,008	8,670,945	72,156		9,447,109	3,297
10. Florida	L	45,343,272	118,253,056	1,892,151		165,488,479	146,355
11. Georgia	L	6,282,885	35,252,262	825,997		42,361,144	1,065
12. Hawaii	L	444,286	4,732,906	407,181		5,584,373	637
13. Idaho	L	753,204	8,859,193	204,458		9,816,855	6,684
14. Illinois	L	29,897,167	66,289,435	1,620,331		97,806,933	134,279
15. Indiana	L	8,193,028	34,849,490	653,495		43,696,013	127,174
16. Iowa	L	779,416	14,878,911	420,112		16,078,439	4,319
17. Kansas	L	18,505,475	25,854,988	310,784		44,671,247	4,940
18. Kentucky	L	4,494,477	14,306,284	245,356		19,046,117	275
19. Louisiana	L	6,157,592	71,641,845	350,986		78,150,423	14,047
20. Maine	L	1,115,294	17,001,577	206,014		18,322,885	45,684
21. Maryland	L	7,913,006	90,041,155	667,476		98,621,637	53,618
22. Massachusetts	L	8,066,344	238,520,295	1,163,365		247,750,004	8,891
23. Michigan	L	35,952,261	55,991,364	1,124,186		93,067,811	47,163
24. Minnesota	L	4,152,507	112,594,736	601,876		117,349,119	156
25. Mississippi	L	7,198,824	6,940,058	220,599		14,359,481	414
26. Missouri	L	7,951,404	69,512,536	595,563		78,059,503	327,178
27. Montana	L	583,962	8,467,762	160,140		9,211,864	2,736
28. Nebraska	L	472,614	8,486,711	250,923		9,210,248	9,284
29. Nevada	L	579,496	10,310,499	315,081		11,205,076	5,443
30. New Hampshire	L	367,297	12,837,308	300,888		13,505,493	3
31. New Jersey	L	7,212,186	81,592,414	1,361,786		90,166,386	26,288
32. New Mexico	L	7,924,723	3,896,544	278,317		12,099,584	455
33. New York	Q	5,232,227	1,276,894	2,906,315		9,415,436	-
34. North Carolina	L	10,920,197	47,717,466	1,127,816		59,765,479	1,817
35. North Dakota	L	9,991,751	14,320,167	102,791		24,414,709	237
36. Ohio	L	22,214,298	84,031,053	1,031,914		107,277,265	83,564
37. Oklahoma	L	644,729	30,578,886	339,670		31,563,285	7,963
38. Oregon	L	3,611,941	27,996,273	315,294		31,923,508	15,441
39. Pennsylvania	L	26,360,565	105,313,925	1,601,401		133,275,891	103,642
40. Rhode Island	L	224,573	4,506,211	127,823		4,858,607	795
41. South Carolina	L	3,812,243	49,488,105	662,862		53,963,210	36,044
42. South Dakota	L	204,783	1,577,519	156,010		1,938,312	106
43. Tennessee	L	9,455,921	22,535,708	526,828		32,518,457	6,085
44. Texas	L	24,189,648	114,788,646	1,972,116		140,950,410	8,712
45. Utah	L	1,291,177	16,508,172	368,632		18,167,981	5,899
46. Vermont	L	165,872	3,573,795	171,235		3,910,902	15,616
47. Virginia	L	27,593,075	55,554,531	1,034,763		84,182,369	121,796
48. Washington	L	11,922,731	43,748,593	783,388		56,454,712	60,630
49. West Virginia	L	1,422,959	79,283,997	243,189		80,950,145	839,637
50. Wisconsin	L	4,163,988	79,045,183	663,909		83,873,080	22,182
51. Wyoming	L	486,583	3,993,018	94,575		4,574,176	15,086
52. American Samoa	N	-	-	-		0	
53. Guam	L	3,013,396	-	15,163		3,028,559	
54. Puerto Rico	L	92,156	12,513,954	65,963		12,672,073	
55. US Virgin Islands	L	23,106	-	14,669		37,775	
56. Northern Mariana Islands	N	-	-	-		0	
57. Canada	N	30,768	1,310,677	(1,319)		1,340,126	
58. Aggregate Other Alien	XXX	(16,762)	(1,525,785)	2,764	0	(1,539,783)	0
59. Subtotal	(a) 53	457,421,025	2,600,746,779	35,011,553	0	3,093,179,357	4,080,461
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	19,891,250				19,891,250	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,203,365		1,327,271		2,530,636	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	478,515,640	2,600,746,779	36,338,824	0	3,115,601,243	4,080,461
96. Plus Reinsurance Assumed	XXX	18,923,450	1,080,372	16,118		20,019,940	
97. Totals (All Business)	XXX	497,439,090	2,601,827,151	36,354,942	0	3,135,621,183	4,080,461
98. Less Reinsurance Ceded	XXX	51,635,148	38,714	305,589		51,979,451	
99. Totals (All Business) less Reinsurance Ceded	XXX	445,803,942	2,601,788,437	36,049,353	0	3,083,641,732	4,080,461

DETAILS OF WRITE-INS

58001. Other foreign premiums not included above	XXX	(16,762)		2,764		(13,998)	
58002. U.S. premiums of Canadian affiliate included above	XXX		(1,525,785)			(1,525,785)	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	(16,762)	(1,525,785)	2,764	0	(1,539,783)	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

Organizational Chart – June 30, 2016

I. OWNERSHIP OF POWER CORPORATION OF CANADA

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

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

59.22% - **Power Corporation of Canada**

The total voting rights of Power Corporation of Canada (PCC) controlled directly and indirectly by the Desmarais Family Residuary Trust are as follows. There are issued and outstanding as of June 30, 2016 414,367,113 Subordinate Voting Shares (SVS) of PCC carrying one vote per share and 48,854,772 Participating Preferred Shares (PPS) carrying 10 votes per share; hence the total voting rights are 902,914,833.

Pansolo Holding Inc. owns directly 48,363,392 SVS and 48,638,392 PPS, entitling Pansolo Holding Inc. directly to an aggregate percentage of voting rights of 534,747,312 or 59.22% of the total voting rights attached to the shares of PCC.

II. OWNERSHIP BY POWER CORPORATION OF CANADA

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

Q12

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

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.594% - Power Financial Corporation
67.415% - Great-West Lifeco Inc.
100.0% - Great-West Financial (Canada) Inc.
100.0% - Great-West Financial (Nova Scotia) Co.
100.0% - Great-West Lifeco U.S. Inc.
100.0% - Great-West Services Singapore I Private Limited
100.0% - Great-West Services Singapore II Private Limited
99.0% - Great West Global Business Services India Private Limited (1% owned by Great-West Services Singapore I Private Limited)
1.0% - Great West Global Business Services India Private Limited (99% owned by Great-West Services Singapore II Private Limited)
100.0% - GWL&A Financial Inc.
60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. (40% owned by Great-West Life & Annuity Insurance Capital, LP)
40.0% - Great-West Life & Annuity Insurance Capital, LLC (60% owned by GWL&A Financial Inc.)
60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II (40% owned by Great-West Life & Annuity Insurance Capital, LP II)
40.0% - Great-West Life & Annuity Insurance Capital, LLC II (60% owned by GWL&A Financial Inc.)
60.0% - Great-West Life & Annuity Insurance Capital, LLC (40% owned by Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.)
60.0% - Great-West Life & Annuity Insurance Capital, LLC II (40% owned by Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II)

100.0% - **Great-West Life & Annuity Insurance Company** *(Fed ID # 84-0467907 - NAIC # 68322, CO)*
100.0% - Great-West Life & Annuity Insurance Company of New York *(Fed ID # 13-2690792 - NAIC # 79359, NY)*
100.0% - Advised Assets Group, LLC
100.0% - GWFS Equities, Inc.
100.0% - Great-West Life & Annuity Insurance Company of South Carolina
100.0% - Emjay Corporation
100.0% - FASCore, LLC
50.0% - Westkin Properties Ltd.
52.04% - Great-West Funds, Inc.
100.0% - Great-West Capital Management, LLC
100.0% - Great-West Trust Company, LLC
100.0% - Lottery Receivable Company One LLC
100.0% - LR Company II, L.L.C.
100.0% - Singer Collateral Trust IV
100.0% - Singer Collateral Trust V
100.0% - Great-West Financial Retirement Plan Services, LLC
100.0% - Empower Securities, LLC

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

Q12.1

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.594% - Power Financial Corporation
67.415% - Great-West Lifeco Inc.
100.0% - Great-West Financial (Canada) Inc.
100.0% - Great-West Financial (Nova Scotia) Co.
100% - Great-West Lifeco U.S. Inc.
99.0% - Great-West Lifeco U.S. Holdings, L.P. (1% owned by Great-West Lifeco U.S. Holdings, LLC)
100.0% - Great-West Lifeco U.S. Holdings, LLC
95.71% - Putnam Investments, LLC (4.29% owned by Putnam senior management)
100.0% - Putnam Acquisition Financing Inc.
100.0% - Putnam Acquisition Financing LLC
100.0% - Putnam Holdings, LLC
100.0% - Putnam U.S. Holdings I, LLC
100.0% - Putnam Investment Management, LLC
100.0% - Putnam Fiduciary Trust Company (NH)
100.0% - Putnam Investor Services, Inc.
100.0% - Putnam Retail Management GP, Inc.
1.0% - Putnam Retail Management Limited Partnership (99% owned by Putnam Retail Management Limited Partnership)
99.0% - Putnam Retail Management Limited Partnership (1% owned by Putnam Retail Management GP, Inc.)
100.0% - PanAgora Holdings, Inc.
80.0% - PanAgora Asset Management, Inc. (17% owned by Nippon Life Insurance Company, 3% non voting by management)

100.0% - Putnam GP Inc.
1.0% - TH Lee Putnam Equity Managers LP (99% owned by Putnam U.S. Holdings I, LLC)
99.0% - TH Lee Putnam Equity Managers LP (1% owned by Putnam GP Inc.)
100.0% - Putnam Investment Holdings, LLC
100.0% - Savings Investments, LLC
100.0% - Putnam Capital, LLC
100.0% - The Putnam Advisory Company, LLC
100.0% - Putnam Advisory Holdings LLC
100.0% - Putnam Investments Canada ULC
100.0% - Putnam Investments (Ireland) Limited
100.0% - Putnam Investments Australia Pty
100.0% - Putnam Investments Securities Co., Ltd.
100.0% - Putnam International Distributors, Ltd.
100.0% - Putnam Investments Argentina S.A.
100.0% - Putnam Investments Limited

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

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.594% - Power Financial Corporation
67.415% - Great-West Lifeco Inc.
100.0% - 2142540 Ontario Inc.
1.0% - Great-West Lifeco Finance (Delaware) LP (99.0% owned by Great-West Lifeco Inc.)
40.0% - Great-West Lifeco Finance (Delaware) LLC (60.0% owned by The Great-West Life Assurance Company)
100.0% - 2023308 Ontario Inc.
1.0% - Great-West Life & Annuity Insurance Capital, LP (99.0% owned by Great-West Lifeco Inc.)
40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. (60.0% owned by GWL&A Financial Inc.)
40.0% - Great-West Life & Annuity Insurance Capital, LLC (60.0% owned by GWL&A Financial Inc.)
1.0% - Great-West Life & Annuity Insurance Capital, LP II (99.0% owned by Great-West Lifeco Inc.)
40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II (60.0% owned by GWL&A Financial Inc.)
40.0% - Great-West Life & Annuity Insurance Capital, LLC II (60.0% owned by GWL&A Financial Inc.)
100.0% - 2171866 Ontario Inc
1.0% - Great-West Lifeco Finance (Delaware) LP II (99.0% owned by Great-West Lifeco Inc.)
100.0% - Great-West Lifeco Finance (Delaware) LLC II
100.0% - 2023310 Ontario Inc.
100.0% - 2023311 Ontario Inc.
100.0% - 6109756 Canada Inc.
100.0% - 6922023 Canada Inc.
100.0% - 8563993 Canada Inc.
100.0% - **The Great-West Life Assurance Company** *(NAIC #80705, MI)*
29.4% - GWL THL Private Equity I Inc. (11.8% owned by The Canada Life Assurance Company, 58.8% owned by The Canada Life Insurance Company of Canada)

100.0% - GWL THL Private Equity II Inc.
100.0% - Great-West Investors Holdco Inc.
100.0% - Great-West Investors LLC
100.0% - Great-West Investors LP Inc.
99.0% - Great-West Investors LP (1.0% owned by Great-West Investors GP Inc.)
100.0% - T.H. Lee Interests
100.0% - Great-West Investors GP
1.0% - Great-West Investors LP (99.0% owned by Great-West Investors LP Inc.)
100.0% - T.H. Lee Interests
100.0% - GWL Realty Advisors Inc.
100.0% - GWL Realty Advisors U.S., Inc.
100.0% - RA Real Estate Inc.
0.1% - RMA Real Estate LP (70.0% owned by The Great-West Life Assurance Company, 30.0% owned by London Life Insurance Company)
100% - RMA Properties Ltd.
100% - RMA Properties (Riverside) Ltd.
100% - S-8025 Holdings Ltd.
100.0% - Vertica Resident Services Inc.
100.0% - 2278372 Ontario Inc. (0.0001% interest in NF Real Estate Limited Partnership)
100.0% - GLC Asset Management Group Ltd.
100.0% - 200 Graham Ltd.
100.0% - 801611 Ontario Limited
100.0% - 118050 Canada Inc.
100.0% - 1213763 Ontario Inc.
99.99% - Riverside II Limited Partnership (0.01% owned by 2024071 Ontario Limited)
70.0% - Kings Cross Shopping Centre Ltd. (30% owned by London Life Insurance Company)
100.0% - 681348 Alberta Ltd.
50.0% - 3352200 Canada Inc.
100.0% - 1420731 Ontario Limited
60.0% - Great-West Lifeco Finance (Delaware) LLC (40.0% owned by Great-West Lifeco Finance (Delaware) LP)
100.0% - 1455250 Ontario Limited
100.0% - CGWLL Inc.
65.0% - The Walmer Road Limited Partnership (35.0% owned by London Life Insurance Company)
50.0% - Laurier House Apartments Limited (50.0% owned by London Life Insurance Company)
100.0% - 2024071 Ontario Limited
100.0% - 431687 Ontario Limited
0.01% - Riverside II Limited Partnership (99.99% owned by 1213763 Ontario Inc.)
100.0% - High Park Bayview Inc.
0.001% - High Park Bayview Limited Partnership
75.0% - High Park Bayview Limited Partnership (25.0% owned by London Life Insurance Company)
5.6% - MAM Holdings Inc. (94.4% owned by The Canada Life Insurance Company of Canada)
100% - Mountain Asset Management LLC
100.0% - 647679 B.C. Ltd.

70.0% - TGS North American Real Estate Investment Trust (30% owned by London Life Insurance Company)
100.0% - TGS Trust
70.0% - RMA Investment Company (Formerly TGS Investment Company) (30.0% owned by London Life Insurance Company)
100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
100.0% - RMA Property Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)
100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. (50%)]
100.0% - RMA American Realty Corp.
1% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware)]
99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
100.0% - 1218023 Alberta Ltd.
40% - special shares in RMA (U.S.) Realty LLC (Delaware)
100.0% - 1214931 Alberta Ltd.
40% - special shares in RMA (U.S.) Realty LLC (Delaware)
70.0% - RMA Real Estate LP (30.0% owned by London Life Insurance Company)
100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
100.0% - S-8025 Holdings Ltd.
100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.
70.0% - KS Village (Millstream) Inc. (30.0% owned by London Life Insurance Company)
70.0% - 0726861 B.C. Ltd. (30.0% owned by London Life Insurance Company)
70.0% - Trop Beau Developments Limited (30.0% owned by London Life Insurance Company)
70.0% - Kelowna Central Park Properties Ltd. (30.0% owned by London Life Insurance Company)
70.0% - Kelowna Central Park Phase II Properties Ltd. (30.0% owned by London Life Insurance Company)
40.0% - PVS Preferred Vision Services Inc.
12.5% - Vaudreuil Shopping Centres Limited (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
70.0% - Saskatoon West Shopping Centres Limited (30.0% owned by London Life Insurance Company)
12.5% - 2331777 Ontario Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
12.5% - 2344701 Ontario Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
12.5% - 2356720 Ontario Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
12.5% - 0977221 B.C. Ltd. (75.0% owned by London Life Insurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
100.0% - Plan Direct Insurance Services Inc.
100.0% - London Insurance Group Inc.
100.0% - Trivest Insurance Network Limited
100.0% - London Life Insurance Company *(Fed ID # 52-1548741 – NAIC # 83550, MI)*
100.0% - 9542647 Canada Ltd.
100.0% - 1542775 Alberta Ltd.
100.0% - 0813212 B.C. Ltd.
30.0% - Kings Cross Shopping Centre Ltd. (70% owned by The Great-West Life Assurance Company)
30.0% - 0726861 B.C. Ltd. (70% owned by The Great-West Life Assurance Company)
30.0% - TGS North American Real Estate Investment Trust (70% owned by The Great-West Life Assurance Company)
100.0% - TGS Trust
30.0% - RMA Investment Company (Formerly TGS Investment Company) (70% owned by The Great-West Life Assurance Company)

100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
100.0% - RMA Property Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)
100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. 50%)]
100.0% - RMA American Realty Corp.
1.0% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware)]
99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
100.0% - 1218023 Alberta Ltd.
40% - special shares in RMA (U.S.) Realty LLC (Delaware)
100.0% - 1214931 Alberta Ltd.
40% - special shares in RMA (U.S.) Realty LLC (Delaware)
30.0% - RMA Real Estate LP (70% owned by The Great-West Life Assurance Company)
100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
100.0% - S-8025 Holdings Ltd.
100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.
100.0% - 1319399 Ontario Inc.
100.0% - 3853071 Canada Limited
50.0% - Laurier House Apartments Limited (50.0% owned by The Great-West Life Assurance Company)
30.0% - Kelowna Central Park Properties Ltd. (70.0% owned by The Great-West Life Assurance Company)
30.0% - Kelowna Central Park Phase II Properties Ltd. (70.0% owned by The Great-West Life Assurance Company)
30.0% - Trop Beau Developments Limited (70.0% owned by The Great-West Life Assurance Company)
100.0% - 4298098 Canada Inc.
100.0% - GWLC Holdings Inc.
100% - GLC Reinsurance Corporation
100.0% - 389288 B.C. Ltd.
100.0% - Quadrus Investment Services Ltd.
35.0% - The Walmer Road Limited Partnership (65.0% owned by The Great-West Life Assurance Company)
100.0% - 177545 Canada Limited

88.0% - Neighborhood Dental Services Ltd.
100.0% - Quadrus Distribution Services Ltd.
100.0% - Toronto College Park Ltd.
25.0% - High Park Bayview Limited Partnership (75.0% owned by The Great-West Life Assurance Company)
30.0% - KS Village (Millstream) Inc. (70.0% owned by The Great-West Life Assurance Company)
100.0% - London Life Financial Corporation
89.4% - London Reinsurance Group, Inc. (10.6% owned by London Life Insurance Company)
100.0% - London Life & Casualty Reinsurance Corporation
100.0% - Trabaja Reinsurance Company Ltd.
100.0% - London Life and Casualty (Barbados) Corporation
100.0% - LRG (US), Inc.
100.0% - London Life International Reinsurance Corporation
100.0% - London Life Reinsurance Company *(Fed ID # 23-2044256 – NAIC # 76694, PA)*

75.0% - Vaudreuil Shopping Centres Limited (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
10.6% - London Reinsurance Group Inc. (89.4% owned by London Life Financial Corporation)
30.0% - Saskatoon West Shopping Centres Limited (70.0% owned by The Great-West Life Assurance Company)
75.0% - 2331777 Ontario Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
75.0% - 2344701 Ontario Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
75.0% - 2356720 Ontario Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
75.0% - 0977221 B.C. Ltd. (12.5% owned by The Great-West Life Assurance Company, 12.5% owned by The Canada Life Insurance Company of Canada)
100.0% - Canada Life Financial Corporation
100.0% - **The Canada Life Assurance Company** *(Fed ID # 38-0397420, NAIC # 80659, MI)*
100.0% - Canada Life Brasil LTDA
100.0% - Canada Life Capital Corporation, Inc.
100.0% - Canada Life International Holdings, Limited
100.0% - Canada Life International Services Limited
100.0% - Canada Life International, Limited
100.0% - CLI Institutional Limited
100.0% - The Canada Life Group (U.K.) Limited
80.0% - Canada Life International Assurance (Ireland) Designated Activity Company (formerly Legal and General International Ireland Limited- changed named July 29, 2015)—(20.0% owned by Canada Life International Assurance Limited)
100.0% - Canada Life Irish Holding Company, Limited
100.0% - Canada Life Group Services Limited
100.0% - Canada Life Europe Investment Limited
100.0% - Canada Life Europe Management Services, Limited
21.33% - Canada Life Assurance Europe Limited (78.67% owned by Canada Life Europe Investment Limited)
78.67% - Canada Life Assurance Europe Limited (21.33% owned by Canada Life Europe Management Services Limited)
100.0% - London Life & General Reinsurance Company Limited
100.0% - Canada Life International Re: Limited
100.0% - Canada Life Reinsurance International Ltd.
100.0% - Canada Life Reinsurance Ltd.
100.0% - Canada Life International Assurance Limited
20.0% - Canada Life International Assurance (Ireland) Designated Activity Company (January 1, 2016) (80.0% owned by The Canada Life Group (U.K.) Limited)
100.0% - Irish Life Investment Managers Limited
100.0% - Summit Asset Managers Ltd.
7.0% - Irish Association of Investment Managers
100.0% - Setanta Asset Management Limited
100.0% - Canada Life Pension Managers & Trustees Limited
100.0% - Canada Life Asset Management Limited
100.0% - Canada Life European Real Estate Limited
100.0% - Hotel Operations (Walsall) Limited
100.0% - Hotel Operations (Cardiff) Limited
100.0% - Canada Life Trustee Services (U.K.) Limited
100.0% - CLFIS (U.K.) Limited

100.0% - Canada Life Limited
- 30.45% - ETC Hobley Drive Management Company Limited
- 0.00% - Radial Park Management Limited (76% non-voting interest)
- 100.0% - Synergy Sunrise (Wellington Row) Limited
- 100.0% - Canada Life (Ireland) Limited
  - 11.29% - Irish Life Assurance p.l.c. (88.71% owned by Irish Life Group Limited)
    - 100.0% - Ballsbridge Property Investments Ltd.
    - 100.0% - Cathair Ce Ltd.
    - 100.0% - Ilona Financial Group, Inc.
    - 100.0% - Irish Life Unit Fund Managers Ltd.
    - 100.0% - Keko Park Ltd.
    - 100.0% - Stephen Court Ltd.
    - 100.0% - Tredwell Associates Ltd.
    - 100.0% - Irish Life Trustee Services Limited
    - 100.0% - Office Park De Mont-St-Guibert A SA
    - 100.0% - Office Park De Mont-St-Guibert B SA
    - 100.0% - Office Park De Mont-St-Guibert C SA
    - 100.0% - Mili SAS
    - 66.66% - City Gate Park Administration Limited
      - 98.0% - Westlink Industrial Estate Management Company Ltd.
      - 51.0% - SJRQ Riverside IV Management Company Ltd.
      - 50.0% - Hollins Clough Management Company Ltd.
      - 50.0% - Dakline Company Ltd.
      - 50.0% - Ashtown Management Company Ltd.
      - 20.0% - Choralli Limited
      - 14.0% - Baggot Court Management Limited
      - 11.0% - Richview Office Park Management Company Limited
      - 5.5% - Padamul Ltd.
      - 18.2143% - Tour Esplanade (Paris) LP
- 100.0% - Canada Life (U.K.) Limited
  - 100.0% - Albany Life Assurance Company Limited
  - 100.0% - Canada Life Management (U.K.) Limited
  - 100.0% - Canada Life Services (U.K.) Limited
  - 100.0% - Canada Life Fund Managers (U.K.) Limited
  - 100.0% - Canada Life Group Services (U.K.) Limited
  - 100.0% - Canada Life Holdings (U.K.) Limited
- 100.0% - Canada Life Irish Operations Limited
  - 100.0% - Canada Life Ireland Holdings Limited.
- 100.0% - Irish Life Group Limited
  - 100.0% - Irish Progressive Services International Ltd
  - 100.0% - Irish Life Group Services Limited
  - 100.0% - Irish Life Financial Services Ltd.

49.0% - Glohealth Financial Services Limited
49.0% - Affinity First Limited (51.0% interest unknown)
100.0% - Vestone Ltd.
100.0% - Cornmarket Group Financial Services Limited
100.0% - Cornmarket Insurance Brokers Ltd.
100.0% - Cornmarket Insurance Services Limited
25.0% EIS Financial Services Limited (75.0% interest unknown)
100.0% - Cornmarket Retail Trading Ltd.
100.0% - Savings & Investments Ltd.
100.0% - Gregan McGuiness (Life & Pensions) Ltd.
100.0% - Irish Life Associate Holdings
100.0% - Irish Life Irish Holdings
30.0% - Allianz-Irish Life Holdings plc.
100.0% - Allianz p.l.c.
100.0% - Allianz Northern Ireland Ltd.
88.71% - Irish Life Assurance plc. (11.29% owned by Canada Life (Ireland) Limited
100.0% - Ballsbridge Property Investments Ltd.
100.0% - Cathair Ce Ltd.
100.0% - Ilona Financial Group, Inc.
100.0% - Irish Life Unit Fund Managers Ltd.
100.0% - Keko Park Ltd.
100.0% - Stephen Court Ltd.
100.0% - Tredwell Associates Ltd.
100.0% - Irish Life Trustee Services Limited
100.0% - Office Park De Mont-St-Guibert A S.A.
100.0% - Office Park De Mont-St-Guibert B S.A.
100.0% - Office Park De Mont-St-Guibert C S.A.
100.0% - Mili SAS
66.66% - City Gate Park Administration Limited
98.0% - Westlink Industrial Estate Management Company Ltd.
51.0% - SJRQ Riverside IV Management Company Ltd.
50.0% - Hollins Clough Management Company Ltd.
50.0% - Dakline Company Ltd.
50.0% - Ashtown Management Company Ltd.
20.0% - Choralli Limited
14.0% - Baggot Court Management Limited
11.0% - Richview Office Park Management Company Limited
5.5% - Padamul Ltd.
18.2143% - Tour Esplanade (Paris) LP
100.0% - Canada Life Group Holdings Limited
100.0% - 4073649 Canada, Inc. (1 common share owned by 587443 Ontario, Inc.)
100.0% - Canada Life Finance (U.K.), Limited

100.0% - CL Luxembourg Capital Management S.á.r.l.
100.0% - 8478163 Canada Limited
100.0% - Canada Life Capital Bermuda Limited
100.0% - The Canada Life Insurance Company of Canada
100.0% - 6855572 Manitoba Ltd.
94.4% - MAM Holdings Inc. (5.6% owned by The Great-West Life Assurance Company)
100.0% - Mountain Asset Management LLC
12.5% - 2331777 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
12.5% - 2344701 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
12.5% - Vaudreuil Shopping Centres Limited (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
12.5% - 2356720 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
12.5% - 0977221 B.C. Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
58.8% - GWL THL Private Equity I Inc. (11.8% The Canada Life Assurance Company, 29.4% The Great-West Life Assurance Company)
100.0% - GWL THL Private Equity II Inc.
100.0% - Great-West Investors Holdco Inc.
100.0% - Great-West Investors LLC
100.0% - Great-West Investors LP Inc.
99.0% - Great-West Investors LP (1.0% owned by Great-West Investors GP Inc.)
100.0% - T.H. Lee Interests
100.0% - Great-West Investors GP Inc.
1.0% - Great-West Investors LP (99.0% Great-West Investors LP Inc.)
100.0% - T.H. Lee Interests
100.0% - CL Capital Management (Canada), Inc.
100.0% - 587443 Ontario Inc.
100.0% - Canada Life Mortgage Services Ltd.
100.0% - Adason Properties Limited
11.8% - GWL THL Private Equity I Inc. (29.4% owned by The Great-West Life Assurance Company, 58.8% owned by The Canada Life Insurance Company of Canada)
100.0% - GWL THL Private Equity II Inc.
100.0% - Great-West Investors Holdco Inc.
100.0% - Great-West Investors LLC
100.0% - Great-West Investors LP Inc.
99.0% - Great-West Investors LP (1.0% owned by Great-West Investors GP Inc.)
100% - T.H. Lee Interests
100.0% - Great-West Investors GP Inc.
1.0% - Great-West Investors LP (99.0% Great-West Investors LP Inc.)
100.0% - T.H. Lee Interests
100.0% - Canada Life Capital Trust

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

Power Corporation of Canada
100.0% - 171263 Canada Inc.

65.594% - Power Financial Corporation
61.487% - **IGM Financial Inc.**
100.0% - Investors Group Inc.
100.0% - Investors Group Financial Services Inc.
100.0% - I.G. International Management Limited
100.0% - I.G. Investment Management (Hong Kong) Limited
100.0% - Investors Group Trust Co. Ltd.
100.0% - 391102 B.C. Ltd.
100.0% - I.G. Insurance Services Inc.
100.0% - Investors Syndicate Limited
100.0% - Investors Group Securities Inc.
100.0% - 6460675 Manitoba Ltd.
100.0% - I.G. Investment Management, Ltd.
100.0% - Investors Group Corporate Class Inc.
100.0% - Investors Syndicate Property Corp.
100.0% - 0965311 B.C. Ltd.
100.0% - 0992480 B.C. Ltd.
100.0% - I.G. Investment Corp.
100.0% - Mackenzie Inc.
100.0% - Mackenzie Financial Corporation
100.0% - Mackenzie Investments Charitable Foundation
14.28% - Strategic Charitable Giving Foundation
100.0% - Mackenzie Cundill Investment Management (Bermuda) Ltd.
100.0% - Mackenzie Financial Capital Corporation
100.0% - Multi-Class Investment Corp.
100.0% - MMLP GP Inc.
100.0% - Mackenzie Investments Corporation
100.0% - Mackenzie Investments PTE. Ltd.
100.0% - Mackenzie Global Macro Asian Credit Fund Ltd.
100% - Mackenzie Global Macro Asian Credit Master Fund, Ltd.
100.0% - Mackenzie U.S. Fund Management Inc.
96.93% - Investment Planning Counsel Inc. (and 3.07% owned by Management of IPC)
100.0% - IPC Investment Corporation
100.0% - IPC Estate Services Inc.
100.0% - IPC Securities Corporation
88.40% - IPC Portfolio Services Inc. (and 11.60% owned by advisors of IPC Investment Corporation and IPC Securities Corporation)
100.0% - Counsel Portfolio Services Inc.
100.0% - Counsel Portfolio Corporation

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

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.594% - Power Financial Corporation
100.0% - Power Financial Europe B.V.
50.0% - Parjointco N.V.
75.4% - **Pargesa Holding SA** (55.5% capital)
100.0% - Pargesa Netherlands B.V.
52.0% (taking into account the treasury shares - Groupe Bruxelles Lambert (50.0% in capital)
Capital
6.8% - Pernod Ricard (7.5% in capital)
16.9% - Umicore
15.0% - Ontex
5.7% - adidas
0.4% - LTI One
0.1% - Sagerpar
100.0% - Belgian Securities B.V.
Capital
69.7% - Imerys (53.8% in capital)
100.0% - Brussels Securities
Capital
99.6% - LTI One
0.1% - Groupe Bruxelles Lambert
100.0% - LTI Two
0.1% - Groupe Bruxelles Lambert
0.1% - Umicore
100.0% - URDAC
0.1% - Groupe Bruxelles Lambert
100.0% - FINPAR
0.1% - Groupe Bruxelles Lambert
99.9% - Sagerpar
3.3% - Groupe Bruxelles Lambert
100.0% - GBL Overseas Finance N.V. (in liquidation)
10.0% - GBL Participations SA
10.0% - GBL Finance S.á.r.l.
100.0% - COFINERGY
Capital
100.0% - GBL Energy S.á.r.l.
Capital
1.5% - adidas
1.2% - Total SA (1.3% in capital)
100.0% - GBL Verwaltung GmbH (in liquidation)
100.0% - GBL Finance & Treasury

90.0% - GBL Participations SA
90.0% - GBL Finance S.á.r.l.
100.0% - GBL Verwaltung SA
Capital
100.0% - GBL Investments Limited
100.0% - GBL R
100.0% - Sienna Capital S.á.r.l
Capital
10.9% - Sagard FCPR
0.3% - Sagard II A FPCI
75.0% - Sagard II B FPCI
50.0% - Sagard 3 Millésime 1 FPCI
29.6% - Kartesia Credit Opportunities I SCA, SICAV-SIF
40.0% - Kartesia Management SA
43.0% - Engon Capital Partners SA
5.9% - Engon Capital SA
100.0% - Engon Capital Partners III SA
15.1% - Mérieux Participations I SAS
37.7% - Mérieux Participations II SAS
100.0% - PrimeStone Capital Parallel Vehicle SCS
1.7% - PrimeStone Capital Special Limited Partner SCSp
9.8% - BDT Capital Partners Fund II (INT),L.P.
100.0% - Sienna Capital International
100.0% - Serena S.á.r.l
Capital
15.0% - SGS
100.0% - Eliott Capital
Capital
9.4% - LafargeHolcim
4.1% - Engie (2.3% in capital)
42.4% - ECP 2
100.0% - Pargesa Netherlands B.V.
100.0% - SFPG

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

Power Corporation of Canada
100.0% - Square Victoria Communications Group Inc.
100.0% - Gesca Ltée
100.0% - La Presse, ltée
100.0% - Nuglif inc.
100.0% - Cyberpresse Inc.

100.0% - 9214470 Canada Inc.
100.0% - Square Victoria Digital Properties inc.
100.0% - Les Éditions Gesca Ltée
100.0% - Les Éditions La Presse Ltée
50.0% - Workopolis
25.0% - Olive Média
100.0% - Square Victoria C.P. Holding Inc.
33.3% - Canadian Press Enterprises Inc.
100.0% - Pagemasters North America Inc.

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

Power Corporation of Canada
100.0% - **Power Corporation (International) Limited**
99.9% - Power Pacific Corporation Limited
0.1% - Power Pacific Equities Limited
99.9% - Power Pacific Equities Limited
100.0% - **Power Communications Inc.**
0.1% - Power Pacific Corporation Limited
10.0% - China Asset Management Limited

H. Other PCC Companies

Power Corporation of Canada
100.0% - 152245 Canada Inc.
100.0% - Power Tek, LLC
100.0% - 3540529 Canada Inc.
18.75% - Société Immobiliére HMM
1.20% - Quinstreet Inc.
100.0% - Square Victoria Real Estate Inc./ Square Victoria Immobilier Inc.
100.0% - 3121011 Canada Inc.
100.0% - 171263 Canada Inc.
100.0% - Victoria Square Ventures Inc.
32.5% - Bellus Health Inc.
25.0% (voting) - 9314-0093 Québec Inc. (formerly Club de Hockey Les Remparts de Québec Inc.)
100.0% - Power Energy Corporation
100.0% - Potentia Solar Inc.
100.0% - Power Renewable Energy Corporation
100.0% - Sequoia Energy Inc.
100.0% - Sequoia Energy US Inc.
100.0% - Power Energy Eagle Creek Inc.
60.0% - Power Energy Eagle Creek LLP

52.0% - Eagle Creek Renewable Energy, LLC
100.0% - Power Communications Inc.
100.0% - Brazeau River Resources Investments Inc.
100.0% - PCC Industrial (1993) Corporation
100.0% - Power Corporation International
100.0% - 3249531 Canada Inc.
100.0% - Sagard Capital Partners GP, Inc.
99.35% - Sagard Capital Partners, L.P.
97.3% - Vein Clinics of America
100.0% - 1069759 B.C. Unlimited Liability Company
96.5% - IntegraMed America, Inc.
100.0% - Power Corporation of Canada Inc.
100.0% - PL S.A.
100.0% - 4190297 Canada Inc.
100% - Sagard Capital Partners Management Corp.
100.0% - Sagard S.A.S.
100.0% - Marquette Communications (1997) Corporation
100.0% - 4507037 Canada Inc.
100.0% - 4524781 Canada Inc.
100.0% - 4524799 Canada Inc.
100.0% - 4524802 Canada Inc.

I. Other PFC Companies

Power Financial Corporation
100.0% - 4400003 Canada Inc.
100.0% - 3411893 Canada Inc.
100.0% - 3439453 Canada Inc.
100.0% - Power Financial Capital Corporation
100.0% - 7973594 Canada Inc.
100.0% - 7973683 Canada Inc.
100.0% - 7974019 Canada Inc.
100.0% - 8677964 Canada Inc.
100.0% - 9194649 Canada Inc.
100.0% - Springboard L.P.
59.8% - WealthSimple Financial Corp. (60.4% voting rights)
100% - Wealthsimple Financial Inc.
100% - Canadian ShareOwner Investments Inc.
100% - CSA Computing Inc.
100.0% - PFC Ventures Inc. (9629220 Canada Inc.)
100.0% - Power Financial Ventures L.P.
50.0% - Power Financial Ventures GP Inc. (9629246 Canada Inc.)

50.0% - Diagram Ventures GP Inc. (9629262 Canada Inc.)

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
		00000					Pansolo Holding Inc.	CAN	UIP	The Desmarais Family Residual Trust	Ownership	99.999	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange (TSX)	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	59.220	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	59.220	The Desmarais Family Residual Trust	
		00000					171263 Canada Inc.	CAN	UIP	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	65.594	The Desmarais Family Residual Trust	
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.	CAN	UIP	Power Financial Corporation	Ownership	67.415	The Desmarais Family Residual Trust	
		00000					Great-West Financial (Canada) Inc.	CAN	UIP	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Financial (Nova Scotia) Co.	CAN	UIP	Great-West Financial (Canada) Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000		4349800			Great-West Lifeco U.S. Inc.	DE	UIP	Great-West Financial (Nova Scotia) Co.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Services Singapore I Private Limited	SGP	UIP	Great-West Lifeco U.S. Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Services Singapore II Private Limited	SGP	UIP	Great-West Services Singapore I Private Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great West Global Business Services India Private Limited	IND	UIP	Great-West Services Singapore I Private Limited	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					Great West Global Business Services India Private Limited	IND	UIP	Great-West Services Singapore II Private Limited	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					GWL&A Financial Inc.	DE	UDP	Great-West Lifeco U.S. Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN	UIP	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN	UIP	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LLC	DE	UIP	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
									UIP	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LLC II	DE	UIP	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
									UIP	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	Ownership	40.000	The Desmarais Family Residual Trust	
0769	Great-West Life	68322	84-0467907		0000744455		Great-West Life & Annuity Insurance Company	CO	RE	GWL&A Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0769	Great-West Life	79359	13-2690792		0001036213		Great-West Life & Annuity Insurance Company of New York	NY	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	84-1532243				Advised Assets Group, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	84-0965407				GWFS Equities, Inc.	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
0769	Great-West Life	12510	20-3387742				Great-West Life & Annuity Insurance Company of South Carolina	SC	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	39-6079818	2694458			Emjay Corporation	WI	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	84-1233483				FASCore, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	95-3621044				Westkin Properties Ltd.	CA	DS	Great-West Life & Annuity Insurance Company	Ownership	50.000	The Desmarais Family Residual Trust	
		00000	84-1429507		0000356476		Great-West Funds, Inc.	MD	DS	Great-West Life & Annuity Insurance Company	Ownership	52.040	The Desmarais Family Residual Trust	
		00000	84-1444062				Great-West Capital Management, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	84-1455663	2682718			Great-West Trust Company, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	52-2277093				Lottery Receivables Company One LLC	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	52-2080297				LR Company II, L.L.C.	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	52-2184985				Singer Collateral Trust IV	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	51-6515315				Singer Collateral Trust V	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Financial Retirment Plan Services, LLC	DE	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	47-1894321				Empower Financial Securities, LLC	CO	DS	Great-West Life & Annuity Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.450	The Desmarais Family Residual Trust	
		00000					171263 Canada Inc.	CAN	UIP	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	65.594	The Desmarais Family Residual Trust	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.	CAN	UIP	Power Financial Corporation	Ownership	67.405	The Desmarais Family Residual Trust	
		00000					Great-West Financial (Canada) Inc.	CAN	UIP	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Financial (Nova Scotia) Co.	CAN	UIP	Great-West Financial (Canada) Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco U.S. Inc.	DE	UIP	Great-West Financial (Nova Scotia) Co.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco U.S. Holdings, L.P.	DE	UIP	Great-West Lifeco U.S. Inc.	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco U.S. Holdings, LLC	DE	UIP	Great-West Lifeco U.S. Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco U.S. Holdings, L.P.	DE	UIP	Great-West Lifeco U.S. Holdings, LLC	Ownership	1.000	The Desmarais Family Residual Trust	
		00000	26-1080669				Putnam Investments, LLC	DE	NIA	Great-West Lifeco U.S. Inc.	Ownership	95.230	The Desmarais Family Residual Trust	
		00000	98-0539229				Putnam Acquisition Financing Inc.	CO	NIA	Putnam Investments, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	87-0803672				Putnam Acquisition Financing LLC	DE	NIA	Putnam Acquisition Financing Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							Putnam Holdings, LLC	DE	NIA	Putnam Acquisition Financing LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	26-0334814				Putnam U.S. Holdings I, LLC	DE	NIA	Putnam Acquisition Financing LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-3542621				Putnam Investment Management, LLC	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-2777224	913203			Putnam Fiduciary Trust Company (NH)	NH	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-2539562				Putnam Investor Services, Inc.	MA	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-3554902				Putnam Retail Management GP, Inc.	MA	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-1223767				Putnam Retail Management Limited Partnership	MA	NIA	Putnam U.S. Holdings I, LLC	Ownership	99.000	The Desmarais Family Residual Trust	
									NIA	Putnam Retail Management GP, Inc.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					PanAgora Holdings Inc.	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-3063840				PanAgora Asset Management, Inc.	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	80.000	The Desmarais Family Residual Trust	
		00000	26-0648680				Putnam GP Inc.	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-3542286				TH Lee Putnam Equity Managers LP	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	99.000	The Desmarais Family Residual Trust	
									NIA	Putnam GP Inc.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000	04-3534983				Putnam Investment Holdings, LLC	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	27-3560340				Savings Investments, LLC	DE	NIA	Putnam Investment Holdings, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000	04-3561914				Putnam Capital, LLC	DE	NIA	Putnam Investment Holdings, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					The Putnam Advisory Company, LLC	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
							Putnam Advisory Holdings LLC	DE	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Putnam Investments Canada ULC	CAN	NIA	Putnam Advisory Holdings LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Putnam Investments (Ireland) Limited	IRL	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Putnam Investment+H36s Australia Pty	AUS	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Putnam Investments Securities Co., Ltd.	JPN	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Putnam International Distributors, Ltd.	KY	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Putnam Investments Argentina S.A.	ARG	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Putnam Investments Limited	GBR	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	The Desmarais Family Residual Trust	

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		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.450	The Desmarais Family Residual Trust	
		00000					171263 Canada Inc.	CAN	UIP	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	65.594	The Desmarais Family Residual Trust	
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.	CAN	UIP	Power Financial Corporation	Ownership	67.405	The Desmarais Family Residual Trust	
		00000					2142540 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco Finance (Delaware) LP	DE	NIA	Great-West Lifeco Inc.	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco Finance (Delaware) LP	DE	NIA	2142540 Ontario Inc.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco Finance (Delaware) LLC	DE	NIA	The Great-West Life Assurance Company	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco Finance (Delaware) LLC	DE	NIA	Great-West Lifeco Finance (Delaware) LP	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					2023308 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LP	DE	IA	Great-West Lifeco Inc.	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LP	DE	IA	2023308 Ontario Inc.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN	IA	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN	IA	Great-West Life & Annuity Insurance Capital, LP	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LLC	DE	IA	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LLC	DE	IA	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LP II	DE	IA	Great-West Lifeco Inc.	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LP II	DE	IA	2023308 Ontario Inc.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN	IA	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN	IA	Great-West Life & Annuity Insurance Capital, LP II	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LLC II	DE	IA	GWL&A Financial Inc.	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Great-West Life & Annuity Insurance Capital, LLC II	DE	IA	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	Ownership	40.000	The Desmarais Family Residual Trust	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					2171866 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco Finance (Delaware) LP II	DE	NIA	Great-West Lifeco Inc.	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco Finance (Delaware) LP II	DE	NIA	2171866 Ontario Inc.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco Finance (Delaware) LLC II	DE	NIA	Great-West Lifeco Finance (Delaware) LP II	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					2023310 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					2023311 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					6109756 Canada Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					6922023 Canada Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					8563993 Canada Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
0769	Great-West Life	80705	98-0000673		0001046192		The Great-West Life Assurance Company	MI	IA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GWL THL Private Equity I Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	29.400	The Desmarais Family Residual Trust	
									NIA	The Canada Life Insurance Company of Canada	Ownership	58.800	The Desmarais Family Residual Trust	
		00000					GWL THL Private Equity II Inc.	CAN	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors Holdco Inc.	DE	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors LLC	DE	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors LP Inc.	DE	NIA	Great-West Investors LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors GP Inc.	DE	NIA	Great-West Investors LP Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors LP	DE	NIA	Great-West Investors LP Inc.	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors LP	DE	NIA	Great-West Investors GP Inc.	Ownership	1.000	The Desmarais Family Residual Trust	
							T.H. Lee Interests	DE	NIA	Great-West Investors LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GWL Realty Advisors Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GWL Realty Advisors U.S., Inc.	DE	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RA Real Estate Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Real Estate LP	CAN	NIA	RA Real Estate Inc.	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					Vertica Resident Services Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					2278372 Ontario Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GLC Asset Management Group Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
							200 Grahm Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					801611 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					118050 Canada Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					1213763 Ontario Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Riverside II Limited Partnership	CAN	NIA	1213763 Ontario Inc.	Ownership	99.990	The Desmarais Family Residual Trust	
		00000					Kings Cross Shopping Centre Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					681348 Alberta Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3352200 Canada Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	50.000	The Desmarais Family Residual Trust	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					1420731 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
							Great-West Lifeco Finance (Delaware) LLC	DE	NIA	The Great-West Life Assurance Company	Ownership	60.000	The Desmarais Family Residual Trust	
							Great-West Lifeco Finance (Delaware) LLC	DE	NIA	Great-West Lifeco Finance (Delaware) LP	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					1455250 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					CGWLL Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					The Walmer Road Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	65.000	The Desmarais Family Residual Trust	
		00000					Laurier House Apartments Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					2024071 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					431687 Ontario Limited	CAN	NIA	2024071 Ontario Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Riverside II Limited Partnership	CAN	NIA	2024071 Ontario Limited	Ownership	0.010	The Desmarais Family Residual Trust	
		00000					High Park Bayview Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					High Park Bayview Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	The Desmarais Family Residual Trust	
		00000					MAM Holdings Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	5.600	The Desmarais Family Residual Trust	
									NIA	The Canada Life Insurance Company of Canada	Ownership	94.400	The Desmarais Family Residual Trust	
		00000					647679 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					TGS North American Real Estate Investment Trust	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					TGS Trust	CAN	NIA	TGS North American Real Estate Investment Trust	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Investment Company	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management 2004 Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Realty Holdings Corporation Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	RMA Realty Holdings Corporation Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Corp.	DE	NIA	RMA (U.S.) Realty LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA American Realty Corp.	Ownership	1.000	The Desmarais Family Residual Trust	
									NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	
									NIA	RMA American Realty Corp.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					1218023 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1218023 Alberta Ltd.	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					1214931 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1214931 Alberta Ltd.	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					RMA Real Estate LP	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					RMA Properties Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					S-8025 Holdings Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	

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		00000					RMA Properties (Riverside) Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					KS Village (Millstream) Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					0726861 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					Trop Beau Developments Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Properties Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Phase II Properties Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					PVS Preferred Vision Services Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					Vaudreuil Shopping Centres Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					Saskatoon West Shopping Centres Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					2331777 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					2344701 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					2356720 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					0977221 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					Plan Direct Insurance Services Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					London Insurance Group Inc.	CAN	IA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Trivest Insurance Network Limited	CAN	IA	London Insurance Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
0769	Great-West Life	83550	52-1548741		0001089712		London Life Insurance Company	MI	IA	London Insurance Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							9542647 Canada Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					1542775 Alberta Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					0813212 B.C. Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Kings Cross Shopping Centre Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					0726861 B.C. Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					TGS North American Real Estate Investment Trust	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					TGS Trust	CAN	NIA	TGS North American Real Estate Investment Trust	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Investment Company	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management 2004 Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Realty Holdings Corporation Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	RMA Realty Holdings Corporation Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Corp.	DE	NIA	RMA (U.S.) Realty LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	
									NIA	RMA American Realty Limited Partnership	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	

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									NIA	RMA American Realty Corp	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					1218023 Alberta Ltd	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1218023 Alberta Ltd	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					1214931 Alberta Ltd	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1214931 Alberta Ltd	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					RMA Real Estate LP	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					RMA Properties Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					S-8025 Holdings Ltd	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Properties (Riverside) Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					1319399 Ontario Inc	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3853071 Canada Limited	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Laurier House Apartments Limited	CAN	NIA	London Life Insurance Company	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Properties Ltd	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Phase II Properties Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					Trop Beau Developments Limited	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					4298098 Canada Inc	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GWLC Holdings Inc	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GLC Reinsurance Corporation	CAN	IA	GWLC Holdings Inc	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					389288 B.C. Ltd	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Quadrus Investment Services Ltd	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					The Walmer Road Limited Partnership	CAN	NIA	London Life Insurance Company	Ownership	35.000	The Desmarais Family Residual Trust	
		00000					177545 Canada Limited	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Neighborhood Dental Services Ltd	CAN	NIA	London Life Insurance Company	Ownership	88.000	The Desmarais Family Residual Trust	
		00000					Quadrus Distribution Services Ltd	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Toronto College Park Ltd	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					High Park Bayview Limited Partnership	CAN	NIA	London Life Insurance Company	Ownership	25.000	The Desmarais Family Residual Trust	
		00000					KS Village (Millstream) Inc	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					London Life Financial Corporation	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					London Reinsurance Group, Inc.	CAN	IA	London Life Financial Corporation	Ownership	89.400	The Desmarais Family Residual Trust	
									IA	London Life Insurance Company	Ownership	10.600	The Desmarais Family Residual Trust	
		00000					London Life & Casualty Reinsurance Corporation	BRB	IA	London Reinsurance Group, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Trabaja Reinsurance Company Ltd	BRB	IA	London Life & Casualty Reinsurance Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					London Life and Casualty (Barbados) Corporation	BRB	NIA	London Life & Casualty Reinsurance Corporation	Ownership	100.000	The Desmarais Family Residual Trust	

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		00000					LRG (US), Inc.	DE	NIA	London Reinsurance Group, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					London Life International Reinsurance Corporation	BRB	IA	LRG (US), Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
0769	Great-West Life	76694	23-2044256				London Life Reinsurance Company	PA	IA	LRG (US), Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Vaudreuil Shopping Centres Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	The Desmarais Family Residual Trust	
		00000					Saskatoon West Chopping Centres Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					2331777 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	The Desmarais Family Residual Trust	
		00000					2344701 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	The Desmarais Family Residual Trust	
		00000					2356720 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	The Desmarais Family Residual Trust	
		00000					0977221 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	The Desmarais Family Residual Trust	
		00000			0001123266		Canada Life Financial Corporation	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
0769	Great-West Life	80659	38-0397420		0001097187		The Canada Life Assurance Company	MI	IA	Canada Life Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Brasil LTDA.	BRA	NIA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Capital Corporation, Inc.	CAN	NIA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life International Holdings, Limited	BMU	NIA	Canada Life Capital Corporation, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life International Services Limited	GBR	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life International, Limited	GBR	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					CLI Institutional Limited	GBR	NIA	Canada Life International, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Irish Holding Company, Limited	IRL	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Group Services Limited	IRL	NIA	Canada Life Irish Holding Company, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Europe Investment Limited	IRL	NIA	Canada Life Irish Holding Company, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Assurance Europe Limited	IRL	IA	Canada Life Europe Investment Limited	Ownership	78.670	The Desmarais Family Residual Trust	
		00000					Canada Life Europe Management Services, Limited	IRL	NIA	Canada Life Assurance Europe Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Assurance Europe Limited	IRL	IA	Canada Life Europe Management Services, Limited	Ownership	21.330	The Desmarais Family Residual Trust	
		00000					The Canada Life Group (U.K.), Limited	GBR	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							Canada Life International Assurance (Ireland) (f/k/a Legal and General International Ireland Limited)	IRL	NIA	The Canada Life Group (U.K.), Limited	Ownership	80.000	The Desmarais Family Residual Trust	
		00000					Irish Life Investment Managers Limited	IRL	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Summit Asset Managers Ltd.	IRL	NIA	Irish Life Investment Managers Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Association of Investment Managers	IRL	NIA	Irish Life Investment Managers Limited	Ownership	7.000	The Desmarais Family Residual Trust	
		00000					Setanta Asset Management Limited	IRL	NIA	Irish Life Investment Managers Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							London Life & General Reinsurance Co. Ltd.	IRL	IA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
							Canada Life International Re: Limited	IRL	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							Canada Life Reinsurance International, Ltd.	IRL	IA	Canada Life International Re: Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							Canada Life Reinsurance Ltd.	IRL	IA	Canada Life International Re: Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							Canda Life International Assurance Limited	IRL	IA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							Canda Life International Assurance (Ireland) Designated Activity Company	IRL	IA	Canda Life International Assurance Limited	Ownership	20.000	The Desmarais Family Residual Trust	
		00000					Canada Life Pension Managers & Trustees, Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Asset Management Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life European Real Estate Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Hotel Operations (Walsall) Limited	GBR	NIA	Canada Life European Real Estate Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Hotel Operations (Cardiff) Limited	GBR	NIA	Canada Life European Real Estate Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Trustee Services (U.K.), Limited.	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					CLFIS (U.K.), Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							ETC Hobley Drive Management Company Limited	GBR	NIA	Canada Life Limited	Ownership	30.450	The Desmarais Family Residual Trust	
							Synergy Sunrise (Willingotn Row) Limited	GBR	NIA	Canada Life Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life (Ireland), Limited	IRL	IA	Canada Life Irish Holding Company, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Assurance plc.	IRL	IA	Canada Life (Ireland), Limited	Ownership	11.290	The Desmarais Family Residual Trust	
		00000					Canada Life (U.K.), Limited	GBR	NIA	Canada Life Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Albany Life Assurance Company, Limited	GBR	IA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Management (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Services (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Fund Managers (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Group Services (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Holdings (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Irish Operations, Limited	GBR	NIA	Canada Life Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Ireland Holdings, Limited.	GBR	NIA	Canada Life Irish Operations, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Group Limited	GBR	NIA	Canada Life Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Progressive Services International Ltd	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Group Services Limited	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Financial Services Ltd.	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Glohealth Financial Services Limited	GBR	NIA	Irish Life Group Limited	Ownership	49.000	The Desmarais Family Residual Trust	
							Affinity First Limited	GBR	NIA	Irish Life Group Limited	Ownership	49.000	The Desmarais Family Residual Trust	
		00000					Vestone Ltd.	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Cornmarket Group Financial Services Limited	GBR	NIA	Vestone Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Cornmarket Insurance Brokers Ltd.	GBR	NIA	Cornmarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Cornmarket Insurance Services Limited	GBR	NIA	Cornmarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
							EIS Financial Services Limited	GBR	NIA	Cornmarket Insurance Services Limited	Ownership	25.000	The Desmarais Family Residual Trust	
		00000					Cornmarket Retail Trading Ltd	GBR	NIA	Cornmarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Savings & Investments Ltd.	GBR	NIA	Cornmarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Gregan McGuiness (Life & Pensions) Ltd.	GBR	NIA	Cornmarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Associate Holdings	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Irish Holdings	GBR	NIA	Irish Life Associate Holdings	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					Allianz-Irish Life Holdings plc.	GBR	NIA	Irish Life Irish Holdings	Ownership	100.000	The Desmarais Family Residual Trust	
							Allianz p.l.c.	GBR	NIA	Allianz-Irish Life Holdings plc	Ownership	100.000	The Desmarais Family Residual Trust	
							Allianz Northern Ireland Ltd.	GBR	NIA	Allianz-Irish Life Holdings plc	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Assurance plc.	GBR	NIA	Irish Life Group Limited	Ownership	88.710	The Desmarais Family Residual Trust	
		00000					Ballsbridge Property Investments Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Cathair Ce Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Ilona Financial Group, Inc.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Unit Fund Managers Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Keko Park Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Stephen Court Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Tredwell Associates Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Trustee Services Limited	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Office Park De Mont-St-Guibert A S.A.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Office Park De Mont-St-Guibert B S.A.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Office Park De Mont-St-Guibert C S.A.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Mili SAS	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					City Gate Park Administration Limited	GBR	NIA	Irish Life Assurance plc.	Ownership	66.660	The Desmarais Family Residual Trust	
		00000					Westlink Industrial Estate Management Company Ltd	GBR	NIA	Irish Life Assurance plc.	Ownership	98.000	The Desmarais Family Residual Trust	
		00000					SJRQ Riverside IV Management Company Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	51.000	The Desmarais Family Residual Trust	
		00000					Hollins Clough Management Company Ltd	GBR	NIA	Irish Life Assurance plc.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Dakline Company Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Ashtown Management Company Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Choralli Limited	GBR	NIA	Irish Life Assurance plc.	Ownership	20.000	The Desmarais Family Residual Trust	
		00000					Baggot Court Management Limited	GBR	NIA	Irish Life Assurance plc.	Ownership	14.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Richview Office Park Management Company Limited	GBR	NIA	Irish Life Assurance plc.	Ownership	11.000	The Desmarais Family Residual Trust	
		00000					Padamul Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	5.500	The Desmarais Family Residual Trust	
		00000					Tour Esplanade (Paris) LP	GBR	NIA	Irish Life Assurance plc.	Ownership	18.214	The Desmarais Family Residual Trust	
		00000					Canada Life Group Holdings Limited	GBR	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					4073649 Canada, Inc.	CAN	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Finance (U.K.), Limited	GBR	NIA	4073649 Canada, Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					CL Luxembourg Capital Management S.a.r.l.	LUX	NIA	CLH International Capital Management Hungary, Limited Liability Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					8478163 Canada Limited	CAN	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Capital Bermuda Limited	BMU	NIA	8478163 Canada Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					The Canada Life Insurance Company of Canada	CAN	IA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					6855572 Manitoba Ltd	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MAM Holdings Inc.	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	94.400	The Desmarais Family Residual Trust	
		00000					Mountain Asset Management LLC	DE	NIA	MAM Holdings Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					2331777 Ontario Ltd	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					2344701 Ontario Ltd	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					Vaudreuil Shopping Centres Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					2356720 Ontario Ltd	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					0977221 B.C. Ltd	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					CL Capital Management (Canada), Inc.	CAN	NIA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					587443 Ontario Inc.	CAN	NIA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Mortgage Services Ltd	CAN	NIA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Adason Properties Limited	CAN	NIA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Capital Trust	CAN	NIA	The Canada Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.450	The Desmarais Family Residual Trust	
		00000					171263 Canada Inc.	CAN	UIP	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	65.594	The Desmarais Family Residual Trust	
		00000				Toronto Stock Exchange	IGM Financial Inc.	CAN	NIA	Power Financial Corporation	Ownership	61.487	The Desmarais Family Residual Trust	
		00000					Investors Group Inc.	CAN	NIA	IGM Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investors Group Financial Services Inc.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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		00000					I.G. International Management Limited	IRL	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					I.G. Investment Management (Hong Kong) Limited	HKG	NIA	I.G. International Management Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investors Group Trust Co. Ltd.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					391102 B.C. Ltd.	CAN	NIA	Investors Group Trust Co. Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					I.G. Insurance Services Inc.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investors Syndicate Limited	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investors Group Securities Inc.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					6460675 Manitoba Ltd.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					I.G. Investment Management, Ltd.	CAN	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investors Group Corporate Class Inc.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investors Syndicate Property Corp.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					0965311 B.C. Ltd.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					0992480 B.C. Ltd.	CAN	NIA	I.G. Investment Management, Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					I.G. Investment Corp.	DE	NIA	Investors Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Mackenzie Inc.	CAN	NIA	IGM Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Mackenzie Financial Corporation	CAN	NIA	Mackenzie Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Mackenzie Investments Charitable Foundation	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Strategic Charitable Giving Foundation	CAN	NIA	Mackenzie Financial Corporation	Ownership	14.280	The Desmarais Family Residual Trust	
		00000					Mackenzie Cundill Investment Management (Bermuda) Ltd.	BMU	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Mackenzie Financial Capital Corporation	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Multi-Class Investment Corp.	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MMLP GP Inc.	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MacKenzie Investments Corporation	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MacKenzie Investments PTE, Ltd.	SGP	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MacKenzie Global Macro Asian Credit Fund Ltd.	SGP	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MacKenzie Global Macro Asian Credit Master Fund Ltd.	SGP	NIA	MacKenzie Global Macro Asian Credit Fund Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
							Mackenzie U.S. Fund Management Inc.	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investment Planning Counsel Inc.	CAN	NIA	IGM Financial Inc.	Ownership	96.930	The Desmarais Family Residual Trust	
										Management of IPC		3.070		
		00000					IPC Investment Corporation	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					IPC Estate Services Inc.	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					IPC Securities Corporation	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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		00000					IPC Portfolio Services Inc.	CAN	NIA	Investment Planning Counsel Inc.	Ownership	88.400	The Desmarais Family Residual Trust	
									NIA	IPC Investment Corporation and IPC Securities Corporation	Ownership	11.600	The Desmarais Family Residual Trust	
		00000					Counsel Portfolio Services Inc.	CAN	NIA	IPC Portfolio Services Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Counsel Portfolio Corporation	CAN	NIA	Counsel Portfolio Services Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.450	The Desmarais Family Residual Trust	
		00000					171263 Canada Inc.	CAN	UIP	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	65.594	The Desmarais Family Residual Trust	
		00000					Power Financial Europe B.V.	NLD	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000		2317618			Parjointco N.V.	NLD	NIA	Power Financial Corporation	Ownership	50.000	The Desmarais Family Residual Trust	
		00000		1850967			Pargesa Holding SA	CHE	NIA	Power Financial Corporation	Ownership	75.400	The Desmarais Family Residual Trust	
		00000					Pargesa Netherlands B.V.	NLD	NIA	Pargesa Holding SA	Ownership	100.000	The Desmarais Family Residual Trust	
		00000		1590393	0001179313	Euronext Brussels	Groupe Bruxelles Lambert	BEL	NIA	Pargesa Netherlands B.V.	Ownership	52.000	The Desmarais Family Residual Trust	
		00000			0000899108	Euronext Paris	Pernod Ricard	FRA	NIA	Groupe Bruxelles Lambert	Ownership	6.800	The Desmarais Family Residual Trust	
		00000					Umicore	BEL	NIA	Groupe Bruxelles Lambert	Ownership	16.900	The Desmarais Family Residual Trust	
		00000					Ontex	BEL	NIA	Groupe Bruxelles Lambert	Ownership	15.000	The Desmarais Family Residual Trust	
							adidas	BEL	NIA	Groupe Bruxelles Lambert	Ownership	5.700	The Desmarais Family Residual Trust	
		00000					LTI One	BEL	NIA	Groupe Bruxelles Lambert	Ownership	0.400	The Desmarais Family Residual Trust	
							Sagerpar	BEL	NIA	Groupe Bruxelles Lambert	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					Belgian Securities B.V.	NLD	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	
		00000		2318503	0001450277	Euronext Paris	Imerys	FRA	NIA	Belgian Securities B.V.	Ownership	69.700	The Desmarais Family Residual Trust	
		00000					Brussels Securities	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					LTI One	BEL	NIA	Brussels Securities	Ownership	99.600	The Desmarais Family Residual Trust	
		00000					Groupe Bruxelles Lambert	BEL	NIA	LTI One	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					LTI Two	BEL	NIA	Brussels Securities	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Groupe Bruxelles Lambert	BEL	NIA	LTI Two	Ownership	0.100	The Desmarais Family Residual Trust	
							Umicore	BEL	NIA	LTI Two	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					URDAC	BEL	NIA	Brussels Securities	Ownership	100.000	The Desmarais Family Residual Trust	
							Groupe Bruxelles Lambert	BEL	NIA	URDAC	Ownership	0.100	The Desmarais Family Residual Trust	
							FINPAR	BEL	NIA	Brussels Securities	Ownership	100.000	The Desmarais Family Residual Trust	
							Groupe Bruxelles Lambert	BEL	NIA	FINPAR	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					Sagerpar	BEL	NIA	Brussels Securities	Ownership	99.000	The Desmarais Family Residual Trust	
		00000		1590393	0001179313	Euronext Brussels	Groupe Bruxelles Lambert	BEL	NIA	Sagerpar	Ownership	3.300	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					GBL Overseas Finance N.V.	BEL	NIA	Brussels Securities	Ownership	100.000	The Desmarais Family Residual Trust	
							GBL Participations SA	BEL	NIA	Brussels Securities	Ownership	10.000	The Desmarais Family Residual Trust	
							GBL Finance S.a.r.l.	BEL	NIA	Brussels Securities	Ownership	10.000	The Desmarais Family Residual Trust	
		00000					COFINERGY	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GBL Energy S.á.r.l.	LUX	NIA	COFINERGY	Ownership	100.000	The Desmarais Family Residual Trust	
							adidas	LUX	NIA	GBL Energy S.á.r.l.	Ownership	1.500	The Desmarais Family Residual Trust	
		00000			0000879764	New York Stock Exchange	Total SA	FRA	NIA	GBL Energy S.á.r.l.	Ownership	1.200	The Desmarais Family Residual Trust	
		00000					GBL Verwaltung GmbH	GMB	NIA	GBL Energy S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
							GBL Finance & Treasury	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	
							GBL Participations SA	BEL	NIA	Groupe Bruxelles Lambert	Ownership	90.000	The Desmarais Family Residual Trust	
							GBL Finance S.a.r.l.	BEL	NIA	Groupe Bruxelles Lambert	Ownership	90.000	The Desmarais Family Residual Trust	
		00000					GBL Verwaltung SA	LUX	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GBL Investments Limited	IRL	NIA	GBL Verwaltung S.à.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GBL R	LUX	NIA	GBL Verwaltung S.à.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Sienna Capital S.á.r.l.	LUX	NIA	GBL Verwaltung S.à.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
							Sagard FCPR	BEL	NIA	Sienna Capital S.à.r.l.	Ownership	10.900	The Desmarais Family Residual Trust	
							Sagard II A FPCI	BEL	NIA	Sienna Capital S.à.r.l.	Ownership	0.300	The Desmarais Family Residual Trust	
							Sagard II B FPCI	BEL	NIA	Sienna Capital S.à.r.l.	Ownership	75.000	The Desmarais Family Residual Trust	
							Sagard 3 Millésime 1 FPCI	BEL	NIA	Sienna Capital S.à.r.l.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Kartesia Credit Opportunities I SCA, SICAV-SIF	LUX	NIA	Sienna Capital S.á.r.l.	Ownership	29.600	The Desmarais Family Residual Trust	
		00000					Kartesia Management SA	LUX	NIA	Sienna Capital S.á.r.l.	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					Engon Capital Partners SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	43.000	The Desmarais Family Residual Trust	
							Engon Capital SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	5.900	The Desmarais Family Residual Trust	
		00000					Engon Capital Partners III SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
							Mérieux Participations I SAS	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	15.100	The Desmarais Family Residual Trust	
							Mérieux Participations II SAS	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	37.700	The Desmarais Family Residual Trust	
							PrimeStone Capital Parallel Vehicle CSC	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
							PrimeStone Capital Special Limited Partner SCSp	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	1.700	The Desmarais Family Residual Trust	
							BDT Capial Partners Fund II (INT), L.P.	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	9.800	The Desmarais Family Residual Trust	
							Sienna Capital International	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Serena S.á.r.l.	LUX	NIA	GBL Verwaltung S.à.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					SGS	LUX	NIA	Serena S.á.r.l.	Ownership	15.000	The Desmarais Family Residual Trust	
							Elliott Capital	LUX	NIA	Serena S.á.r.l.	Ownership	100.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							LafargeHolcim	LUX	NIA	GBL Verwaltung S.à.r.l.	Ownership	9.400	The Desmarais Family Residual Trust	
		00000			0001243443	New York Stock Exchange	Engie	FRA	NIA	Serena S.á.r.l.	Ownership	4.100	The Desmarais Family Residual Trust	
		00000					ECP 2	BEL	NIA	Groupe Bruxelles Lambert	Ownership	42.400	The Desmarais Family Residual Trust	
		00000					Pargesa Netherlands B.V.	NLD	NIA	Pargesa Holding SA	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					SFPG	FRA	NIA	Pargesa Netherlands B.V.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.450	The Desmarais Family Residual Trust	
		00000					Square Victoria Communications Group Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Gesca Ltée	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					La Presse, Ltée	CAN	NIA	Gesca Ltée	Ownership	100.000	The Desmarais Family Residual Trust	
							Nuglif Inc.	CAN	NIA	La Presse, Ltée	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Cyberpresse Inc.	CAN	NIA	Gesca Ltée	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					9214470 Canada Inc.	CAN	NIA	Gesca Ltée	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Square Victoria Digital Properties Inc.	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Les Éditions Gesca Ltée	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Les Éditions La Presse Ltée	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Workopolis	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Olive Média	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	25.000	The Desmarais Family Residual Trust	
		00000					Square Victoria C.P. Holding Inc.	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canadian Press Enterprises Inc.	CAN	NIA	Square Victoria C.P. Holding Inc.	Ownership	33.300	The Desmarais Family Residual Trust	
		00000					Pagemasters North America Inc.	CAN	NIA	Canadian Press Enterprises Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.450	The Desmarais Family Residual Trust	
		00000					Power Corporation (International) Limited	BMU	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Pacific Corporation Limited	HKG	NIA	Power Corporation (International) Limited	Ownership	99.900	The Desmarais Family Residual Trust	
		00000					Power Pacific Equities Limited	HKG	NIA	Power Pacific Corporation Limited	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					Power Pacific Equities Limited	HKG	NIA	Power Corporation (International) Limited	Ownership	99.900	The Desmarais Family Residual Trust	
		00000					Power Communications Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Pacific Corporation Limited	HKG	NIA	Power Communications Inc.	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					China Asset Management Limited	CHN	NIA	Power Corporation of Canada	Ownership	10.000	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.450	The Desmarais Family Residual Trust	
		00000					152245 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Tek, LLC	DE	NIA	152245 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3540529 Canada Inc.	CAN	NIA	152245 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Societe Immobiliere HMM	CAN	NIA	152245 Canada Inc.	Ownership	18.750	The Desmarais Family Residual Trust	
		00000					Quinstreet Inc.	CAN	NIA	152245 Canada Inc.	Ownership	1.200	The Desmarais Family Residual Trust	
		00000					Square Victoria Real Estate Inc./Square Victoria Immobilier Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3121011 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					171263 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Victoria Square Ventures Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0001259942	Toronto Stock Exchange	Bellus Health Inc.	CAN	NIA	Victoria Square Ventures Inc.	Ownership	32.500	The Desmarais Family Residual Trust	
		00000					9314-0093 Quebec Inc.	CAN	NIA	Victoria Square Ventures Inc.	Ownership	25.000	The Desmarais Family Residual Trust	
		00000					Power Energy Corporation	CAN	NIA	Victoria Square Ventures Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Potentia Solar Inc.	CAN	NIA	Victoria Square Ventures Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Renewable Energy Corporation	CAN	NIA	Victoria Square Ventures Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							Sequoia Energy Inc.	CAN	NIA	Power Renewable Energy Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
							Sequoia Energy US Inc.	CAN	NIA	Sequoia Energy Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Energy Eagle Creek	CAN	NIA	Power Energy Eagle Creek	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Energy Eagle Creek LLP	CAN	NIA	Power Energy Eagle Creek LLC	Ownership	60.000	The Desmarais Family Residual Trust	
		00000					Eagle Creek Renewable Energy LLC	CAN	NIA	Power Energy Eagle Creek LLP	Ownership	52.000	The Desmarais Family Residual Trust	
		00000					Power Communications Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Brazeau River Resources Investments Inc.	CAN	NIA	Power Communications Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					PCC Industrial (1993) Corporation	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Corporation International	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3249531 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Sagard Capital Partners GP, Inc.	DE	NIA	3249531 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Sagard Capital Partners, L.P.	DE	NIA	Sagard Capital Partners GP, Inc.	Ownership	99.350	The Desmarais Family Residual Trust	
							Vein Clinics of America	De	NIA	Sagard Capital Partners, L.P.	Ownership	97.300	The Desmarais Family Residual Trust	
							1069759 B.C. Unlimited Liability Company	DE	NIA	Sagard Capital Partners, L.P.	Ownership	100.000	The Desmarais Family Residual Trust	
							IntegraMed America, Inc.	DE	NIA	IntegraMed America, Inc.	Ownership	96.500	The Desmarais Family Residual Trust	
		00000					Power Corporation of Canada Inc.	DE	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					PL S.A.	LUX	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					4190297 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Sagard Capital Partners Management Corp.	CAN	NIA	4190297 Canada Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Sagard S.A.S.	FRA	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Marquette Communications (1997) Corporation	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					4507037 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					4524781 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					4524799 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					4524802 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	65.594	The Desmarais Family Residual Trust	
		00000					4400003 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3411893 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3439453 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Power Financial Capital Corporation	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					7973594 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					7973683 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					7974019 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					8677964 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
							9194649 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
							Springboard L.P.	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
							WealthSimple Financial Inc.	CAN	NIA	Springboard L.P.	Ownership	60.400	The Desmarais Family Residual Trust	
							Wealthsimple Inc.	CAN	NIA	WealthSimple Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							Canadian ShareOwner Investments Inc.	CAN	NIA	WealthSimple Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							CSA Computing Inc.	CAN	NIA	WealthSimple Financial Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							PFC Ventures Inc. (9629220 Canada Inc.)	CAN	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
							Power Financail Ventures GP Inc. (9629246 Canada Inc.)	CAN	NIA	Power Financial Corporation	Ownership	50.000	The Desmarais Family Residual Trust	
							Diagram Ventures GP Inc. (9629262 Canada Inc.)	CAN	NIA	Power Financial Corporation	Ownership	50.000	The Desmarais Family Residual Trust	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Other prepaid assets	19,174,288	19,174,288	0	
2505. State tax recoverable	4,095,205		4,095,205	11,642,345
2506. Premium tax refunds	3,461,170		3,461,170	1,703,310
2507. Capitalized costs	59,599,489	59,599,489	0	
2508. Receivable for securities	1,084,927	1,084,927	0	
2597. Summary of remaining write-ins for Line 25	87,415,079	79,858,704	7,556,375	13,345,655

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	44,845,188	37,507,598
2505. Interest payable	45,868	39,404
2506. Annuity surrenders in process	15,855,394	19,085,663
2507. Derivative collateral payable	76,410,000	19,060,000
2597. Summary of remaining write-ins for Line 25	137,156,450	75,692,665

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	39,715,742	42,023,008
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		1,803,611
2.2 Additional investment made after acquisition	267,692	338,817
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		313,328
5. Deduct amounts received on disposals		1,094,661
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized	182,111	462,000
8. Deduct current year's depreciation	1,227,824	3,206,361
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	38,573,499	39,715,742
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	38,573,499	39,715,742

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	3,101,856,750	3,227,583,156
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	370,640,000	425,510,000
2.2 Additional investment made after acquisition		4,875,000
3. Capitalized deferred interest and other		
4. Accrual of discount	31,072	86,824
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	118,393,560	556,108,009
8. Deduct amortization of premium and mortgage interest points and commitment fees	42,560	90,221
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)	3,354,091,702	3,101,856,750
12. Total valuation allowance	(2,713,308)	(2,770,000)
13. Subtotal (Line 11 plus Line 12)	3,351,378,394	3,099,086,750
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,351,378,394	3,099,086,750

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	494,011,666	506,928,683
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		548,099
2.2 Additional investment made after acquisition	1,912,100	1,600,266
3. Capitalized deferred interest and other	(1,217,059)	(2,835,453)
4. Accrual of discount	3,112	390
5. Unrealized valuation increase (decrease)	11,739,183	(740,481)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	7,349,396	10,981,714
8. Deduct amortization of premium and depreciation	267,731	508,124
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	498,831,875	494,011,666
12. Deduct total nonadmitted amounts	19,241,170	14,355,285
13. Statement value at end of current period (Line 11 minus Line 12)	479,590,705	479,656,381

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	18,478,042,162	17,438,779,114
2. Cost of bonds and stocks acquired	13,516,899,423	33,848,461,520
3. Accrual of discount	40,718,875	86,756,249
4. Unrealized valuation increase (decrease)	861,053	8,134,690
5. Total gain (loss) on disposals	51,422,151	34,206,573
6. Deduct consideration for bonds and stocks disposed of	12,822,413,947	32,817,428,512
7. Deduct amortization of premium	35,603,038	60,619,701
8. Total foreign exchange change in book/adjusted carrying value	(82,365,741)	(59,126,326)
9. Deduct current year's other-than-temporary impairment recognized		1,121,445
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	19,147,560,938	18,478,042,162
11. Deduct total nonadmitted amounts	2,046,386	1,717,655
12. Statement value at end of current period (Line 10 minus Line 11)	19,145,514,552	18,476,324,507

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	13,921,508,062	21,215,726,722	19,918,979,552	(70,037,446)	13,921,508,062	15,148,217,786		12,878,500,914
2. NAIC 2 (a)	5,589,872,238	561,695,142	372,313,490	(54,613,327)	5,589,872,238	5,724,640,563		5,374,006,247
3. NAIC 3 (a)	287,329,334	-	19,068,754	80,154,416	287,329,334	348,414,996		250,273,972
4. NAIC 4 (a)	67,054,690	-	299,119	(22,021,381)	67,054,690	44,734,190		10,081,902
5. NAIC 5 (a)	37,393,614	-	676,213	(51,661)	37,393,614	36,665,740		38,939,732
6. NAIC 6 (a)	3,143,313	-	84,997	84,727	3,143,313	3,143,043		3,315,295
7. Total Bonds	19,906,301,251	21,777,421,864	20,311,422,125	(66,484,672)	19,906,301,251	21,305,816,318	0	18,555,118,062
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2	1				1	1		1
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	1	0	0	0	1	1	0	1
15. Total Bonds and Preferred Stock	19,906,301,252	21,777,421,864	20,311,422,125	(66,484,672)	19,906,301,252	21,305,816,319	0	18,555,118,063

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....1,799,286,079; NAIC 2 $.....145,744,628; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	755,175,187	XXX	756,242,769	2,172,487	1,827,942

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	130,644,549	111,401,615
2. Cost of short-term investments acquired	6,859,840,357	10,349,476,635
3. Accrual of discount	107,325	8,268
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	18,972	21
6. Deduct consideration received on disposals	6,234,088,333	10,328,699,761
7. Deduct amortization of premium	1,347,683	1,542,229
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)	755,175,187	130,644,549
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	755,175,187	130,644,549

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)	(27,917,743)
2.	Cost paid/(consideration received) on additions	(314,438)
3.	Unrealized valuation increase/(decrease)	19,763,069
4.	Total gain (loss) on termination recognized	(245,827)
5.	Considerations received/(paid) on terminations	(29,309)
6.	Amortization	2,857,612
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	82,382,525
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	76,554,507
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	76,554,507

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				2,419,688
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				799,077
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(1,116,164)			
3.14	Section 1, Column 18, prior year	(498,013)	(618,151)	(618,151)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(1,116,177)			
3.24	Section 1, Column 19, prior year	(498,007)	(618,170)	(618,170)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				19
4.1	Cumulative variation margin on terminated contracts during the year		(3,343,705)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(3,343,706)	(3,343,706)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				1
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				3,218,783
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,218,783

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	76,554,480	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	3,218,755	
3.	Total (Line 1 plus Line 2)		79,773,235
4.	Part D, Section 1, Column 5	120,744,561	
5.	Part D, Section 1, Column 6	(40,971,326)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	75,346,929	
8.	Part B, Section 1, Column 13	(485,896)	
9.	Total (Line 7 plus Line 8)		74,861,033
10.	Part D, Section 1, Column 8	140,331,587	
11.	Part D, Section 1, Column 9	(65,470,554)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	35,692,431	
14.	Part B, Section 1, Column 20	(1,724,190)	
15.	Part D, Section 1, Column 11	33,968,241	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	54,738,549	29,719,968
2. Cost of cash equivalents acquired	10,594,751,693	23,438,514,603
3. Accrual of discount	631,124	875,876
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(569)	12,952
6. Deduct consideration received on disposals	9,137,608,354	23,414,077,583
7. Deduct amortization of premium	205,023	307,267
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)	1,512,307,420	54,738,549
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,512,307,420	54,738,549

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
153972	SEATTLE	WA		04/13/2016	3.860	17,000,000		34,200,000
153975	IRVINE	CA		06/29/2016	3.560	43,000,000		67,203,095
153977	NEWPORT BEACH	CA		06/29/2016	3.560	42,300,000		65,300,000
153980	SCOTTSDALE	AZ		04/27/2016	3.400	21,000,000		40,860,000
153981	FOUNTAIN VALLEY	CA		06/16/2016	3.510	8,500,000		17,250,000
153982	MCKINNEY	TX		05/18/2016	3.280	31,250,000		49,800,000
153983	BENSENVILLE	IL		06/30/2016	3.400	6,250,000		12,150,000
153985	ALHAMBRA	CA		06/30/2016	4.000	7,410,000		15,420,000
153986	ANAHEIM	CA		06/30/2016	3.500	4,300,000		20,000,000
153987	EL CAJON	CA		06/30/2016	3.500	2,500,000		13,050,000
153988	LAKESIDE	CA		06/30/2016	3.500	3,435,000		12,000,000
153989	OAKLAND	CA		06/30/2016	3.500	6,255,000		28,700,000
153990	SAN JUAN CAPISTRANO	CA		06/30/2016	4.000	6,640,000		12,450,000
153993	MEDFORD	MA		06/30/2016	3.270	34,800,000		68,100,000
153995	PLAINFIELD	IN		06/30/2016	3.720	18,250,000		28,100,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	252,890,000	0	484,583,095
0899999. Total - Mortgages in Good Standing				XXX	XXX	252,890,000	0	484,583,095
3399999. Total Mortgages				XXX	XXX	252,890,000	0	484,583,095

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
153533	TEMPE	AZ		11/08/2005	04/07/2016	3,285,527					0		3,285,527	3,285,527			0
105217	MOUNT PROSPECT	IL		07/02/1987	04/07/2016	9,138					0		9,138	9,138			0
153540	FOLSOM	CA		12/06/2005	04/01/2016	2,501,388					0		2,501,388	2,501,388			0
105475	CHANTILLY	VA		05/02/1989	04/21/2016	2,142,233					0		2,142,233	2,142,233			0
153072	BELLINGHAM	WA		03/27/1998	04/28/2016	643,147					0		643,147	643,147			0
153496	CITY OF INDUSTRY	CA		07/22/2004	06/06/2016	887,738					0		887,738	887,738			0
0199999. Total - Mortgages Closed by Repayment						9,469,171	0	0	0	0	0	0	9,469,171	9,469,171	0	0	0
Mortgages With Partial Repayments																	
66503	CHATSWORTH	CA		03/01/1984		46,222					0			46,222			0
66686	WESTLAND	MI		10/08/1985		329,712					0			329,712			0
70032	GRAND RAPIDS	MI		04/16/1987		61,925					0			61,925			0
70219	SANTA BARBARA	CA		07/01/1988		33,975					0			33,975			0
70342	CLAYTON	MO		11/30/1989		54,875					0			54,875			0
70365	FARMINGTON HILLS	MI		01/22/1990		234,727					0			234,727			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
70393	BATAVIA	OH		11/23/1993		259,791					0			259,791			0
102106	SANTA ANA	CA		10/23/1978		11,260					0			11,260			0
102220	RICHMOND	VA		12/29/1994		64,504					0			64,504			0
105217	MOUNT PROSPECT	IL		07/02/1987		9,082					0			9,082			0
105240	VAN NUYS	CA		04/14/1988		10,919					0			10,919			0
105241	VAN NUYS	CA		04/14/1988		10,302					0			10,302			0
105381	ORANGE	CA		08/30/1989		59,517					0			59,517			0
105397	ST. PAUL	MN		10/10/1989		102,672					0			102,672			0
105399	LAS VEGAS	NV		10/26/1989		17,879					0			17,879			0
105434	HUNT VALLEY	MD		12/14/1989		152,995		4,428			4,428			157,423			0
105475	CHANTILLY	VA		05/02/1989		6,576					0			6,576			0
105543	LAS VEGAS	NV		08/30/1990		20,002					0			20,002			0
105544	LAS VEGAS	NV		08/30/1990		20,002					0			20,002			0
105597	LAS VEGAS	NV		03/18/1991		20,567					0			20,567			0
105603	CLEVELAND	OH		04/16/1991		70,043					0			70,043			0
105623	GREENFIELD	WI		07/02/1991		114,770					0			114,770			0
105645	PORTLAND	OR		09/12/1991		27,796					0			27,796			0
105648	TUALATIN	OR		08/08/1991		41,135					0			41,135			0
105671	LYNDHURST	OH		11/27/1991		22,561		(162)			(162)			22,399			0
105708	LAS VEGAS	NV		06/04/1992		30,489					0			30,489			0
105742	LIVONIA	MI		11/19/1992		22,564					0			22,564			0
105765	GREENFIELD	WI		12/17/1992		81,450					0			81,450			0
105804	SOUTH MILWAUKEE	WI		04/22/1993		164,950		(1,847)			(1,847)			163,103			0
105827	LOS ANGELES	CA		02/29/1988		30,842					0			30,842			0
105950	HENDERSON	NV		09/28/1994		79,472					0			79,472			0
106001	PORTLAND	OR		03/15/1993		18,716		(277)			(277)			18,438			0
106018	CLEVELAND	OH		05/23/1990		92,978					0			92,978			0
106105	BLOOMINGTON	MN		09/17/1996		36,130					0			36,130			0
106126	CARLSBAD	CA		04/15/1997		10,523					0			10,523			0
106130	CHEEKTOWAGA	NY		07/03/1997		31,353					0			31,353			0
106134	NORTHBROOK	IL		06/19/1997		18,546					0			18,546			0
106141	ALPHARETTA	GA		07/17/1997		64,189					0			64,189			0
106142	VERNON	CA		07/11/1997		18,270					0			18,270			0
106168	LAS VEGAS	NV		09/02/1998		37,819					0			37,819			0
106174	SOUTH MILWAUKEE	WI		03/08/1999		51,153					0			51,153			0
106177	OSHKOSH	WI		08/19/1999		89,918					0			89,918			0
106179	LAS VEGAS	NV		11/29/1999		58,211					0			58,211			0
106180	ROME	NY		10/07/1999		94,314					0			94,314			0
106181	LOS ALAMITOS	CA		09/22/1999		7,622					0			7,622			0
106182	HUNTINGTON BEACH	CA		10/19/1999		33,943					0			33,943			0
106189	BRUNSWICK	OH		01/31/2000		25,870					0			25,870			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
106190	INDIANAPOLIS	IN		03/15/2000		24,651					0			24,651			0
106191	SMITHTOWN	NY		05/10/2000		27,218					0			27,218			0
106194	STERLING HEIGHTS	MI		08/14/2000		26,771					0			26,771			0
106197	BROOKFIELD	WI		03/27/2001		7,565					0			7,565			0
106199	SHERMAN OAKS	CA		05/16/2001		42,504					0			42,504			0
106200	LOS ANGELES	CA		09/13/2001		18,721					0			18,721			0
106201	STATEN ISLAND	NY		08/31/2001		19,768					0			19,768			0
106202	GLENDALE	AZ		10/11/2001		32,249					0			32,249			0
106205	RIVERSIDE	CA		01/16/2002		7,770					0			7,770			0
106212	SPRINGFIELD	OH		05/02/2002		24,428					0			24,428			0
106214	HOLLAND	MI		07/12/2002		24,727					0			24,727			0
106216	RIVERSIDE	CA		10/31/2002		7,327					0			7,327			0
130024	ORCHARD PARK	NY		02/15/1990		74,517					0			74,517			0
130076	SAN DIEGO	CA		09/14/1995		34,949					0			34,949			0
130160	SEATTLE	WA		08/21/1997		9,837		754			754			10,591			0
130300	CLINTON TOWNSHIP	MI		03/10/2011		465,303					0			465,303			0
130301	LANSING	MI		03/10/2011		246,016					0			246,016			0
130302	KALAMAZOO	MI		03/10/2011		82,005					0			82,005			0
130303	PORTAGE	MI		03/10/2011		143,213					0			143,213			0
130304	MUSKEGON	MI		03/10/2011		92,760					0			92,760			0
130305	LA VISTA	NE		03/10/2011		126,290					0			126,290			0
130306	ELKHORN	NE		03/10/2011		173,579					0			173,579			0
130307	PEORIA	IL		03/10/2011		133,012					0			133,012			0
130308	LONG ISLAND CITY	NY		10/26/2011		527,496					0			527,496			0
130311	SANTA MONICA	CA		10/10/2012		720,366					0			720,366			0
151678	PALO ALTO	CA		05/14/1987		14,199					0			14,199			0
151681	TROY	MI		06/10/1987		22,361					0			22,361			0
151893	LAWRENCE TWP	NJ		06/27/1988		35,697					0			35,697			0
152464	TINTON FALLS	NJ		08/30/1990		29,242					0			29,242			0
152748	PORTLAND	OR		02/27/1987		28,643					0			28,643			0
152750	PORTLAND	OR		02/26/1987		63,215					0			63,215			0
152980	JESSUP	MD		08/26/1996		55,105					0			55,105			0
153052	LANCASTER	NY		10/08/1997		32,751		(1,057)			(1,057)			31,694			0
153063	WESTLAND	MI		12/15/1997		42,631					0			42,631			0
153072	BELLINGHAM	WA		03/27/1998		5,853					0			5,853			0
153109	BALTIMORE	MD		03/02/1999		29,135					0			29,135			0
153138	SAN DIEGO	CA		10/05/1999		5,149					0			5,149			0
153144	FISHERS	IN		12/07/1999		91,550					0			91,550			0
153145	DAYTON	OH		12/07/1999		68,914					0			68,914			0
153146	GREENWOOD	IN		12/07/1999		40,745					0			40,745			0
153156	SAN DIEGO	CA		12/07/1999		57,044					0			57,044			0
153160	FAYETTEVILLE	NC		12/21/1999		215,742					0			215,742			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153189	ROCKVILLE	MD		06/27/2000		55,372					0			55,372			0
153194	OAKDALE	MN		06/29/2000		14,288					0			14,288			0
153201	NATIONAL CITY	CA		08/10/2000		11,400		(2,444)			(2,444)			8,956			0
153208	SEATTLE	WA		10/03/2000		17,537					0			17,537			0
153284	LAS VEGAS	NV		06/27/2001		28,548					0			28,548			0
153293	OSHKOSH	WI		06/27/2001		24,796					0			24,796			0
153294	LIVONIA	MI		07/26/2001		18,952					0			18,952			0
153326	THORNTON	CO		10/04/2001		26,790					0			26,790			0
153327	PORTLAND	OR		11/05/2001		15,233					0			15,233			0
153329	MAHTOMEDI	MN		11/20/2001		34,576					0			34,576			0
153335	OAKDALE	MN		11/20/2001		24,995					0			24,995			0
153336	MAPLEWOOD	MN		11/20/2001		15,877					0			15,877			0
153337	SAN DIEGO	CA		12/10/2001		27,594					0			27,594			0
153338	CANTON	OH		11/15/2001		78,480		(8,703)			(8,703)			69,777			0
153340	COLUMBIA HEIGHTS	MN		12/19/2001		22,629					0			22,629			0
153344	LAS VEGAS	NV		12/19/2001		33,623					0			33,623			0
153364	ELMHURST	IL		07/02/2002		85,904					0			85,904			0
153369	CHICAGO	IL		01/08/2003		10,337					0			10,337			0
153370	MCHENRY	IL		01/08/2003		16,023					0			16,023			0
153377	MANKATO	MN		11/25/2002		24,227					0			24,227			0
153384	PALOS PARK	IL		11/14/2002		27,425					0			27,425			0
153402	GARDENA	CA		01/28/2003		9,511					0			9,511			0
153405	PITTSBURGH	PA		01/08/2003		27,237					0			27,237			0
153406	WESTWOOD	NJ		01/13/2003		44,421		4,598			4,598			49,019			0
153410	LOUISVILLE	CO		01/16/2003		26,224		1,248			1,248			27,472			0
153414	LAS VEGAS	NV		05/15/2003		15,954					0			15,954			0
153415	SALT LAKE CITY	UT		12/23/2002		14,080					0			14,080			0
153416	SALT LAKE CITY	UT		12/23/2002		10,708		786			786			11,494			0
153418	SALT LAKE CITY	UT		12/23/2002		7,559		343			343			7,902			0
153420	COMMERCE	CA		01/23/2003		14,322					0			14,322			0
153422	DULUTH	GA		02/18/2003		13,766					0			13,766			0
153423	SEATTLE	WA		02/05/2003		13,736					0			13,736			0
153436	DENVER	CO		03/13/2003		34,767					0			34,767			0
153438	ROCKFORD	IL		04/30/2003		26,591					0			26,591			0
153439	ONTARIO	CA		04/03/2003		18,189		944			944			19,133			0
153440	BOTHELL	WA		04/10/2003		14,555					0			14,555			0
153443	COMMERCE	CA		05/02/2003		32,375					0			32,375			0
153445	MILFORD	MI		04/30/2003		23,802					0			23,802			0
153447	CAROL STREAM	IL		08/13/2003		11,029					0			11,029			0
153448	ONTARIO	CA		04/03/2003		24,056		1,830			1,830			25,886			0
153450	CLEVELAND	OH		05/30/2003		16,859					0			16,859			0

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153455	ELK GROVE VILLAGE	IL		05/30/2003		47,033					0			47,033			0
153457	SIGNAL HILL	CA		07/07/2003		29,078					0			29,078			0
153459	LA CANADA	CA		06/09/2003		23,967					0			23,967			0
153464	WINCHESTER	VA		08/26/2003		39,912					0			39,912			0
153472	CAMARILLO	CA		08/28/2003		25,394					0			25,394			0
153474	EUGENE	OR		07/22/2003		50,422					0			50,422			0
153477	MOUNT WASHINGTON	PA		10/02/2003		27,361					0			27,361			0
153481	LAS VEGAS	NV		04/23/2004		27,830					0			27,830			0
153482	MANASSAS	VA		02/14/2005		89,456					0			89,456			0
153484	DULUTH	MN		06/18/2004		22,589					0			22,589			0
153489	PORTLAND	OR		11/01/2004		51,711					0			51,711			0
153490	YORBA LINDA	CA		07/30/2004		72,081					0			72,081			0
153492	WEST CHESTER	OH		08/27/2004		57,045					0			57,045			0
153496	CITY OF INDUSTRY	CA		07/22/2004		12,165					0			12,165			0
153502	MAPLEWOOD	MN		12/23/2004		49,594					0			49,594			0
153507	NORCROSS	GA		11/23/2004		10,288					0			10,288			0
153508	NORCROSS	GA		11/23/2004		11,574					0			11,574			0
153511	HILLSBORO	OR		12/30/2004		40,913					0			40,913			0
153512	MILWAUKIE	OR		12/30/2004		40,863					0			40,863			0
153517	GLENDALE	CA		04/21/2005		19,544					0			19,544			0
153525	FREDERICKSBURG	VA		07/18/2005		9,158					0			9,158			0
153531	DENVER	CO		08/26/2005		37,056					0			37,056			0
153533	TEMPE	AZ		11/08/2005		21,673					0			21,673			0
153540	FOLSOM	CA		12/06/2005		28,006					0			28,006			0
153553	SMYRNA	GA		03/30/2006		11,043					0			11,043			0
153557	SAN MARCOS	CA		02/27/2006		64,745					0			64,745			0
153558	NAPERVILLE	IL		05/15/2006		28,661					0			28,661			0
153559	WESTMINSTER	CA		05/17/2006		58,813					0			58,813			0
153563	MANKATO	MN		12/01/2006		109,634					0			109,634			0
153566	BEDFORD PARK	IL		05/08/2006		39,499					0			39,499			0
153571	HUNTINGTON BEACH	CA		09/29/2006		21,957					0			21,957			0
153576	ST. MICHAEL	MN		03/07/2007		15,293					0			15,293			0
153579	CINCINNATI	OH		01/04/2007		82,201					0			82,201			0
153585	EXTON	PA		09/29/2006		83,821					0			83,821			0
153586	BURBANK	CA		12/01/2006		30,895					0			30,895			0
153588	INDEPENDENCE	KY		01/04/2007		10,138					0			10,138			0
153589	BROADVIEW HEIGHTS	OH		12/15/2006		52,083					0			52,083			0
153590	MILL CREEK	WA		02/05/2007		20,505					0			20,505			0
153592	MORGANTOWN	WV		02/22/2007		14,590					0			14,590			0
153596	SACRAMENTO	CA		03/06/2007		15,864					0			15,864			0
153597	PHOENIX	AZ		04/04/2007		33,513					0			33,513			0
153599	APPLE VALLEY	CA		04/24/2007		20,734					0			20,734			0

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153601	GARDENA	CA		05/18/2007		16,893					0			16,893			0
153602	CRANBURY	NJ		06/08/2007		60,272					0			60,272			0
153603	EDISON	NJ		07/12/2007		35,314					0			35,314			0
153604	GRAND RAPIDS	MI		05/23/2007		25,651					0			25,651			0
153606	GRAND RAPIDS	MI		07/31/2008		13,818					0			13,818			0
153607	SALEM	OR		05/08/2007		49,559					0			49,559			0
153608	BELLEVUE	PA		05/31/2007		22,486					0			22,486			0
153612	ROCKFORD	IL		05/30/2007		16,248					0			16,248			0
153615	PHOENIX	AZ		06/22/2007		29,582					0			29,582			0
153620	CENTER TOWNSHIP (MONACA)	PA		03/17/2008		20,876					0			20,876			0
153622	MAHTOMEDI	MN		09/28/2007		6,996					0			6,996			0
153623	BUFFALO GROVE	IL		09/05/2007		34,977					0			34,977			0
153626	MIDDLETOWN	NJ		12/21/2007		15,580					0			15,580			0
153631	VAN NUYS	CA		12/12/2007		156,420					0			156,420			0
153632	BURBANK	CA		11/20/2007		47,300					0			47,300			0
153636	BREMERTON	WA		11/30/2007		22,360					0			22,360			0
153640	LA CRESCENTA	CA		01/04/2008		84,796		(4,369)			(4,369)			80,427			0
153641	SOUTH BRUNSWICK	NJ		02/01/2008		53,392					0			53,392			0
153642	PITTSBURGH	PA		01/25/2008		62,698					0			62,698			0
153645	PHOENIX	AZ		02/14/2008		61,948					0			61,948			0
153658	LAKE FOREST	CA		03/12/2008		16,765					0			16,765			0
153660	TEMPE	AZ		05/15/2008		12,542					0			12,542			0
153663	ITASCA	IL		06/26/2008		21,077					0			21,077			0
153664	PITTSBURGH	PA		06/20/2008		12,540					0			12,540			0
153665	ATLANTA	GA		06/17/2008		23,909					0			23,909			0
153666	VAN NUYS	CA		06/02/2008		14,329					0			14,329			0
153667	CARLSBAD	CA		06/27/2008		29,632		(2,202)			(2,202)			27,430			0
153670	MOONACHIE	NJ		08/18/2008		70,195					0			70,195			0
153671	MOONACHIE	NJ		08/18/2008		30,084					0			30,084			0
153672	ONTARIO	CA		06/27/2008		42,742					0			42,742			0
153673	SEATTLE	WA		08/29/2008		16,828					0			16,828			0
153674	SEATTLE	WA		08/29/2008		9,525					0			9,525			0
153677	TUSTIN	CA		09/18/2008		9,647					0			9,647			0
153678	ANAHEIM	CA		09/18/2008		8,047					0			8,047			0
153680	LAS VEGAS	NV		10/21/2008		5,878					0			5,878			0
153681	LAS VEGAS	NV		10/21/2008		15,185					0			15,185			0
153684	E. BRUNSWICK	NJ		01/14/2009		28,738					0			28,738			0
153686	SAVANNAH	GA		05/14/2009		13,726					0			13,726			0
153687	SAVANNAH	GA		05/14/2009		39,306					0			39,306			0
153689	WILSONVILLE	OR		06/01/2009		45,680					0			45,680			0
153692	VERNON	CA		05/05/2009		20,277					0			20,277			0
153694	LA HABRA	CA		08/28/2009		20,116					0			20,116			0

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153695	DENVER	CO		09/30/2009		19,124					0			19,124			0
153697	GRAND RAPIDS	MI		11/10/2009		161,846					0			161,846			0
153704	INVER GROVE HEIGHTS	MN		02/01/2010		142,379					0			142,379			0
153705	CARLSBAD	CA		02/11/2010		11,292					0			11,292			0
153706	HARLEYSVILLE	PA		03/01/2010		32,130					0			32,130			0
153707	ROCKVILLE	MD		05/05/2010		14,641					0			14,641			0
153708	VERNON	CA		06/14/2010		82,416					0			82,416			0
153709	BRIDGEPORT	NJ		06/30/2010		32,031					0			32,031			0
153710	WHITEHALL	MI		06/25/2010		49,133					0			49,133			0
153711	GRAND HAVEN	MI		06/25/2010		36,127					0			36,127			0
153714	MCCARRAN	NV		07/27/2010		288,857					0			288,857			0
153715	SEATTLE	WA		08/02/2010		12,988					0			12,988			0
153718	SPRING VALLEY	CA		09/29/2010		17,790					0			17,790			0
153719	REDONDO BEACH	CA		09/01/2010		74,614					0			74,614			0
153720	LOS ANGELES	CA		09/01/2010		37,826					0			37,826			0
153724	COMMERCE CITY	CO		10/18/2010		51,445					0			51,445			0
153728	ORANGE	CA		02/01/2011		19,288					0			19,288			0
153729	HUNTINGTON BEACH	CA		02/01/2011		7,233					0			7,233			0
153733	OSHKOSH	WI		02/04/2011		29,765					0			29,765			0
153734	SANTA FE SPRINGS	CA		02/25/2011		20,448					0			20,448			0
153736	ANAHEIM	CA		03/08/2011		34,393					0			34,393			0
153737	CARLSBAD	CA		03/10/2011		20,899					0			20,899			0
153738	IRVINE	CA		03/30/2011		376,991					0			376,991			0
153740	ANDOVER	MA		05/06/2011		53,425					0			53,425			0
153743	SANTEE	CA		05/04/2011		39,424					0			39,424			0
153745	SAN JOSE	CA		05/26/2011		19,081					0			19,081			0
153746	CHULA VISTA	CA		05/26/2011		14,037					0			14,037			0
153747	HUNTINGTON BEACH	CA		05/26/2011		15,243					0			15,243			0
153748	EL MONTE	CA		05/26/2011		9,181					0			9,181			0
153749	CONCORD	CA		08/31/2011		14,236					0			14,236			0
153750	FULLERTON	CA		08/31/2011		17,055					0			17,055			0
153752	SAN DIEGO	CA		10/31/2011		16,678					0			16,678			0
153753	SAN DIEGO	CA		10/31/2011		11,932					0			11,932			0
153754	SAN DIEGO	CA		10/31/2011		11,379					0			11,379			0
153755	SOUTH HACKENSACK	NJ		06/13/2011		109,600					0			109,600			0
153756	SCOTTSDALE	AZ		06/30/2011		19,754					0			19,754			0
153757	CHARLOTTE	NC		07/01/2011		116,893					0			116,893			0
153758	FREMONT	CA		06/29/2011		57,811					0			57,811			0
153759	MILPITAS	CA		06/29/2011		54,183					0			54,183			0
153760	BLOOMINGTON	MN		08/31/2011		55,582					0			55,582			0
153761	ADDISON	IL		09/07/2011		36,958					0			36,958			0

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153762	ADDISON	IL		09/07/2011		39,506					0			39,506			0
153769	PHOENIX	AZ		07/27/2011		95,436					0			95,436			0
153771	MIDLAND COUNTY	MI		12/19/2011		71,516					0			71,516			0
153772	BOULDER	CO		02/01/2012		24,338					0			24,338			0
153773	WIXOM	MI		05/01/2012		47,948					0			47,948			0
153774	SOUTH BRUNSWICK	NJ		10/31/2011		166,424					0			166,424			0
153784	VAN NUYS	CA		12/29/2011		15,450					0			15,450			0
153785	NORTHRIDGE	CA		12/29/2011		9,843					0			9,843			0
153786	PLAINFIELD	IN		12/14/2011		119,219					0			119,219			0
153787	TOBYHANNA	PA		12/14/2011		172,744					0			172,744			0
153788	WALTON	KY		12/14/2011		70,546					0			70,546			0
153790	SALT LAKE CITY	UT		02/22/2012		10,808					0			10,808			0
153791	PEORIA	AZ		12/07/2011		83,566					0			83,566			0
153797	PORTLAND	OR		03/02/2012		113,098					0			113,098			0
153799	GOLETA	CA		09/04/2012		55,290					0			55,290			0
153800	SAN DIEGO	CA		06/29/2012		71,761					0			71,761			0
153801	HUNTINGDON VALLEY	PA		08/01/2012		31,022					0			31,022			0
153802	PHILADELPHIA	PA		08/01/2012		38,058					0			38,058			0
153803	ELKINS PARK	PA		08/01/2012		31,342					0			31,342			0
153806	SECAUCUS	NJ		07/31/2012		18,039					0			18,039			0
153807	LINDEN	NJ		07/31/2012		45,314					0			45,314			0
153809	SECAUCUS	NJ		07/31/2012		34,489					0			34,489			0
153811	SAN FRANCISCO	CA		11/29/2012		116,372					0			116,372			0
153812	ANAHEIM	CA		11/29/2012		93,097					0			93,097			0
153813	CHINO	CA		11/08/2012		81,475					0			81,475			0
153820	FARMINGTON	MI		08/29/2012		58,509					0			58,509			0
153821	CHULA VISTA	CA		09/13/2012		37,232					0			37,232			0
153822	RIVERSIDE	CA		01/30/2013		15,042					0			15,042			0
153828	SECAUCUS	NJ		10/31/2012		41,254					0			41,254			0
153831	IRVINE	CA		12/21/2012		668,515					0			668,515			0
153833	AUSTIN	TX		12/21/2012		119,437					0			119,437			0
153834	LA MESA	CA		02/21/2013		34,200					0			34,200			0
153835	BELL GARDENS	CA		02/21/2013		18,935					0			18,935			0
153836	SAN JOSE	CA		05/10/2013		41,680					0			41,680			0
153837	SAN JOSE	CA		05/10/2013		15,131					0			15,131			0
153838	GLENDALE	CA		05/10/2013		35,263					0			35,263			0
153839	TORRANCE	CA		05/10/2013		20,293					0			20,293			0
153840	LA HABRA	CA		10/31/2013		17,331					0			17,331			0
153841	PARAMOUNT	CA		10/31/2013		18,234					0			18,234			0
153842	BETHESDA	MD		03/19/2013		97,786					0			97,786			0
153844	ITASCA	IL		04/29/2013		15,752					0			15,752			0
153845	ANNAPOLIS	MD		05/23/2013		262,405					0			262,405			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153846	ALEXANDRIA	VA		05/23/2013		297,865					0			297,865			0
153848	SAN DIEGO	CA		05/23/2013		21,276					0			21,276			0
153849	SUGAR LAND	TX		07/01/2013		201,451					0			201,451			0
153850	NEWPORT BEACH	CA		06/07/2013		186,479					0			186,479			0
153851	HAPPY VALLEY	OR		05/17/2013		38,127					0			38,127			0
153852	GRAND BLANC	MI		07/16/2013		23,932					0			23,932			0
153853	GRAND BLANC	MI		07/16/2013		56,839					0			56,839			0
153854	ESSEXVILLE	MI		07/16/2013		40,386					0			40,386			0
153855	DAVISON	MI		07/16/2013		110,687					0			110,687			0
153856	SAN ANTONIO	TX		06/10/2013		309,658					0			309,658			0
153858	CLAREMONT	CA		12/02/2013		52,095					0			52,095			0
153859	RANCHO CUCAMONGA	CA		11/27/2013		52,241					0			52,241			0
153860	SECAUCUS	NJ		07/16/2013		17,034					0			17,034			0
153861	SECAUCUS	NJ		07/16/2013		16,997					0			16,997			0
153868	SIMI VALLEY	CA		08/15/2013		24,592					0			24,592			0
153869	EDINA	MN		10/08/2013		25,211					0			25,211			0
153870	WEST ST PAUL	MN		10/31/2013		29,162					0			29,162			0
153872	SAN JOSE	CA		09/27/2013		26,479					0			26,479			0
153873	SAN JOSE	CA		09/27/2013		15,205					0			15,205			0
153874	SAN JOSE	CA		09/27/2013		6,517					0			6,517			0
153875	SEATTLE	WA		11/04/2013		96,371					0			96,371			0
153878	DURHAM	NC		11/06/2013		38,591					0			38,591			0
153879	HUNTINGTON BEACH	CA		03/03/2014		111,583					0			111,583			0
153881	HARRISBURG	PA		11/22/2013		102,300					0			102,300			0
153884	GLENDALE	WI		02/03/2014		94,778					0			94,778			0
153890	BROOKFIELD	WI		07/01/2014		8,803					0			8,803			0
153891	SANTA ANA	CA		06/06/2014		45,502					0			45,502			0
153903	HOUSTON	TX		07/30/2014		48,980					0			48,980			0
153904	MILL CREEK	WA		01/08/2015		547,400					0			547,400			0
153905	EDGEWOOD	MD		09/12/2014		33,282					0			33,282			0
153914	ITASCA	IL		10/03/2014		40,682					0			40,682			0
153915	FOUNTAIN VALLEY	CA		12/22/2014		42,188					0			42,188			0
153922	BELLEVUE	NE		02/19/2015		228,337					0			228,337			0
153943	NEW BERLIN	WI		09/11/2015		77,575					0			77,575			0
153946	NORWOOD	NJ		07/08/2015		132,385					0			132,385			0
153958	MERRILLVILLE	IN		12/17/2015		293,430					0			293,430			0
153959	JACKSON	MI		12/17/2015		229,641					0			229,641			0
153961	SCOTTSDALE	AZ		12/01/2015		187,878					0			187,878			0
153965	PHOENIX	AZ		02/01/2016		91,254					0			91,254			0
153867	BEVERLY HILLS	CA		12/24/2013		199,045					0			199,045			0
153960	HILLSBORO	OR		12/17/2015		28,087					0			28,087			0
153921	BELLEVUE	WA		12/31/2014		173,619					0			173,619			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153972	SEATTLE	WA		04/13/2016							0			25,111			0
153976	SECAUCUS	NJ		03/11/2016							0			19,786			0
0299999. Total - Mortgages With Partial Repayments						20,574,879	0	(6,130)	0	0	(6,130)	0	0	20,613,646	0	0	0
0599999. Total Mortgages						30,044,050	0	(6,130)	0	0	(6,130)	0	9,469,171	30,082,817	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	TPG PARTNERS VII LP LIMITED PARTNERSHIP U	Dallas	TX	Capital Contribution		09/11/2015			1,357,107			0.326
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	1,357,107	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	SINGER COLLATERAL TRUST V LIMITED PARTN	Greenwood Village	CO	Basis Adjustment		11/09/2006			2,456			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	2,456	0	0	XXX
4499999. Subtotal - Unaffiliated								0	1,357,107	0	0	XXX
4599999. Subtotal - Affiliated								0	2,456	0	0	XXX
4699999. Totals								0	1,359,563	0	0	XXX

SCHEDULE BA - PART 3

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

QE03

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	TPG PARTNERS III LP LIMITED PARTNERSHIP	Dallas	TX	Capital Distribution	04/06/2000	05/19/2016	184,428					0		184,428	184,428			0	
000000 00 0	TPG PARTNERS IV LP LIMITED PARTNERSHIP	Dallas	TX	Capital Distribution	11/25/2003	06/17/2016	930,287					0		930,287	930,287			0	
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP	Dallas	TX	Capital Distribution	06/14/2006	06/30/2016	2,013,368					0		2,013,368	2,013,368			0	
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP	Dallas	TX	Capital Distribution	05/12/2008	06/30/2016	1,696,152					0		1,696,152	1,696,152			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,824,235	0	0	0	0	0	0	4,824,235	4,824,235	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PARTN	Greenwood Village	CO	Capital Distribution	11/09/2006	06/30/2016	23,510					0		23,510	23,510			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							23,510	0	0	0	0	0	0	23,510	23,510	0	0	0	0
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	RELATED CAP GTD PRTNR II LP TCE GTD LIMI	New York	NY	Redemption 100.0000	10/30/2003	06/30/2016	15,722					0		15,722	15,722			0	
86705# AA 1	SUNAMERICA AFFORD HSNG PRT 112 TCE GTD	Los Angeles	CA	Redemption 100.0000	12/31/2003	06/30/2016	20,233					0		20,233	20,233			0	
000000 00 0	NATIONWIDE LIFE INS TCE PART 2003-A	Columbus	OH	Reversal of Redemption 100.0000	08/12/2003	06/30/2016	(2,086,592)					0		(2,086,592)	(2,086,592)			0	
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							(2,050,637)	0	0	0	0	0	0	(2,050,637)	(2,050,637)	0	0	0	0
4499999. Subtotal - Unaffiliated							2,773,598	0	0	0	0	0	0	2,773,598	2,773,598	0	0	0	0
4599999. Subtotal - Affiliated							23,510	0	0	0	0	0	0	23,510	23,510	0	0	0	0
4699999. Totals							2,797,108	0	0	0	0	0	0	2,797,108	2,797,108	0	0	0	0

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)
Bonds - U.S. Government									
912810 EE 4	UNITED STATES OF AMERICA TREASURY BONDS		04/27/2016	MORGAN STANLEY & CO LLC		318,545	250,000	4,262	1
912810 EM 6	UNITED STATES OF AMERICA TREASURY BONDS		04/27/2016	JP MORGAN SECURITIES LL		4,085,368	3,040,000	44,201	1
912828 P4 6	UNITED STATES OF AMERICA TREASURY NOTES		04/12/2016	CAPITAL INSTITUTIONAL SERVICES		83,960,742	85,000,000	223,884	1
912828 Q2 9	UNITED STATES OF AMERICA TREASURY NOTES		04/12/2016	ISI GROUP INC		39,962,500	40,000,000	22,951	1
912828 R7 7	UNITED STATES OF AMERICA TREASURY NOTES		06/13/2016	DEUTSCHE BANK SECURITIES INC		5,059,001	5,000,000	2,818	1
000000 00 0	GNMA DOLLAR ROLLS MAY 3.500% 05/31/46		04/07/2016	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	243,833	1
000000 00 0	GNMA DOLLAR ROLLS JUNE 3.500% 06/30/46		05/09/2016	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	221,667	1
000000 00 0	GNMA DOLLAR ROLLS JULY 3.500% 07/31/46		05/26/2016	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	210,583	1
0599999. Total Bonds - U.S Government						490,853,736	475,290,000	974,199	XXX
Bonds - U.S. States, Territories and Possessions									
000000 00 0	COLORADO LOTTERY -Schiro, Aaron Jr 0.0		04/15/2016	STONE STREET CAPITAL		508,322	1,271,320		1Z
000000 00 0	FLORIDA LOTTERY -Pierre, Saint (2) 0.0		06/02/2016	KGS-ALPHA Capital Markets		286,090	387,000		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Schonborg, Gary W		04/13/2016	STONE STREET CAPITAL		1,379,491	1,600,000		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Besaw, Brandon		04/18/2016	PEACHTREE		410,703	612,000		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Donang Family Tru		05/03/2016	STONE STREET CAPITAL		1,009,345	1,380,435		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Mello, Marie M		06/06/2016	SENECA ONE		510,304	700,000		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Magnaghi, Jeff		06/03/2016	STONE STREET CAPITAL		168,205	250,000		1Z
000000 00 0	MASSACHUSETTS LOTTERY -Rivera, Karina (3		06/15/2016	SENECA ONE		328,104	500,000		1Z
000000 00 0	NEW YORK LOTTERY -Maselli, Darlene M		06/23/2016	KGS-ALPHA Capital Markets		379,861	526,065		1Z
000000 00 0	PENNSYLVANIA LOTTERY -Kane, William J. (		05/13/2016	PEACHTREE		179,104	330,000		1Z
70920# PW 0	PENNSYLVANIA LOTTERY -Carter, Quinn 0		04/07/2016	PEACHTREE		589,089	980,000		1Z
000000 00 0	TEXAS LOTTERY -Gooden, Lonnie III (2)		04/21/2016	KGS-ALPHA Capital Markets		185,677	276,276		1Z
000000 00 0	TEXAS LOTTERY -Gooden, Lonnie III (3)		04/21/2016	KGS-ALPHA Capital Markets		36,255	39,069		1Z
000000 00 0	TEXAS LOTTERY -Ramirez, Rebecca (3) 0		04/21/2016	KGS-ALPHA Capital Markets		155,940	240,000		1Z
000000 00 0	TEXAS LOTTERY -Ramirez, Family Trust (2)		04/21/2016	KGS-ALPHA Capital Markets		102,948	128,000		1Z
000000 00 0	TEXAS LOTTERY -Villarreal, Sergio 0.00		04/21/2016	KGS-ALPHA Capital Markets		79,622	91,084		1Z
000000 00 0	TEXAS LOTTERY -Shannon, Max E. (3) 0.0		06/23/2016	SENECA ONE		190,677	255,266		1Z
1799999. Total Bonds - U.S. States, Territories and Possessions						6,499,737	9,566,515	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
24917D AG 8	DENVER CO CITY AND COUNTY TAXABLE REVENU		04/07/2016	CITIGROUP GLOBAL MKTS		1,537,365	1,500,000	955	1FE
940795 AJ 6	WASHOE CNTY NV GAS FAC ADJ PUT REVENUE B		05/18/2016	JP MORGAN SECURITIES LL		7,000,000	7,000,000		1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,537,365	8,500,000	955	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128MM UC 5	FHLMC POOL#G18578 3.000% 12/01/30		04/12/2016	WELLS FARGO SEC LLC		30,485,532	29,129,203	41,266	1
3138WE 4D 8	FNMA POOL # AS5319 3.500% 07/01/45		03/30/2016	Various		(131,358)	(125,412)	(146)	1
3138WG 2P 8	FNMA POOL#AS7081 3.000% 04/01/31		04/12/2016	NOMURA SECURITIES INTL INC		31,375,781	30,000,000	42,500	1
3138WG KY 9	FNMA POOL #AS6610 3.000% 02/01/31		04/12/2016	MORGAN STANLEY & CO LLC		26,543,472	25,389,063	35,968	1
3138YY FZ 1	FNMA POOL #AZ6483 3.000% 07/01/30		04/12/2016	WELLS FARGO SEC LLC		19,766,927	18,904,413	26,781	1
3140F0 GK 4	FNMA POOL #BC4701 4.000% 03/01/46		03/29/2016	DAIWA CAP MKTS AMERICA		(6,863)	(6,419)	(9)	1

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)
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/4		06/15/2016	AMHERST PIERPONT SECURITIES LL		82,309,375	80,000,000	86,667	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 3.000% 08/01		06/15/2016	AMHERST PIERPONT SECURITIES LL		82,309,375	80,000,000	66,667	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.500% 05/01/46		05/09/2016	Various		820,708,657	781,800,000	836,092	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.500% 06/01/4		06/02/2016	Various		1,095,699,947	1,043,800,000	1,217,767	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.500% 07/01/4		06/08/2016	Various		1,079,959,615	1,028,800,000	1,300,289	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 3.500% 08/01		06/28/2016	Various		728,157,934	693,650,000	674,382	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.000% 05/01/46		04/08/2016	Various		192,200,876	180,650,000	220,794	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 4.000% 06/01/4		05/09/2016	Various		382,368,697	360,450,000	480,600	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 4.000% 07/01/4		06/09/2016	Various		356,081,990	335,700,000	484,900	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 3.000% 04/01/		04/14/2016	Various		131,843,047	126,000,000	178,500	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.000% 05/01/31		05/05/2016	Various		437,018,437	417,250,000	591,104	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.000% 06/01/3		06/13/2016	Various		910,015,427	871,650,000	1,089,563	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/3		06/13/2016	Various		796,585,138	762,350,000	1,143,525	1
000000 00 0	FNMA DOLLAR ROLLS JUNE 4.000% 06/01/46		04/26/2016	CANTOR FITZGERALD & CO		131,720,741	124,000,000	165,333	1
000000 00 0	FNMA DOLLAR ROLLS JULY 4.000% 07/01/46		06/08/2016	CANTOR FITZGERALD & CO		131,720,741	124,000,000	179,111	1
000000 00 0	FNMA DOLLAR ROLLS MAY 3.000% 05/25/31		04/14/2016	GOLDMAN SACHS & CO		195,226,674	188,500,000	267,042	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						7,661,960,162	7,301,890,848	9,128,696	XXX
Bonds - Industrial and Miscellaneous									
00287Y AU 3	ABBVIE INC SENIOR UNSECURED GLOBAL NOTES		05/09/2016	MERRILL LYNCH PFS		9,982,600	10,000,000		2FE
00817Y AU 2	AETNA INC SENIOR UNSECURED GLOBAL NOTES		06/02/2016	CITIGROUP GLOBAL MKTS		4,999,500	5,000,000		2FE
00817Y AV 0	AETNA INC SENIOR UNSECURED GLOBAL NOTES		06/02/2016	CITIGROUP GLOBAL MKTS		9,985,400	10,000,000		2FE
02343U AA 3	AMCOR FINANCE USA INC SENIOR UNSECURED N		04/19/2016	Various		8,078,520	8,000,000		2FE
05348E AX 7	AVALONBAY COMMUNITIES INC SENIOR UNSECUR		05/04/2016	UBS INVESTMENT BANK CMO		999,660	1,000,000		2FE
05377R CK 8	AVIS BUDGET RNTL FDG AESOP LLC ABS SER.2		05/26/2016	BARCLAYS CAPITAL INC		35,063,266	35,000,000		1AM
067383 AE 9	BARD (CR) INC SENIOR UNSECURED GLOBAL NO		05/04/2016	MERRILL LYNCH PFS		2,004,480	2,000,000		2FE
12189L AZ 4	BURLINGTON NORTHERN SANTA FE SENIOR UNSE		05/09/2016	GOLDMAN SACHS & CO		1,983,980	2,000,000		1FE
134011 AJ 4	CAMP PENDELTON & QUANTICO HSG ABS GTD RE		04/01/2016	Interest Capitalization		200,000	200,000		1AM
14313* AA 1	CARMAX AUTO SUPERSTORES SENIOR NOTES SER		03/23/2016	MERRILL LYNCH PFS		1,000,000	1,000,000		2Z
000000 00 0	CARMAX AUTO SUPERSTORES SENIOR NOTES SER		03/23/2016	MERRILL LYNCH PFS		1,000,000	1,000,000		2Z
000000 00 0	CARMAX AUTO SUPERSTORES SENIOR NOTES SER		03/23/2016	MERRILL LYNCH PFS		2,000,000	2,000,000		2Z
15189X AP 3	CENTERPOINT ENER HSTN ELEC LLC SECURED G		05/13/2016	WELLS FARGO SEC LLC		7,990,000	8,000,000		1FE
166764 BK 5	CHEVRON CORP SENIOR UNSECURED GLOBAL NOT		05/09/2016	JP MORGAN SECURITIES LL		20,000,000	20,000,000		1FE
198280 AF 6	COLUMBIA PIPELINE GROUP INC SENIOR UNSEC		05/13/2016	Tax Free Exchange		22,686,576	22,000,000	445,500	2FE
202795 JH 4	COMMONWEALTH EDISON CO SECURED 1ST MTGE		06/20/2016	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000		1FE
219350 AT 2	CORNING INC SENIOR UNSECURED NOTES 7.0		05/13/2016	BAIRD (ROBERT W) & CO INC		12,427,100	10,000,000	5,833	2FE
24668P AE 7	DELHAIZE GROUP SENIOR UNSEC GLOBAL NOTES	E	05/04/2016	STIFEL, NICOLAUS & COMPANY		1,574,632	1,410,000	8,484	2FE
26136* AC 6	DOYON UTILITIES LLC SENIOR SECURED NOTES		04/21/2016	TORONTO-DOMINION SEC USA INC		25,000,000	25,000,000		1Z
27965# AM 4	EDENS LIMITED PARTNERSHIP SENIOR NOTES		04/13/2016	CRT CAPITAL GROUP		6,032,340	6,000,000	93,545	2
29364N AT 5	ENTERGY MISSISSIPPI INC SECURED 1ST MTGE		05/10/2016	CITIGROUP GLOBAL MKTS		8,997,120	9,000,000		1FE
294429 AK 1	EQUIFAX INC SENIOR UNSECURED NOTES 2.3		05/05/2016	MERRILL LYNCH PFS		9,995,200	10,000,000		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)
29736R AH 3	ESTEE LAUDER COMPANY INC SENIOR UNSECURE		05/05/2016	JP MORGAN SECURITIES LL		6,998,320	7,000,000		1FE
302445 AD 3	FLIR SYSTEMS INC SENIOR UNSECURED GLOBAL		06/01/2016	MERRILL LYNCH PFS		12,991,030	13,000,000		2FE
302491 AR 6	FMC CORP SENIOR UNSECURED NOTES 3.950%		05/12/2016	STIFEL, NICOLAUS & COMPANY		5,298,084	5,100,000	59,316	2FE
313747 AF 4	FEDERAL REALTY INVESTMENT TR SENIOR UNSE		05/05/2016	WELLS FARGO SEC LLC		1,313,170	1,000,000	17,661	1FE
313918 AA 2	FEDERAL REALTY INVESTMENT TR SENIOR UNSE		05/05/2016	WELLS FARGO SEC LLC		13,170,040	10,400,000	195,052	1FE
345397 XW 8	FORD MOTOR CREDIT CO LLC SENIOR UNSECURE		05/11/2016	Various		20,468,941	19,791,000	104,965	2FE
34959J AC 2	FORTIVE CORPORATION SENIOR UNSECURED NOT		06/06/2016	MORGAN STANLEY & CO LLC		9,964,400	10,000,000		2FE
40139L AA 1	GUARDIAN LIFE GLOB FUND SECURED NOTES		04/19/2016	DEUTSCHE BANK SECURITIES INC		15,009,000	15,000,000		1FE
40407* AA 3	HANNON ARMSTRONG 2006 TRUST HA NOR FED R		06/01/2016	Interest Capitalization		64,757	64,757		1
41068@ AA 9	HANNON ARMSTRONG 2006 TRUST GTD SENIOR N		06/10/2016	Interest Capitalization		95,818	95,818		1
458140 AU 4	INTEL CORP SENIOR UNSECURED GLOBAL NOTES		05/12/2016	MERRILL LYNCH PFS		29,923,800	30,000,000		1FE
512807 AQ 1	LAM RESEARCH CORP SENIOR UNSECURED GLOBA		05/24/2016	Various		22,018,780	22,000,000		2FE
55335@ AA 6	MEPT EDGEMOOR OPERATING LP SENIOR NOTES		05/25/2016	JP MORGAN SECURITIES LL		3,000,000	3,000,000		1Z
61945C AD 5	MOSAIC COMPANY (THE) SENIOR UNSECURED NO		04/07/2016	Various		4,425,987	4,204,000	91,555	2FE
631103 AG 3	NASDAQ INC SENIOR UNSECURED NOTES 3.85		06/23/2016	Various		10,026,000	10,000,000	11,229	2FE
651639 AN 6	NEWMONT MINING CORP SENIOR UNSECURED GLO		05/19/2016	Various		10,069,150	10,000,000	54,931	2FE
655844 BS 6	NORFOLK SOUTHERN CORP SENIOR UNSECURED G		05/31/2016	MERRILL LYNCH PFS		3,986,480	4,000,000		2FE
67590Q AA 5	OCTAGON INV PTNR 21 LLC/LTD ABS CLO SER		05/12/2016	BARCLAYS CAPITAL INC		9,997,500	10,000,000	580	1AM
68784W AA 6	OSCAR US FUNDING TRUST ABS SER.2016-1A C		03/18/2016	MIZUHO SECURITIES USA INC					1FE
69371R N2 8	PACCAR FINL CORP SENIOR UNSECURED NOTES		05/05/2016	JP MORGAN SECURITIES LL		7,995,280	8,000,000		1FE
74264* AC 0	PRISA LHC LLC SENIOR NOTES SER.B 3.850		03/04/2016	JP MORGAN SECURITIES LL		3,500,000	3,500,000		1Z
74264* AD 8	PRISA LHC LLC SENIOR NOTES SER.B 3.850		03/04/2016	JP MORGAN SECURITIES LL		3,500,000	3,500,000		1Z
78409V AD 6	S&P GLOBAL INC SENIOR UNSECURED GLOBAL N		06/21/2016	Tax Free Exchange		27,139,125	25,000,000	16,667	2FE
797440 BU 7	SAN DIEGO GAS & ELECTRIC CO SECURED 1ST		05/16/2016	CITIGROUP GLOBAL MKTS		1,993,500	2,000,000		1FE
826418 BK 0	SIERRA PACIFIC POWER COMPANY MTGE SECURE		04/11/2016	JP MORGAN SECURITIES LL		4,987,250	5,000,000		1FE
84610W AB 1	SOVRAN ACQUISITION LP SENIOR UNSECURED G		06/13/2016	WELLS FARGO SEC LLC		9,944,700	10,000,000		2FE
855244 AK 5	STARBUCKS CORP SENIOR UNSECURED GLOBAL N		05/11/2016	MERRILL LYNCH PFS		9,976,800	10,000,000		1FE
87612E BE 5	TARGET CORP SENIOR UNSECURED GLOBAL NOTE		04/04/2016	BARCLAYS CAPITAL INC		9,999,100	10,000,000		1FE
883556 BN 1	THERMO FISHER SCIENTIFIC INC SENIOR UNSE		04/05/2016	MERRILL LYNCH PFS		16,967,390	17,000,000		2FE
89172P AA 7	TOWD POINT MORTGAGE TR 2016-2 ABS SER.20		05/20/2016	MERRILL LYNCH PFS		22,172,247	22,000,000	45,833	1AM
89236T DE 2	TOYOTA MOTOR CREDIT CORP SENIOR UNSECURE		05/17/2016	BARCLAYS CAPITAL INC		6,990,200	7,000,000		1FE
893045 AE 4	TRANS ALLEGHENY INTER LINE CO SENIOR UNS		06/01/2016	JP MORGAN SECURITIES LL		31,499,469	29,984,000	330,700	2FE
91529Y AM 8	UNUM GROUP SENIOR UNSECURED GLOBAL NOTES		05/05/2016	JP MORGAN SECURITIES LL		17,107,270	17,000,000	1,417	2FE
92343V CV 4	VERIZON COMMUNICATIONS INC SENIOR UNSECU		05/23/2016	Various		24,131,427	24,086,000	344,141	2FE
94106L BD 0	WASTE MANAGEMENT INC SENIOR UNSECURED GL		05/11/2016	MERRILL LYNCH PFS		14,003,470	14,000,000		2FE
94874R AS 5	WEINGARTEN REALTY INVESTORS SENIOR UNSEC		05/06/2016	WELLS FARGO SEC LLC		5,186,250	4,500,000	46,200	2FE
94980G BB 6	WELLS FARGO HOME EQUITY TRUST ABS SER.20		06/01/2016	Interest Capitalization		1	1		1FM
95753T AA 3	WESTCOTT PARK CLO 2016-1A ABS FLOAT SER		06/10/2016	WELLS FARGO SEC LLC		20,000,000	20,000,000		1AM
963320 AV 8	WHIRLPOOL CORP SENIOR UNSECURED GLOBAL N		05/18/2016	CITIGROUP GLOBAL MKTS		19,861,300	20,000,000		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)
96332H CG 2	WHIRLPOOL CORP SENIOR UNSECURED NOTES		05/18/2016	CITIGROUP GLOBAL MKTS		3,275,280	3,000,000	35,192	2FE
C9716# AB 5	WASTE CONNECTIONS INC SENIOR NOTES SER.2		05/05/2016	MERRILL LYNCH PFS		15,000,000	15,000,000		2Z
C9716# AC 3	WASTE CONNECTIONS INC SENIOR NOTES SER.2		05/05/2016	MERRILL LYNCH PFS		5,000,000	5,000,000		2Z
JK2039 68 9	INTL FLAVORS & FRAGRANCES INC SENIOR UNS	O	05/09/2016	JP MORGAN SECURITIES LL		23,784,802	22,767,448	63,312	2FE
30218# AA 9	EXPRESS PIPELINE LP SENIOR SECURED NOTES	A	04/07/2016	ALLISON - WILLIAMS CO		13,038,000	12,000,000	190,820	2FE
386435 AC 5	GRAND RENEWABLE SOLAR LP 1ST LIEN CAD NO	C	05/31/2016	RBC CAPITAL MARKETS LLC		11,428,500	11,428,500		2FE
811427 AA 1	SEA TO SKY INVMT LP SECURED NOTES SER.A	C	06/09/2016	NATIONAL BANK OF CANADA		17,699,103	17,699,811		1FE
111021 AE 1	BRITISH TELECOMMUNICATIONS PLC GLOBAL BO	F	05/05/2016	Various		17,698,262	10,990,000	414,567	2FE
45662N A# 0	INFINEON TECHNOLOGIES AG SENIOR NOTES SE	F	03/10/2016	MERRILL LYNCH PFS		10,000,000	10,000,000		2Z
984851 AD 7	YARA INTERNATIONAL ASA SENIOR UNSECURED	F	06/01/2016	JP MORGAN SECURITIES LL		10,976,000	11,000,000		2FE
EJ0420 16 0	RADIAN CAPITAL PLC 1ST LIEN EURO NON DOL	D	05/26/2016	TRADERISKS LIMITED		25,666,016	18,375,000	263,641	1FE
EJ2943 58 1	AKZO NOBEL SWEDEN FINANCE SR UNSEC MED T	D	05/20/2016	RBC CAPITAL MARKETS LLC		16,395,841	14,620,000	308,385	2FE
G9006@ AL 0	TRANSMISSION FINANCE DAC SENIOR SECURED	D	04/13/2016	CITIGROUP GLOBAL MKTS		7,900,200	7,900,200		2Z
Q2308* AB 3	CHARTER HALL RETAIL MGMT LTD SENIOR GTD	F	02/12/2016	MERRILL LYNCH PFS		7,000,000	7,000,000		2Z
Q4557* AB 7	HEALTHSCOPE FINANCE PROPRIETAR SENIOR GT	F	03/22/2016	JP MORGAN SECURITIES LL		5,000,000	5,000,000		2Z
3899999. Total Bonds - Industrial and Miscellaneous						832,638,414	802,616,535	3,149,526	XXX
8399997. Total Bonds - Part 3						9,000,489,414	8,597,863,898	13,253,376	XXX
8399999. Total Bonds						9,000,489,414	8,597,863,898	13,253,376	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
95081# 10 8	WESTKIN PROPERTIES LTD COMMON STOCK		05/06/2016	Basis Adjustment	365,000.000	139,792	XXX		J
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						139,792	XXX	0	XXX
9799997. Total Common Stocks - Part 3						139,792	XXX	0	XXX
9799999. Total Common Stocks						139,792	XXX	0	XXX
9899999. Total Preferred and Common Stocks						139,792	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						9,000,629,206	XXX	13,253,376	XXX

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

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
04249@ AD 3	ARMY AND AIR FORCE EXCHG SVC SENIOR NOTE.	.	06/15/2016.	Redemption 100.0000		186,459	186,459	186,459	186,459				0		186,459			0	3,848	10/15/2024	1
36202B HP 3	GNMA POOL #001138 10.000% 02/20/19	.	06/01/2016.	Paydown		68	68	70	68				0		68			0	3	02/20/2019	1
36202B KP 9	GNMA POOL #001202 10.000% 06/20/19	.	06/01/2016.	Paydown		6	6	6	6				0		6			0		06/20/2019	1
36202B P7 4	GNMA POOL #001346 10.000% 02/20/20	.	06/01/2016.	Paydown		177	177	194	182		(5)		(5)		177			0	7	02/20/2020	1
36202D KL 4	GNMA POOL #002999 7.500% 11/20/30	.	06/01/2016.	Paydown		316	316	316	316				0		316			0	10	11/20/2030	1
36202E PA 1	GNMA POOL #004017 6.000% 08/20/37	.	06/01/2016.	Paydown		95	95	96	96		(1)		(1)		95			0	2	08/20/2037	1
36202K MC 6	GNMA POOL #008455 1.875% 07/20/24	.	06/01/2016.	Paydown		214	214	221	218		(4)		(4)		214			0	2	07/20/2024	1
36216R 3E 2	GNMA POOL #172797 9.500% 09/15/16	.	06/01/2016.	Paydown		74	74	74	74				0		74			0	3	09/15/2016	1
36219K ZT 6	GNMA POOL #251954 10.000% 11/15/18	.	06/01/2016.	Paydown		660	660	731	676		(15)		(15)		660			0	28	11/15/2018	1
36219S M3 0	GNMA POOL #257878 10.000% 05/15/19	.	06/01/2016.	Paydown		55	55	61	56		(1)		(1)		55			0	2	05/15/2019	1
36220B CL 5	GNMA POOL #272875 10.000% 04/15/19	.	06/01/2016.	Paydown		2,082	2,082	2,305	2,137		(55)		(55)		2,082			0	87	04/15/2019	1
36225C B6 2	GNMA POOL #G280060 ADJ 1.750% 04/20/27	.	06/01/2016.	Paydown		2,294	2,294	2,279	2,284		10		10		2,294			0	17	04/20/2027	1
36230M EN 3	GNMA POOL #752841 3.750% 10/15/26	.	06/01/2016.	Paydown		153,819	153,819	153,819	153,819				0		153,819			0	2,404	10/15/2026	1
38375J RJ 6	GNMA CMO FLOAT SER.2007-8 CL.FU 0.573%	.	06/20/2016.	Paydown		219,111	219,111	219,111	219,111				0		219,111			0	514	06/20/2035	1
83162C GT 4	SMALL BUSINESS ADMINISTRATION CALLABLE B	.	05/01/2016.	Maturity		2,381	2,381	2,490	2,384		(3)		(3)		2,381			0	90	05/01/2016	1
83162C QH 9	SMALL BUSINESS ADMINISTRATION ABS SER.20	.	06/01/2016.	Paydown		248,345	248,345	248,345	248,345				0		248,345			0	7,445	06/01/2026	1
83162C QP 1	SMALL BUSINESS ADMINISTRATION ABS SER.20	.	04/01/2016.	Paydown		1,924,104	1,924,104	1,924,104	1,924,104				0		1,924,104			0	52,596	10/01/2026	1
83162C QR 7	SMALL BUSINESS ADMINISTRATION ABS SER.20	.	05/01/2016.	Paydown		1,666,088	1,666,088	1,666,088	1,666,088				0		1,666,088			0	45,652	11/01/2026	1
83162C QS 5	SMALL BUSINESS ADMINISTRATION ABS SER.20	.	06/01/2016.	Paydown		705,852	705,852	705,852	705,852				0		705,852			0	18,381	12/01/2026	1
911760 GH 3	VENDEE MORTGAGE TRUST CMO SER.1995-2B CL	.	06/01/2016.	Paydown		96,963	96,963	102,418	99,000		(2,037)		(2,037)		96,963			0	2,915	06/15/2025	1
911760 LT 1	VENDEE MORTGAGE TRUST CMO SER.1998-2 CL	.	06/01/2016.	Paydown		5,919	5,919	5,897	5,900		18		18		5,919			0	161	10/15/2027	1
911760 LY 0	VENDEE MORTGAGE TRUST CMO SER.1998-3 CL	.	06/01/2016.	Paydown		27,687	27,687	28,141	27,878		(191)		(191)		27,687			0	707	03/15/2029	1
911760 RE 8	VENDEE MORTGAGE TRUST CMO SER.2002-1 CL	.	06/01/2016.	Paydown		70,555	70,555	71,426	71,519		(964)		(964)		70,555			0	1,608	10/15/2031	1
911760 TJ 5	VENDEE MORTGAGE TRUST CMO SER.2003-2 CL	.	06/01/2016.	Paydown		157,410	157,410	148,759	156,403		1,006		1,006		157,410			0	3,350	07/15/2030	1
912810 DW 5	UNITED STATES OF AMERICA TREASURY BONDS	.	05/15/2016.	Maturity		2,385,000	2,385,000	3,041,109	2,428,814		(43,814)		(43,814)		2,385,000			0	86,456	05/15/2016	1
912810 EE 4	UNITED STATES OF AMERICA TREASURY BONDS	.	04/27/2016.	10000 GWL- Surplus		318,545	250,000	318,545					0		318,545			0	4,262	02/15/2020	1
912810 EM 6	UNITED STATES OF AMERICA TREASURY BONDS	.	04/27/2016.	10000 GWL- Surplus		4,085,368	3,040,000	4,085,368					0		4,085,368			0	44,201	08/15/2022	1
912810 RQ 3	UNITED STATES OF AMERICA TREASURY NOTES	.	05/19/2016.	ISI GROUP INC.		6,781,250	7,000,000	6,816,250			547		547		6,816,797		(35,547)	(35,547)	47,115	02/15/2046	1
912828 D7 2	UNITED STATES OF AMERICA TREASURY NOTES	.	05/17/2016.	MERRILL LYNCH PFS.		8,281,413	8,000,000	7,884,688	7,904,679		5,779		5,779		7,910,458		370,955	370,955	112,500	08/31/2021	1
912828 FF 2	UNITED STATES OF AMERICA TREASURY NOTES	.	05/15/2016.	Maturity		100,000	100,000	117,125	101,325		(1,325)		(1,325)		100,000			0	2,563	05/15/2016	1
912828 G5 3	UNITED STATES OF AMERICA TREASURY NOTES	.	05/20/2016.	DEUTSCHE BANK SECURITIES INC.		1,021,598	1,000,000	991,250	992,462		479		479		992,941		28,657	28,657	9,016	11/30/2021	1
912828 H2 9	UNITED STATES OF AMERICA TREASURY NOTES	.	06/02/2016.	Various		5,402,162	5,400,000	5,396,625	5,396,634		1,396		1,396		5,398,030		4,132	4,132	14,114	12/31/2016	1
912828 K7 4	UNITED STATES OF AMERICA TREASURY NOTES	.	04/21/2016.	Various		11,718,238	11,500,000	11,245,586	11,248,493		6,906		6,906		11,255,399		462,839	462,839	155,192	08/15/2025	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 L5 7	UNITED STATES OF AMERICA TREASURY NOTES	.	05/20/2016.	Various		14,192,796	14,000,000	14,001,094	14,000,923		(31)		(31)		14,000,892		191,904	191,904	156,783	09/30/2022	1
912828 L9 9	UNITED STATES OF AMERICA TREASURY BONDS	.	04/20/2016.	MERRILL LYNCH PFS		7,047,828	7,000,000	6,892,266	6,895,091		6,641		6,641		6,901,732		146,096	146,096	46,803	10/31/2020	1
912828 M4 9	UNITED STATES OF AMERICA TREASURY NOTES	.	05/20/2016.	Various		46,987,258	46,000,000	45,554,375	45,562,395		18,227		18,227		45,580,622		1,406,636	1,406,636	406,498	10/31/2022	1
912828 M5 6	UNITED STATES OF AMERICA TREASURY NOTES	.	04/21/2016.	Various		72,844,203	70,000,000	69,759,023	65,689,089		7,026		7,026		69,766,115		3,078,088	3,078,088	672,404	11/15/2025	1
912828 N3 0	UNITED STATES OF AMERICA TREASURY NOTES	.	05/13/2016.	MERRILL LYNCH PFS		2,083,195	2,000,000	2,042,188			(1,802)		(1,802)		2,040,386		42,809	42,809	16,229	12/31/2022	1
912828 N4 8	UNITED STATES OF AMERICA TREASURY NOTES	.	06/02/2016.	Various		16,393,893	16,000,000	16,182,266	1,995,236		(10,699)		(10,699)		16,171,569		222,324	222,324	105,865	12/31/2020	1
912828 P4 6	UNITED STATES OF AMERICA TREASURY NOTES	.	05/19/2016.	Various		122,118,082	124,000,000	122,305,664			6,575		6,575		122,312,239		(194,157)	(194,157)	381,295	02/15/2026	1
912828 Q2 9	UNITED STATES OF AMERICA TREASURY NOTES	.	06/02/2016.	Various		13,891,780	14,000,000	13,986,875			160		160		13,987,035		(95,255)	(95,255)	33,648	03/31/2023	1
92261U AA 2	VENDEE MORTGAGE TRUST CMO SER.2008-1 CL	.	06/01/2016.	Paydown		721,531	721,531	723,757	722,048		(518)		(518)		721,531			0	15,791	01/15/2032	1
92261X AA 6	VENDEE MORTGAGE TRUST CMO SER.2010-1 CL	.	06/01/2016.	Paydown		583,027	583,027	593,640	588,586		(5,559)		(5,559)		583,027			0	10,506	02/15/2035	1
000000 00 0	GNMA DOLLAR ROLLS APRIL 3.500% 04/30/4	.	04/07/2016.	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	119,155,860					0		119,155,860			0	455,505	04/30/2046	1
000000 00 0	GNMA DOLLAR ROLLS MAY 3.500% 05/31/46	.	05/09/2016.	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	119,155,860					0		119,155,860			0	413,053	05/31/2046	1
000000 00 0	GNMA DOLLAR ROLLS JUNE 3.500% 06/30/46	.	05/26/2016.	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	119,155,860					0		119,155,860			0	390,886	06/30/2046	1
0599999. Total Bonds - U.S Government						699,895,481	680,450,292	694,874,536	168,998,750	0	(12,254)	0	(12,254)	0	694,266,000	0	5,629,481	5,629,481	3,720,517	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
04062@ JR 7	ARIZONA LOTTERY -Downs, Brian 0.000% 0	.	04/18/2016.	Redemption 100.0000		24,000	24,000	12,700	21,809		2,191		2,191		24,000			0		04/18/2018	1FE
13067# G9 4	CALIFORNIA LOTTERY -Iwamoto, Yoshiaki	.	04/12/2016.	Redemption 100.0000		302,400	302,400	140,128	238,458		63,942		63,942		302,400			0		04/12/2022	2FE
13067# H2 8	CALIFORNIA LOTTERY -Aoyama, Takashi 0	.	04/12/2016.	Redemption 100.0000		33,600	33,600	15,163	26,230		7,370		7,370		33,600			0		04/12/2022	2FE
13067# J9 1	CALIFORNIA LOTTERY -Gabriana, Mitzi 0	.	06/10/2016.	Redemption 100.0000		50,000	50,000	30,387	48,488		1,512		1,512		50,000			0		06/10/2016	2FE
13067# R7 6	CALIFORNIA LOTTERY -Armenta, Frank 0.0	.	04/14/2016.	Redemption 100.0000		202,000	202,000	100,619	160,136		41,864		41,864		202,000			0		04/14/2023	2FE
13067* BW 2	CALIFORNIA LOTTERY -Alexander, Larry S (	.	04/20/2016.	Redemption 100.0000		50,000	50,000	30,093	49,054		946		946		50,000			0		04/20/2016	2FE
13067* DD 2	CALIFORNIA LOTTERY -King, Kaylene 0.00	.	05/20/2016.	Redemption 100.0000		25,000	25,000	16,892	21,706		3,294		3,294		25,000			0		05/20/2020	2FE
13067* DN 0	CALIFORNIA LOTTERY -Quon, David 0.000%	.	05/05/2016.	Redemption 100.0000		25,000	25,000	15,104	19,630		5,370		5,370		25,000			0		05/05/2023	2FE
13067* EK 5	CALIFORNIA LOTTERY -Tran, Phong V. 0.0	.	04/05/2016.	Redemption 100.0000		25,000	25,000	15,698	19,705		5,295		5,295		25,000			0		04/05/2023	2FE
13067* EY 5	CALIFORNIA LOTTERY -Sarlak, Khosrow (2)	.	04/05/2016.	Redemption 100.0000		389,500	389,500	198,942	297,921		91,579		91,579		389,500			0		04/05/2023	2FE
13067* FK 4	CALIFORNIA LOTTERY -Diaz, Victor & Maria	.	05/05/2016.	Redemption 100.0000		160,000	160,000	89,296	126,437		33,563		33,563		160,000			0		05/05/2022	2FE
13067* FW 8	CALIFORNIA LOTTERY -Thai, Sa Le 0.000%	.	04/05/2016.	Redemption 100.0000		31,134	31,134	23,527	26,614		4,521		4,521		31,134			0		04/05/2021	2FE
13067* GG 2	CALIFORNIA LOTTERY -Cook Gilda K 0.000	.	04/05/2016.	Redemption 100.0000		30,000	30,000	15,671	18,150		11,850		11,850		30,000			0		04/05/2028	2FE
13067* GK 3	CALIFORNIA LOTTERY -Klimas, Michael C	.	05/05/2016.	Redemption 100.0000		35,000	35,000	19,961	22,337		12,663		12,663		35,000			0		05/05/2028	2FE
13067* GW 7	CALIFORNIA LOTTERY -Naldi, Amedeo G. 0	.	05/05/2016.	Redemption 100.0000		202,000	202,000	163,729	177,130		24,870		24,870		202,000			0		05/05/2021	2FE
13067* JJ 3	CALIFORNIA LOTTERY -Naldi, Amedeo G Revo	.	05/05/2016.	Redemption 100.0000		298,875	298,875	233,583	245,438		53,436		53,436		298,875			0		05/05/2024	2FE
13067* JM 6	CALIFORNIA LOTTERY -Naldi, Amedeo G. Rev	.	05/05/2016.	Redemption 100.0000		101,125	101,125	73,995	77,775		23,350		23,350		101,125			0		05/05/2024	2FE
13067* JT 1	CALIFORNIA LOTTERY -Diaz2, Victor & Mari	.	05/05/2016.	Redemption 100.0000		29,000	29,000	20,207	20,934		8,066		8,066		29,000			0		05/05/2025	2FE
13067* JW 4	CALIFORNIA LOTTERY -Baldwin, John G 0	.	05/20/2016.	Redemption 100.0000		50,000	50,000	39,819	40,380		9,620		9,620		50,000			0		05/20/2025	2FE
13067* KJ 1	CALIFORNIA LOTTERY -Cook, Gilda (2) 0	.	04/05/2016.	Redemption 100.0000		24,000	24,000	21,463			2,537		2,537		24,000			0		04/05/2021	1Z
19676# BW 8	COLORADO LOTTERY -Watkins, Roger 0.000	.	05/03/2016.	Redemption 100.0000		356,273	356,273	183,885	336,899		19,373		19,373		356,273			0		05/03/2017	1FE

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
19676# CB 3	COLORADO LOTTERY -Watkins, Tammy (2) 0	.	05/03/2016.	Redemption 100.0000		356,273	356,273	177,314	335,677		20,596		20,596		356,273			0		05/03/2017	1FE
19676# DY 2	COLORADO LOTTERY -Rossi, Katherine A 0	.	06/23/2016.	Redemption 100.0000		170,400	170,400	107,384	150,442		19,957		19,957		170,400			0		06/23/2019	1FE
19676# EJ 4	COLORADO LOTTERY -Rossi, Katherine (2)	.	06/23/2016.	Redemption 100.0000		36,400	36,400	24,694	31,833		4,567		4,567		36,400			0		06/23/2019	1FE
19676# EL 9	COLORADO LOTTERY -Langfeldt, Barbara 0	.	05/15/2016.	Redemption 100.0000		55,960	55,960	41,376	54,526		1,434		1,434		55,960			0		05/15/2016	1FE
19676# ER 6	COLORADO LOTTERY -Rossi, Katherine A. (3	.	06/23/2016.	Redemption 100.0000		34,464	34,464	24,754	30,275		4,189		4,189		34,464			0		06/23/2019	1FE
19676# EU 9	COLORADO LOTTERY -Cirbo, Thomas 0.000%	.	06/24/2016.	Redemption 100.0000		42,987	42,987	33,304	41,276		1,710		1,710		42,987			0		06/24/2016	1FE
19676# EX 3	COLORADO LOTTERY -Lozano, Daniel 0.000	.	05/27/2016.	Redemption 100.0000		125,000	125,000	51,562	58,808		66,192		66,192		125,000			0		05/27/2035	1FE
19676# EZ 8	COLORADO LOTTERY -Lozano, Daniel (2) 0	.	05/25/2016.	Redemption 100.0000		95,664	95,664	61,401	64,764		30,900		30,900		95,664			0		05/25/2032	1FE
34282* AK 4	FLORIDA LOTTERY -Davila,Rosario,Collado&	.	05/15/2016.	Redemption 100.0000		362,000	362,000	195,799	338,960		23,040		23,040		362,000			0		05/15/2017	1FE
34282* BG 2	FLORIDA LOTTERY -Messick, Sue (2) 0.00	.	05/15/2016.	Redemption 100.0000		80,750	80,750	40,130	78,483		2,267		2,267		80,750			0		05/15/2016	1FE
34282* DC 9	FLORIDA LOTTERY -Floyd, James 0.000% 0	.	05/15/2016.	Redemption 100.0000		135,000	135,000	53,041	84,348		50,652		50,652		135,000			0		05/15/2028	1FE
34282* EA 2	FLORIDA LOTTERY -Griffiths Living Trust	.	05/15/2016.	Redemption 100.0000		30,000	30,000	15,374	27,916		2,084		2,084		30,000			0		05/15/2017	1FE
34282* EN 4	FLORIDA LOTTERY -Swonger Family Trust	.	05/15/2016.	Redemption 100.0000		208,667	208,667	110,789	194,698		13,969		13,969		208,667			0		05/15/2017	1FE
34282* EY 0	FLORIDA LOTTERY -Ocampo Aguilar Partners	.	05/15/2016.	Redemption 100.0000		283,000	283,000	153,836	264,662		18,338		18,338		283,000			0		05/15/2017	1FE
34282* FP 8	FLORIDA LOTTERY -Messick, Sue (3) 0.00	.	05/15/2016.	Redemption 100.0000		80,750	80,750	42,206	78,449		2,301		2,301		80,750			0		05/15/2016	1FE
34282* GE 2	FLORIDA LOTTERY -Serafin, Humberto 0.0	.	05/15/2016.	Redemption 100.0000		286,000	286,000	154,904	267,117		18,883		18,883		286,000			0		05/15/2017	1FE
34282* GQ 5	FLORIDA LOTTERY -D'Andrea, Michael (2)	.	05/15/2016.	Redemption 100.0000		50,000	50,000	20,957	45,110		4,890		4,890		50,000			0		05/15/2018	1FE
34282* HE 1	FLORIDA LOTTERY -Lucky 10 Irrevocable Tr	.	05/15/2016.	Redemption 100.0000		27,500	27,500	16,195	25,809		1,691		1,691		27,500			0		05/15/2017	1FE
34282* HV 3	FLORIDA LOTTERY -Waack, Jeffrey 0.000%	.	05/15/2016.	Redemption 100.0000		103,000	103,000	42,661	64,411		38,589		38,589		103,000			0		05/15/2029	1FE
34282* MB 1	FLORIDA LOTTERY -McCloud, Lina 0.000%	.	05/15/2016.	Redemption 100.0000		37,696	37,696	23,857	36,788		908		908		37,696			0		05/15/2016	1FE
34282* NA 2	FLORIDA LOTTERY -Jefferson, Tyrone J 0	.	05/15/2016.	Redemption 100.0000		33,650	33,650	21,691	29,996		3,654		3,654		33,650			0		05/15/2019	1FE
34282* NK 0	FLORIDA LOTTERY -Jeter,Carl B 0.000% 0	.	05/15/2016.	Redemption 100.0000		180,500	180,500	132,339	176,795		3,705		3,705		180,500			0		05/15/2016	1FE
34282* NZ 7	FLORIDA LOTTERY -MNJR LLC 0.000% 05/15	.	05/15/2016.	Redemption 100.0000		36,000	36,000	27,421	34,248		1,752		1,752		36,000			0		05/15/2017	1FE
34282* PJ 1	FLORIDA LOTTERY -McCloud, Lina (2) 0.0	.	05/15/2016.	Redemption 100.0000		87,471	87,471	61,300	85,249		2,221		2,221		87,471			0		05/15/2016	1FE
34282* PU 6	FLORIDA LOTTERY -Ressor Family Revoc Tru	.	05/15/2016.	Redemption 100.0000		300,000	300,000	210,781	251,142		48,858		48,858		300,000			0		05/15/2021	1FE
34282* PV 4	FLORIDA LOTTERY -Ressor Family Revoc Tru	.	05/15/2016.	Redemption 100.0000		100,000	100,000	42,278	55,275		44,725		44,725		100,000			0		05/15/2028	1FE
34282* PX 0	FLORIDA LOTTERY -MNJR LLC 0.000% 05/15	.	05/15/2016.	Redemption 100.0000		49,500	49,500	39,578	46,838		2,662		2,662		49,500			0		05/15/2017	1FE
34282* PY 8	FLORIDA LOTTERY -Mortimer-Magee, Rhonda	.	05/15/2016.	Redemption 100.0000		49,473	49,473	22,151	30,158		19,315		19,315		49,473			0		05/15/2029	1FE
34282* PZ 5	FLORIDA LOTTERY -Manalang, Kenneth W	.	05/15/2016.	Redemption 100.0000		127,000	127,000	52,093	62,323		64,677		64,677		127,000			0		05/15/2034	1FE
34282* QA 9	FLORIDA LOTTERY -Ressor Family Revoc Tr	.	05/15/2016.	Redemption 100.0000		34,987	34,987	14,041	18,712		16,275		16,275		34,987			0		05/15/2028	1FE
34282* QB 7	FLORIDA LOTTERY -Stihler, Gretchen N 0	.	05/15/2016.	Redemption 100.0000		50,000	50,000	39,683	48,467		1,533		1,533		50,000			0		05/15/2016	1FE
34282* QC 5	FLORIDA LOTTERY -Ellingsworth, Darren B	.	05/15/2016.	Redemption 100.0000		50,000	50,000	36,904	42,857		7,143		7,143		50,000			0		05/15/2020	1FE
34282* QF 8	FLORIDA LOTTERY -Ressor Family Revoc Tru	.	05/15/2016.	Redemption 100.0000		25,000	25,000	13,697	16,238		8,762		8,762		25,000			0		05/15/2028	1FE
34282* QH 4	FLORIDA LOTTERY -Ellingsworth, Darren B	.	05/15/2016.	Redemption 100.0000		50,000	50,000	37,276	41,313		8,687		8,687		50,000			0		05/15/2022	1FE
34282* QJ 0	FLORIDA LOTTERY -LaValley, Rory W. 0.0	.	05/15/2016.	Redemption 100.0000		9,900	9,900	7,560	8,434		1,466		1,466		9,900			0		08/15/2021	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
34282* QS 0	FLORIDA LOTTERY -Manalang, Kenneth W (2)	.	05/15/2016.	Redemption 100.0000		30,000	30,000	19,323	19,889		10,111		10,111		30,000			0		05/15/2034	1FE
34282* QU 5	FLORIDA LOTTERY -Fernandez, Heriberto G	.	05/15/2016.	Redemption 100.0000		50,000	50,000	34,227			15,773		15,773		50,000			0		05/15/2033	1Z
45222# BS 1	ILLINOIS LOTTERY -Hoffmann, Roger C 0	.	05/22/2016.	Redemption 100.0000		22,667	22,667	15,051	20,816		1,851		1,851		22,667			0		05/22/2018	1FE
45222# CQ 4	ILLINOIS LOTTERY -Williams Lottery Prtnr	.	05/22/2016.	Redemption 100.0000		140,000	140,000	87,082	103,896		36,104		36,104		140,000			0		05/22/2026	1FE
45222# CX 9	ILLINOIS LOTTERY -Byrski, Frans 0.000%	.	05/22/2016.	Redemption 100.0000		50,000	50,000	35,086	47,036		2,964		2,964		50,000			0		05/22/2017	1FE
45222# CY 7	ILLINOIS LOTTERY -Hoffmann, Roger (2)	.	05/22/2016.	Redemption 100.0000		23,223	23,223	13,995	17,220		6,003		6,003		23,223			0		05/22/2024	1FE
45222# DC 4	ILLINOIS LOTTERY -Ping, Jason 0.000% 0	.	05/22/2016.	Redemption 100.0000		37,000	37,000	27,508	33,652		3,348		3,348		37,000			0		05/22/2018	1FE
45222# DF 7	ILLINOIS LOTTERY -Williams Lottery Prtnr	.	05/22/2016.	Redemption 100.0000		64,283	64,283	35,874	44,340		19,943		19,943		64,283			0		05/22/2026	1FE
45222# DK 6	ILLINOIS LOTTERY -Orlando, Kenneth 0.0	.	05/15/2016.	Redemption 100.0000		40,000	40,000	29,020	34,252		5,748		5,748		40,000			0		05/15/2020	1FE
45222# DM 2	ILLINOIS LOTTERY -Patti, Sebastian T	.	05/22/2016.	Redemption 100.0000		40,000	40,000	27,564	32,131		7,869		7,869		40,000			0		05/22/2022	1FE
45222# DN 0	ILLINOIS LOTTERY -Williams Lottery Prtnt	.	05/22/2016.	Redemption 100.0000		65,000	65,000	37,316	44,788		20,212		20,212		65,000			0		05/22/2026	1FE
45222# DP 5	ILLINOIS LOTTERY -Pyzynski, Marie 0.00	.	05/22/2016.	Redemption 100.0000		100,000	100,000	82,386	97,476		2,524		2,524		100,000			0		05/22/2016	1FE
45222# DV 2	ILLINOIS LOTTERY -Bustamante, Selia 0	.	05/22/2016.	Redemption 100.0000		7,900	7,900	4,500	5,169		2,731		2,731		7,900			0		05/22/2028	1FE
45222# EH 2	ILLINOIS LOTTERY -Harden, Deeandra 0.0	.	05/22/2016.	Redemption 100.0000		52,000	52,000	33,548	35,296		16,704		16,704		52,000			0		05/22/2032	1FE
45222# EK 5	ILLINOIS LOTTERY -Williams Lottery Prtns	.	05/22/2016.	Redemption 100.0000		48,785	48,785	35,571	37,581		11,204		11,204		48,785			0		05/22/2026	1FE
45222# EM 1	ILLINOIS LOTTERY -Dymon, Wojciech 0.00	.	05/22/2016.	Redemption 100.0000		26,423	26,423	20,193	21,119		5,305		5,305		26,423			0		11/22/2025	1FE
45222# EQ 2	ILLINOIS LOTTERY -Martinez, Lilia 0.00	.	05/22/2016.	Redemption 100.0000		52,000	52,000	41,830	43,884		8,116		8,116		52,000			0		05/22/2023	1FE
45222# FA 6	ILLINOIS LOTTERY -Urbanczyk, Wioletta	.	05/22/2016.	Redemption 100.0000		35,000	35,000	27,675	29,434		5,566		5,566		35,000			0		05/22/2023	1FE
56045T AB 1	MAINE ST MUNI BOND BANK LIQUOR MUNICIPAL	.	06/01/2016.	Maturity		2,890,000	2,890,000	2,890,000	2,890,000				0		2,890,000			0	24,681	06/01/2016	1FE
57422# AF 3	MARYLAND LOTTERY -Hyde-Eason, Stacia 0	.	05/10/2016.	Redemption 100.0000		60,000	60,000	48,129	58,959		1,041		1,041		60,000			0		05/10/2016	1FE
57585* AQ 6	MASSACHUSETTS LOTTERY -Vernon, Steven B	.	05/30/2016.	Redemption 100.0000		50,000	50,000	31,562	35,359		14,641		14,641		50,000			0		05/30/2027	1FE
57585* BB 8	MASSACHUSETTS LOTTERY -Vong, Amanda Soph	.	05/16/2016.	Redemption 100.0000		50,000	50,000	28,530	31,830		18,170		18,170		50,000			0		05/16/2030	1FE
57585* BH 5	MASSACHUSETTS LOTTERY -Cushing Trust 0	.	06/11/2016.	Redemption 100.0000		50,000	50,000	32,444	35,285		14,715		14,715		50,000			0		06/11/2027	1FE
57585* BK 8	MASSACHUSETTS LOTTERY -Pratte, Andrew J	.	06/04/2016.	Redemption 100.0000		50,000	50,000	40,400	46,135		3,865		3,865		50,000			0		06/04/2017	1FE
57585* BM 4	MASSACHUSETTS LOTTERY -Gardiner, Claire	.	06/14/2016.	Redemption 100.0000		25,000	25,000	14,439	16,284		8,716		8,716		25,000			0		06/14/2029	1FE
57585* BN 2	MASSACHUSETTS LOTTERY -Gardiner, Claire	.	06/14/2016.	Redemption 100.0000		25,000	25,000	14,461	16,284		8,716		8,716		25,000			0		06/14/2029	1FE
57585* BT 9	MASSACHUSETTS LOTTERY -Beauregard, Roger	.	05/10/2016.	Redemption 100.0000		23,967	23,967	16,243	17,710		6,258		6,258		23,967			0		05/10/2027	1FE
57585* CP 6	MASSACHUSETTS LOTTERY -Erickson, Gary D	.	05/01/2016.	Redemption 100.0000		30,000	30,000	19,471	20,863		9,137		9,137		30,000			0		05/01/2031	1FE
57585* CT 8	MASSACHUSETTS LOTTERY -Pan, Shi Rong 0	.	06/07/2016.	Redemption 100.0000		50,000	50,000	35,414	39,963		10,037		10,037		50,000			0		06/07/2025	1FE
57585* CZ 4	MASSACHUSETTS LOTTERY -Martin, Floyd P	.	05/09/2016.	Redemption 100.0000		18,571	18,571	14,511	15,373		3,198		3,198		18,571			0		05/09/2024	1FE
57585* DM 2	MASSACHUSETTS LOTTERY -Shroubim, Hany M	.	04/26/2016.	Redemption 100.0000		50,000	50,000	32,359	34,055		15,945		15,945		50,000			0		04/26/2032	1FE
57585* DS 9	MASSACHUSETTS LOTTERY -Nicolas, Paul 0	.	04/17/2016.	Redemption 100.0000		50,000	50,000	44,399	46,756		3,244		3,244		50,000			0		04/17/2018	1FE
57585* EH 2	MASSACHUSETTS LOTTERY -Lopez, Vitalina	.	06/29/2016.	Redemption 100.0000		50,000	50,000	34,179	35,012		14,988		14,988		50,000			0		06/29/2030	1FE
57585* EN 9	MASSACHUSETTS LOTTERY -Anderson, James E	.	04/07/2016.	Redemption 100.0000		50,000	50,000	31,824	33,184		16,816		16,816		50,000			0		04/07/2033	1FE
57585* EX 7	MASSACHUSETTS LOTTERY -Jablonski, Jeffre	.	06/11/2016.	Redemption 100.0000		28,571	28,571	24,880	25,404		3,167		3,167		28,571			0		06/11/2021	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585* EZ 2	MASSACHUSETTS LOTTERY -Trombley, Kari	.	06/11/2016.	Redemption 100.0000		5,000	5,000	3,596	3,738		1,263		1,263		5,000			0		06/11/2026	1FE
57585* FW 8	MASSACHUSETTS LOTTERY -Fitch, Rodney 0	.	05/07/2016.	Redemption 100.0000		50,000	50,000	32,595	33,105		16,895		16,895		50,000			0		05/07/2034	1Z
57585* GD 9	MASSACHUSETTS LOTTERY -Morris, Valerie	.	06/13/2016.	Redemption 100.0000		9,000	9,000	6,570			2,430		2,430		9,000			0		06/13/2027	1Z
57585* GH 0	MASSACHUSETTS LOTTERY -Noonan, Karen A.	.	06/24/2016.	Redemption 100.0000		35,000	35,000	30,232			4,768		4,768		35,000			0		06/24/2023	1Z
57585@ B2 6	MASSACHUSETTS LOTTERY -Nadeau, Timmy G.	.	06/26/2016.	Redemption 100.0000		50,000	50,000	35,775	45,032		4,968		4,968		50,000			0		06/26/2018	1FE
57585@ BF 7	MASSACHUSETTS LOTTERY -Brown, Louise 0	.	06/14/2016.	Redemption 100.0000		50,000	50,000	28,383	48,322		1,679		1,679		50,000			0		06/14/2016	1FE
57585@ BU 4	MASSACHUSETTS LOTTERY -Barker, Michael	.	06/15/2016.	Redemption 100.0000		50,000	50,000	27,305	46,405		3,595		3,595		50,000			0		06/15/2017	1FE
57585@ C4 1	MASSACHUSETTS LOTTERY -Burstein, Suzanne	.	05/26/2016.	Redemption 100.0000		50,000	50,000	37,443	46,979		3,021		3,021		50,000			0		05/26/2017	1FE
57585@ CE 9	MASSACHUSETTS LOTTERY -Cavallaro, John J.	.	04/30/2016.	Redemption 100.0000		50,000	50,000	35,295	49,037		963		963		50,000			0		04/30/2016	1FE
57585@ D6 5	MASSACHUSETTS LOTTERY -Kimball, Ronald R.	.	04/16/2016.	Redemption 100.0000		29,741	29,741	19,395	24,486		5,254		5,254		29,741			0		04/16/2021	1FE
57585@ D7 3	MASSACHUSETTS LOTTERY -Nguyen, Anh Van	.	06/24/2016.	Redemption 100.0000		50,000	50,000	35,635	45,179		4,821		4,821		50,000			0		06/24/2018	1FE
57585@ DF 5	MASSACHUSETTS LOTTERY -Adolph, Robert	.	04/26/2016.	Redemption 100.0000		50,000	50,000	30,811	41,793		8,207		8,207		50,000			0		04/26/2021	1FE
57585@ DG 3	MASSACHUSETTS LOTTERY -Akbarieh, Iraj	.	04/06/2016.	Redemption 100.0000		25,000	25,000	17,589	23,872		1,128		1,128		25,000			0		04/06/2017	1FE
57585@ DK 4	MASSACHUSETTS LOTTERY -Arcand, Lisa 0	.	04/01/2016.	Redemption 100.0000		15,000	15,000	8,601	11,863		3,137		3,137		15,000			0		04/01/2023	1FE
57585@ DN 8	MASSACHUSETTS LOTTERY -Bafaro, Richard J.	.	05/02/2016.	Redemption 100.0000		50,000	50,000	29,547	40,458		9,542		9,542		50,000			0		05/02/2022	1FE
57585@ E3 1	MASSACHUSETTS LOTTERY -Gravel, Ernest	.	04/14/2016.	Redemption 100.0000		35,674	35,674	18,932	23,714		11,960		11,960		35,674			0		04/14/2027	1FE
57585@ E6 4	MASSACHUSETTS LOTTERY -Lavigne, Catherin	.	06/27/2016.	Redemption 100.0000		37,000	37,000	19,921	25,022		11,978		11,978		37,000			0		06/27/2026	1FE
57585@ E8 0	MASSACHUSETTS LOTTERY -Blair, Robert 0	.	05/14/2016.	Redemption 100.0000		175,587	175,587	127,702	159,879		15,708		15,708		175,587			0		05/14/2018	1FE
57585@ E9 8	MASSACHUSETTS LOTTERY -Button, Michele A.	.	05/16/2016.	Redemption 100.0000		25,000	25,000	12,798	16,523		8,477		8,477		25,000			0		05/16/2025	1FE
57585@ EK 3	MASSACHUSETTS LOTTERY -Carlson, Scott D.	.	05/07/2016.	Redemption 100.0000		39,689	39,689	26,583	36,366		3,322		3,322		39,689			0		05/07/2018	1FE
57585@ EP 2	MASSACHUSETTS LOTTERY -Charon, Linda 0	.	06/22/2016.	Redemption 100.0000		50,000	50,000	28,869	38,880		11,120		11,120		50,000			0		06/22/2023	1FE
57585@ F4 8	MASSACHUSETTS LOTTERY -Shea, Mary J. (2)	.	05/02/2016.	Redemption 100.0000		50,000	50,000	32,835	43,922		6,078		6,078		50,000			0		05/02/2019	1FE
57585@ FA 4	MASSACHUSETTS LOTTERY -DeLaurie, Kevin	.	05/06/2016.	Redemption 100.0000		50,000	50,000	26,008	41,658		8,342		8,342		50,000			0		05/06/2021	1FE
57585@ FG 1	MASSACHUSETTS LOTTERY -Dube, Roger L 0	.	04/05/2016.	Redemption 100.0000		96,609	96,609	63,132	86,258		10,352		10,352		96,609			0		04/05/2019	1FE
57585@ FK 2	MASSACHUSETTS LOTTERY -Fields, Patricia	.	04/18/2016.	Redemption 100.0000		50,000	50,000	32,368	43,451		6,549		6,549		50,000			0		04/18/2020	1FE
57585@ FP 1	MASSACHUSETTS LOTTERY -Gabriel, Yves 0	.	05/07/2016.	Redemption 100.0000		35,000	35,000	20,990	28,328		6,672		6,672		35,000			0		05/07/2022	1FE
57585@ G7 0	MASSACHUSETTS LOTTERY -Furlon, Shane A.	.	05/07/2016.	Redemption 100.0000		50,000	50,000	38,039	47,151		2,849		2,849		50,000			0		05/07/2017	1FE
57585@ GM 7	MASSACHUSETTS LOTTERY -Larrow, Paul J.	.	06/18/2016.	Redemption 100.0000		50,000	50,000	35,164	47,204		2,796		2,796		50,000			0		06/18/2017	1FE
57585@ GP 0	MASSACHUSETTS LOTTERY -Le, Huong Ngoc	.	04/14/2016.	Redemption 100.0000		50,000	50,000	29,355	39,527		10,473		10,473		50,000			0		04/14/2023	1FE
57585@ H4 6	MASSACHUSETTS LOTTERY -Kelliher, Thomas	.	06/08/2016.	Redemption 100.0000		50,000	50,000	25,838	31,597		18,403		18,403		50,000			0		06/08/2028	1FE
57585@ H9 5	MASSACHUSETTS LOTTERY -Santaniello, Mich	.	04/21/2016.	Redemption 100.0000		25,000	25,000	13,186	16,067		8,933		8,933		25,000			0		04/21/2028	1FE
57585@ HA 2	MASSACHUSETTS LOTTERY -Miller, Kenneth E.	.	05/19/2016.	Redemption 100.0000		50,000	50,000	29,294	40,173		9,827		9,827		50,000			0		05/19/2022	1FE
57585@ HM 6	MASSACHUSETTS LOTTERY -Pemberton, Ronnie	.	06/16/2016.	Redemption 100.0000		50,000	50,000	29,247	40,059		9,941		9,941		50,000			0		06/16/2022	1FE
57585@ HR 5	MASSACHUSETTS LOTTERY -Platt, John F Est	.	06/09/2016.	Redemption 100.0000		50,000	50,000	32,921	44,447		5,553		5,553		50,000			0		06/09/2019	1FE
57585@ HS 3	MASSACHUSETTS LOTTERY -Rabidou, Michael	.	04/16/2016.	Redemption 100.0000		50,000	50,000	28,573	39,143		10,857		10,857		50,000			0		04/16/2023	1FE
57585@ HW 4	MASSACHUSETTS LOTTERY -Richard, Karl L	.	05/30/2016.	Redemption 100.0000		33,000	33,000	19,308	26,501		6,499		6,499		33,000			0		05/30/2022	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ J3 6	MASSACHUSETTS LOTTERY -Tarabay, Alfred	.	05/01/2016.	Redemption 100.0000		50,000	50,000	26,333	32,066		17,934		17,934		50,000			0		05/01/2028	1FE
57585@ J5 1	MASSACHUSETTS LOTTERY -Santiago, Pedro	.	06/08/2016.	Redemption 100.0000		50,000	50,000	38,199	46,868		3,132		3,132		50,000			0		06/08/2017	1FE
57585@ J7 7	MASSACHUSETTS LOTTERY -Yang, Ying 0.00	.	06/24/2016.	Redemption 100.0000		50,000	50,000	26,267	31,707		18,293		18,293		50,000			0		06/24/2028	1FE
57585@ J8 5	MASSACHUSETTS LOTTERY -Barry, Patricia L	.	06/07/2016.	Redemption 100.0000		55,000	55,000	35,586	48,241		6,759		6,759		55,000			0		06/07/2019	1FE
57585@ JG 7	MASSACHUSETTS LOTTERY -Smith, Dorothy	.	06/26/2016.	Redemption 100.0000		20,000	20,000	12,023	16,418		3,582		3,582		20,000			0		06/26/2021	1FE
57585@ JK 8	MASSACHUSETTS LOTTERY -Steinman, Joshua	.	05/06/2016.	Redemption 100.0000		20,000	20,000	10,387	16,104		3,896		3,896		20,000			0		05/06/2022	1FE
57585@ JS 1	MASSACHUSETTS LOTTERY -Tobin, Linda 0	.	06/16/2016.	Redemption 100.0000		100,000	100,000	95,465	98,518		1,482		1,482		100,000			0		06/16/2017	1FE
57585@ JT 9	MASSACHUSETTS LOTTERY -Trinidad, Felix	.	05/28/2016.	Redemption 100.0000		50,000	50,000	29,932	40,314		9,686		9,686		50,000			0		05/28/2022	1FE
57585@ JW 2	MASSACHUSETTS LOTTERY -Wright, John D	.	06/27/2016.	Redemption 100.0000		56,355	56,355	36,048	48,333		8,022		8,022		56,355			0		06/27/2020	1FE
57585@ K5 9	MASSACHUSETTS LOTTERY -Seay, Johnny 0	.	04/08/2016.	Redemption 100.0000		50,000	50,000	38,066	47,559		2,441		2,441		50,000			0		04/08/2017	1FE
57585@ K6 7	MASSACHUSETTS LOTTERY -Ackerman, Ronald	.	04/28/2016.	Redemption 100.0000		50,000	50,000	27,326	32,498		17,502		17,502		50,000			0		04/28/2028	1FE
57585@ KP 5	MASSACHUSETTS LOTTERY -Burke-Eddib, Lisa	.	05/03/2016.	Redemption 100.0000		50,000	50,000	28,810	39,138		10,862		10,862		50,000			0		05/03/2023	1FE
57585@ KX 8	MASSACHUSETTS LOTTERY -Dekenipp, Robert	.	05/19/2016.	Redemption 100.0000		40,000	40,000	26,199	35,706		4,294		4,294		40,000			0		05/19/2019	1FE
57585@ L4 1	MASSACHUSETTS LOTTERY -Santaniello, Mich	.	04/21/2016.	Redemption 100.0000		25,000	25,000	13,103	16,276		8,724		8,724		25,000			0		04/21/2028	1FE
57585@ L8 2	MASSACHUSETTS LOTTERY -Blair, Robert (2)	.	05/14/2016.	Redemption 100.0000		124,402	124,402	77,201	96,747		27,655		27,655		124,402			0		05/14/2022	1FE
57585@ LH 2	MASSACHUSETTS LOTTERY -Lewis, Roseanne V	.	05/06/2016.	Redemption 100.0000		100,000	100,000	61,103	83,677		16,323		16,323		100,000			0		05/06/2021	1FE
57585@ LM 1	MASSACHUSETTS LOTTERY -McLean, Deverney	.	06/29/2016.	Redemption 100.0000		50,000	50,000	34,259	43,129		6,871		6,871		50,000			0		06/29/2020	1FE
57585@ M2 4	MASSACHUSETTS LOTTERY -Doane, Gail E	.	06/09/2016.	Redemption 100.0000		35,000	35,000	21,896	26,970		8,030		8,030		35,000			0		06/09/2023	1FE
57585@ MB 4	MASSACHUSETTS LOTTERY -Thomson, Charles	.	05/01/2016.	Redemption 100.0000		100,000	100,000	71,161	97,982		2,018		2,018		100,000			0		05/01/2016	1FE
57585@ MD 0	MASSACHUSETTS LOTTERY -Gagne, Regina A(2	.	05/18/2016.	Redemption 100.0000		50,000	50,000	29,081	39,109		10,891		10,891		50,000			0		05/18/2023	1FE
57585@ MN 8	MASSACHUSETTS LOTTERY -Iskander, Mohamma	.	04/09/2016.	Redemption 100.0000		50,000	50,000	32,201	43,455		6,545		6,545		50,000			0		04/09/2020	1FE
57585@ MZ 1	MASSACHUSETTS LOTTERY -Laviolette, Mark	.	04/10/2016.	Redemption 100.0000		25,000	25,000	17,959	24,552		448		448		25,000			0		04/10/2016	1FE
57585@ N4 9	MASSACHUSETTS LOTTERY -LeClair, Earl F	.	06/25/2016.	Redemption 100.0000		250,000	250,000	186,235	234,487		15,513		15,513		250,000			0		06/25/2017	1FE
57585@ N8 0	MASSACHUSETTS LOTTERY -Bertonazzii, Doro	.	04/21/2016.	Redemption 100.0000		50,000	50,000	26,846	32,549		17,451		17,451		50,000			0		04/21/2028	1FE
57585@ N9 8	MASSACHUSETTS LOTTERY -Boiani, Lorelie N	.	06/19/2016.	Redemption 100.0000		27,000	27,000	16,703	20,126		6,874		6,874		27,000			0		06/19/2024	1FE
57585@ NA 5	MASSACHUSETTS LOTTERY -Leonard, Karen	.	06/13/2016.	Redemption 100.0000		50,000	50,000	28,293	38,050		11,950		11,950		50,000			0		06/13/2024	1FE
57585@ NX 5	MASSACHUSETTS LOTTERY -Marquez, Maria T(	.	06/21/2016.	Redemption 100.0000		49,680	49,680	30,338	39,166		10,514		10,514		49,680			0		06/21/2023	1FE
57585@ NZ 0	MASSACHUSETTS LOTTERY -Steinman, Joshua	.	05/06/2016.	Redemption 100.0000		30,000	30,000	18,524	24,195		5,805		5,805		30,000			0		05/06/2022	1FE
57585@ PC 9	MASSACHUSETTS LOTTERY -Hamilton, James E	.	05/15/2016.	Redemption 100.0000		20,000	20,000	11,116	16,646		3,354		3,354		20,000			0		05/15/2021	1FE
57585@ Q6 1	MASSACHUSETTS LOTTERY -McNulty, Philip A	.	06/19/2016.	Redemption 100.0000		50,000	50,000	34,457	41,421		8,579		8,579		50,000			0		06/19/2021	1FE
57585@ Q9 5	MASSACHUSETTS LOTTERY -Qerqach, Mostafa	.	04/07/2016.	Redemption 100.0000		179,020	179,020	122,275	170,091		8,930		8,930		179,020			0		04/07/2017	1FE
57585@ QH 7	MASSACHUSETTS LOTTERY -Veary, Hazel D	.	05/14/2016.	Redemption 100.0000		50,000	50,000	21,858	39,765		10,235		10,235		50,000			0		05/14/2022	1FE
57585@ QN 4	MASSACHUSETTS LOTTERY -Marquez, Maria T	.	06/21/2016.	Redemption 100.0000		122,320	122,320	67,320	103,571		18,749		18,749		122,320			0		06/21/2020	1FE
57585@ QQ 7	MASSACHUSETTS LOTTERY -Pastore, Giovanna	.	04/22/2016.	Redemption 100.0000		20,000	20,000	13,825	19,592		408		408		20,000			0		04/22/2016	1FE
57585@ QT 1	MASSACHUSETTS LOTTERY -Akbarieh, Iraj (2	.	04/09/2016.	Redemption 100.0000		25,000	25,000	17,653	23,790		1,210		1,210		25,000			0		04/09/2017	1FE

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ QV 6	MASSACHUSETTS LOTTERY -McLean, Deverney	.	06/29/2016.	Redemption 100.0000		50,000	50,000	28,755	42,287		7,713		7,713		50,000			0		06/29/2020	1FE
57585@ R3 7	MASSACHUSETTS LOTTERY -Rodriguez, Tina M	.	05/12/2016.	Redemption 100.0000		35,000	35,000	18,251	22,616		12,384		12,384		35,000			0		05/12/2027	1FE
57585@ R8 6	MASSACHUSETTS LOTTERY -Winslow, Patrick	.	05/11/2016.	Redemption 100.0000		50,000	50,000	26,736	32,416		17,584		17,584		50,000			0		05/11/2028	1FE
57585@ RF 0	MASSACHUSETTS LOTTERY -Sliwoski, Charles	.	05/16/2016.	Redemption 100.0000		100,000	100,000	72,191	97,569		2,431		2,431		100,000			0		05/16/2016	1FE
57585@ RP 8	MASSACHUSETTS LOTTERY -Warn, Corey K 0	.	05/15/2016.	Redemption 100.0000		50,000	50,000	30,838	41,267		8,733		8,733		50,000			0		05/15/2021	1FE
57585@ S2 8	MASSACHUSETTS LOTTERY -Marzan-Rosario, C	.	05/14/2016.	Redemption 100.0000		20,000	20,000	11,984	15,580		4,420		4,420		20,000			0		05/14/2022	1FE
57585@ S3 6	MASSACHUSETTS LOTTERY -Santos, Rosalie M	.	04/07/2016.	Redemption 100.0000		50,000	50,000	26,446	31,648		18,352		18,352		50,000			0		04/07/2029	1FE
57585@ S6 9	MASSACHUSETTS LOTTERY -Annis, Patrick	.	04/16/2016.	Redemption 100.0000		50,000	50,000	41,218	49,053		947		947		50,000			0		04/16/2016	1FE
57585@ S9 3	MASSACHUSETTS LOTTERY -Kimball, Ronald R	.	04/16/2016.	Redemption 100.0000		37,711	37,711	25,073	31,166		6,545		6,545		37,711			0		04/16/2021	1FE
57585@ SA 0	MASSACHUSETTS LOTTERY -Boyle, Joseph 0	.	04/22/2016.	Redemption 100.0000		50,000	50,000	18,680	37,403		12,597		12,597		50,000			0		04/22/2024	1FE
57585@ SD 4	MASSACHUSETTS LOTTERY -McKenna, Robert	.	06/30/2016.	Redemption 100.0000		50,000	50,000	34,728	48,372		1,628		1,628		50,000			0		06/30/2016	1FE
57585@ SQ 5	MASSACHUSETTS LOTTERY -Manerson, Robert	.	04/25/2016.	Redemption 100.0000		50,000	50,000	34,594	48,880		1,120		1,120		50,000			0		04/25/2016	1FE
57585@ SR 3	MASSACHUSETTS LOTTERY -McDermott, Valeri	.	04/25/2016.	Redemption 100.0000		50,000	50,000	28,792	37,597		12,403		12,403		50,000			0		04/25/2024	1FE
57585@ ST 9	MASSACHUSETTS LOTTERY -Sokol, Walter H	.	06/23/2016.	Redemption 100.0000		200,000	200,000	113,692	148,594		51,406		51,406		200,000			0		06/23/2024	1FE
57585@ T3 5	MASSACHUSETTS LOTTERY -Rivera, Karina (2	.	04/06/2016.	Redemption 100.0000		33,333	33,333	20,450	24,282		9,051		9,051		33,333			0		04/06/2025	1FE
57585@ TG 6	MASSACHUSETTS LOTTERY -Deraleau, Richard	.	05/14/2016.	Redemption 100.0000		25,000	25,000	13,573	21,362		3,638		3,638		25,000			0		05/14/2020	1FE
57585@ TM 3	MASSACHUSETTS LOTTERY -Grocki, Roseann	.	05/05/2016.	Redemption 100.0000		50,000	50,000	27,717	36,580		13,420		13,420		50,000			0		05/05/2025	1FE
57585@ TQ 4	MASSACHUSETTS LOTTERY -Benedito, Joaquim	.	04/22/2016.	Redemption 100.0000		200,000	200,000	105,218	167,406		32,594		32,594		200,000			0		04/22/2021	1FE
57585@ U2 5	MASSACHUSETTS LOTTERY -Marquez, Maria T	.	06/21/2016.	Redemption 100.0000		28,000	28,000	14,349	18,809		9,191		9,191		28,000			0		06/21/2023	1FE
57585@ U9 0	MASSACHUSETTS LOTTERY -Beauregard, Roger	.	05/10/2016.	Redemption 100.0000		23,967	23,967	13,310	16,036		7,932		7,932		23,967			0		05/10/2027	1FE
57585@ UA 7	MASSACHUSETTS LOTTERY -Springhetti, Isab	.	06/26/2016.	Redemption 100.0000		50,000	50,000	27,872	36,353		13,647		13,647		50,000			0		06/26/2025	1FE
57585@ UU 3	MASSACHUSETTS LOTTERY -Rath, Chanreth	.	05/26/2016.	Redemption 100.0000		50,000	50,000	28,379	36,509		13,491		13,491		50,000			0		05/26/2025	1FE
57585@ V9 9	MASSACHUSETTS LOTTERY -Blair, Robert J (	.	05/14/2016.	Redemption 100.0000		25,000	25,000	10,636	14,114		10,886		10,886		25,000			0		05/14/2027	1FE
57585@ VA 6	MASSACHUSETTS LOTTERY -Johnston, Bryan J	.	05/31/2016.	Redemption 100.0000		50,000	50,000	29,035	37,330		12,670		12,670		50,000			0		05/31/2025	1FE
57585@ VC 2	MASSACHUSETTS LOTTERY -Belanger, Joseph	.	04/14/2016.	Redemption 100.0000		50,000	50,000	29,434	36,857		13,143		13,143		50,000			0		04/14/2025	1FE
57585@ VG 3	MASSACHUSETTS LOTTERY -Figueroa, Victor	.	04/26/2016.	Redemption 100.0000		22,560	22,560	12,589	17,649		4,911		4,911		22,560			0		04/26/2023	1FE
57585@ VP 3	MASSACHUSETTS LOTTERY -Pilling, Dennis M	.	05/22/2016.	Redemption 100.0000		25,000	25,000	18,952	23,766		1,234		1,234		25,000			0		05/22/2017	1FE
57585@ VT 5	MASSACHUSETTS LOTTERY -Garland, Erica L	.	06/18/2016.	Redemption 100.0000		50,000	50,000	28,800	35,954		14,046		14,046		50,000			0		06/18/2026	1FE
57585@ VV 0	MASSACHUSETTS LOTTERY -Kesaris, Theodore	.	06/20/2016.	Redemption 100.0000		50,000	50,000	29,747	36,682		13,318		13,318		50,000			0		06/20/2026	1FE
57585@ VW 8	MASSACHUSETTS LOTTERY -Mahan, David L	.	05/31/2016.	Redemption 100.0000		21,167	21,167	15,461	19,082		2,084		2,084		21,167			0		05/31/2019	1FE
57585@ W2 3	MASSACHUSETTS LOTTERY -DiMambro, Celesti	.	06/12/2016.	Redemption 100.0000		15,000	15,000	6,960	8,848		6,152		6,152		15,000			0		06/12/2028	1FE
57585@ WH 0	MASSACHUSETTS LOTTERY -Voluntary Input I	.	06/01/2016.	Redemption 100.0000		50,000	50,000	29,560	36,400		13,600		13,600		50,000			0		06/01/2026	1FE
57585@ WP 2	MASSACHUSETTS LOTTERY -Gannon, Robert D	.	04/18/2016.	Redemption 100.0000		69,000	69,000	41,260	50,651		18,349		18,349		69,000			0		04/18/2026	1FE
57585@ WQ 0	MASSACHUSETTS LOTTERY -Khan, Sanny 0.0	.	05/24/2016.	Redemption 100.0000		50,000	50,000	30,843	37,723		12,277		12,277		50,000			0		05/24/2025	1FE
57585@ WS 6	MASSACHUSETTS LOTTERY -Sliwoski, Charles	.	05/16/2016.	Redemption 100.0000		50,000	50,000	41,593	49,161		839		839		50,000			0		05/16/2016	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ WX 5	MASSACHUSETTS LOTTERY -Class, Brenda (2)	.	05/31/2016.	Redemption 100.0000		50,000	50,000	28,600	44,682		5,318		5,318		50,000			0		05/31/2019	1FE
57585@ XF 3	MASSACHUSETTS LOTTERY -Bradley, Jennifer	.	06/28/2016.	Redemption 100.0000		12,827	12,827	7,779	9,820		3,008		3,008		12,827			0		06/28/2024	1FE
57585@ XK 2	MASSACHUSETTS LOTTERY -Proctor(2), James	.	06/27/2016.	Redemption 100.0000		50,000	50,000	35,552	48,623		1,377		1,377		50,000			0		06/27/2016	1FE
57585@ XN 6	MASSACHUSETTS LOTTERY -Boivin, Kevin P	.	05/09/2016.	Redemption 100.0000		9,800	9,800	5,744	7,236		2,564		2,564		9,800			0		05/09/2025	1FE
57585@ XR 7	MASSACHUSETTS LOTTERY -LaBrecque, Martha	.	06/02/2016.	Redemption 100.0000		22,500	22,500	14,587	19,933		2,567		2,567		22,500			0		06/02/2019	1FE
57585@ YN 5	MASSACHUSETTS LOTTERY -Mahan, David L. (	.	05/31/2016.	Redemption 100.0000		20,833	20,833	11,030	14,460		6,373		6,373		20,833			0		05/31/2025	1FE
57585@ YS 4	MASSACHUSETTS LOTTERY -Shea, Mary J 0	.	05/02/2016.	Redemption 100.0000		75,000	75,000	36,248	57,173		17,827		17,827		75,000			0		05/02/2024	1FE
57585@ YT 2	MASSACHUSETTS LOTTERY -Cesaire, Carmy (2	.	05/29/2016.	Redemption 100.0000		50,000	50,000	25,938	42,711		7,289		7,289		50,000			0		05/29/2020	1FE
57585@ YU 9	MASSACHUSETTS LOTTERY -Cornell, Janet	.	04/13/2016.	Redemption 100.0000		50,000	50,000	31,199	43,431		6,569		6,569		50,000			0		04/13/2020	1FE
57585@ YX 3	MASSACHUSETTS LOTTERY -Jennette, Paula J	.	04/11/2016.	Redemption 100.0000		50,000	50,000	28,496	35,151		14,849		14,849		50,000			0		04/11/2027	1FE
57585@ ZP 9	MASSACHUSETTS LOTTERY -Burt, Carolyn 0	.	05/26/2016.	Redemption 100.0000		50,000	50,000	31,620	38,802		11,198		11,198		50,000			0		05/26/2024	1FE
57585@ ZX 2	MASSACHUSETTS LOTTERY -Letoile, William	.	06/15/2016.	Redemption 100.0000		50,000	50,000	29,201	39,773		10,227		10,227		50,000			0		06/15/2023	1FE
59464@ DZ 3	MICHIGAN LOTTERY -Phinisee, David (2)	.	05/15/2016.	Redemption 100.0000		66,667	66,667	33,143	64,747		1,919		1,919		66,667			0		05/15/2016	1FE
59464@ EC 3	MICHIGAN LOTTERY -Varela, Aaron (2) 0	.	06/11/2016.	Redemption 100.0000		30,000	30,000	12,536	28,971		1,029		1,029		30,000			0		06/11/2016	1FE
59464@ ET 6	MICHIGAN LOTTERY -Varela, Aaron (3) 0	.	06/17/2016.	Redemption 100.0000		75,000	75,000	39,461	72,336		2,664		2,664		75,000			0		06/17/2016	1FE
59464@ GP 2	MICHIGAN LOTTERY -Thomas, Larry 0.000%	.	05/28/2016.	Redemption 100.0000		20,000	20,000	13,681	19,510		490		490		20,000			0		05/28/2016	1FE
61214# AG 5	MONTANA LOTTERY -Clark, Thomas (2) 0.0	.	04/05/2016.	Redemption 100.0000		550,000	550,000	280,114	538,949		11,051		11,051		550,000			0		04/05/2016	1FE
64605* MY 8	NEW JERSEY LOTTERY -Szabados, Elizabeth	.	04/20/2016.	Redemption 100.0000		13,000	13,000	4,468	12,810		190		190		13,000			0		04/20/2016	1FE
64605* PX 7	NEW JERSEY LOTTERY -Coats, Delayne (2)	.	04/06/2016.	Redemption 100.0000		13,000	13,000	6,485	12,649		351		351		13,000			0		10/06/2016	1FE
64605* QU 2	NEW JERSEY LOTTERY -Reilly, James (2)	.	04/28/2016.	Redemption 100.0000		13,000	13,000	7,649	12,618		382		382		13,000			0		10/28/2016	1FE
64605* RJ 6	NEW JERSEY LOTTERY -Clock, Dwight 0.00	.	05/05/2016.	Redemption 100.0000		2,600	2,600	1,585	2,430		170		170		2,600			0		11/05/2017	1FE
64605* RS 6	NEW JERSEY LOTTERY -Clock, Dwight (2)	.	04/25/2016.	Redemption 100.0000		2,600	2,600	1,763	2,454		146		146		2,600			0		01/25/2018	1FE
64605* SU 0	NEW JERSEY LOTTERY -Clock, Dwight (3)	.	04/25/2016.	Redemption 100.0000		5,200	5,200	3,442	4,873		327		327		5,200			0		01/25/2018	1FE
64605* SV 8	NEW JERSEY LOTTERY -DeJesus, Victor 0	.	04/10/2016.	Redemption 100.0000		5,500	5,500	3,675	5,184		316		316		5,500			0		01/10/2018	1FE
64605* SZ 9	NEW JERSEY LOTTERY -Kern, Fred C Jr 0	.	04/23/2016.	Redemption 100.0000		13,000	13,000	8,433	11,709		1,291		1,291		13,000			0		07/23/2019	1FE
64605* TY 1	NEW JERSEY LOTTERY -Clock, Dwight (4)	.	04/25/2016.	Redemption 100.0000		2,600	2,600	1,790	2,436		164		164		2,600			0		01/25/2018	1FE
64605* UJ 2	NEW JERSEY LOTTERY -Walsh, Phyllis 0.0	.	04/23/2016.	Redemption 100.0000		11,500	11,500	7,246	10,276		1,224		1,224		11,500			0		04/23/2019	1FE
64605* UV 5	NEW JERSEY LOTTERY -Williams, Otis 0.0	.	06/28/2016.	Redemption 100.0000		13,000	13,000	8,090	10,979		2,021		2,021		13,000			0		03/28/2021	1FE
64605* UX 1	NEW JERSEY LOTTERY -Mabry, Timothy 0.0	.	05/04/2016.	Redemption 100.0000		13,000	13,000	8,952	12,645		355		355		13,000			0		11/04/2016	1FE
64605* VK 8	NEW JERSEY LOTTERY -Trani, Bryce J (2)	.	06/30/2016.	Redemption 100.0000		9,250	9,250	5,379	8,796		454		454		9,250			0		03/30/2017	1FE
64605* VM 4	NEW JERSEY LOTTERY -Perez, Danitza (3)	.	05/05/2016.	Redemption 100.0000		197,000	197,000	94,793	148,175		48,825		48,825		197,000			0		05/05/2022	1FE
64605* VV 4	NEW JERSEY LOTTERY -Taylor, George 0.0	.	04/15/2016.	Redemption 100.0000		2,492	2,492	1,554	2,107		385		385		2,492			0		10/15/2020	1FE
64605* VY 8	NEW JERSEY LOTTERY -Landis, Elton L. 0	.	06/10/2016.	Redemption 100.0000		13,000	13,000	8,268	10,044		2,956		2,956		13,000			0		12/10/2024	1FE
64605* WA 9	NEW JERSEY LOTTERY -Rosado, Erik M. 0	.	06/07/2016.	Redemption 100.0000		10,718	10,718	7,298	8,987		1,732		1,732		10,718			0		12/07/2021	1FE
64605* WB 7	NEW JERSEY LOTTERY -Waters, Edward III	.	05/02/2016.	Redemption 100.0000		13,000	13,000	8,063	9,839		3,161		3,161		13,000			0		05/02/2025	1FE
64605* WE 1	NEW JERSEY LOTTERY -Haas, Christopher	.	06/12/2016.	Redemption 100.0000		4,650	4,650	3,303	4,320		330		330		4,650			0		09/12/2017	1FE

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										11	12	13	14	15							
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64605* WH 4	NEW JERSEY LOTTERY -Porch, Eric W. 0.0	.	05/24/2016.	Redemption 100.0000		13,000	13,000	9,211	11,378		1,622		1,622		13,000			0		11/24/2019	1FE
64605* WJ 0	NEW JERSEY LOTTERY -Foy, Tyler 0.000%	.	04/02/2016.	Redemption 100.0000		6,500	6,500	4,102	4,914		1,586		1,586		6,500			0		10/02/2024	1FE
64605* WK 7	NEW JERSEY LOTTERY -Foy, Tyler (2) 0.0	.	04/02/2016.	Redemption 100.0000		6,100	6,100	3,457	4,207		1,893		1,893		6,100			0		01/02/2026	1FE
64605* WL 5	NEW JERSEY LOTTERY -Meenan, Heather 0	.	05/03/2016.	Redemption 100.0000		8,200	8,200	5,734	7,039		1,161		1,161		8,200			0		11/03/2020	1FE
64605* WM 3	NEW JERSEY LOTTERY -McLaughlin, Jacquel	.	06/22/2016.	Redemption 100.0000		8,000	8,000	5,441	6,537		1,463		1,463		8,000			0		12/22/2021	1FE
64605* WN 1	NEW JERSEY LOTTERY -Glover, Michelle A	.	06/05/2016.	Redemption 100.0000		5,449	5,449	2,951	3,612		1,837		1,837		5,449			0		03/05/2026	1FE
64605* WP 6	NEW JERSEY LOTTERY -McLaughlin, Jacqueli	.	06/22/2016.	Redemption 100.0000		5,000	5,000	2,672	3,364		1,636		1,636		5,000			0		03/22/2024	1FE
64605* WQ 4	NEW JERSEY LOTTERY -Orzol, Edward (2)	.	04/21/2016.	Redemption 100.0000		13,000	13,000	8,376	10,825		2,175		2,175		13,000			0		07/21/2021	1FE
64605* WS 0	NEW JERSEY LOTTERY -Sager, Ellen 0.000	.	04/05/2016.	Redemption 100.0000		13,000	13,000	8,569	9,541		3,459		3,459		13,000			0		10/05/2026	1FE
64605* WW 1	NEW JERSEY LOTTERY -Cerbone, Lisa 0.00	.	06/20/2016.	Redemption 100.0000		6,500	6,500	5,126	5,385		1,115		1,115		6,500			0		06/20/2024	1FE
64982* AA 6	NEW YORK LOTTERY -Carbone, Vincent J. (2	.	05/15/2016.	Redemption 100.0000		16,250	16,250	8,173	13,153		3,097		3,097		16,250			0		11/15/2020	1FE
64982* AE 8	NEW YORK LOTTERY -LaPoint, Peter A 0.0	.	04/15/2016.	Redemption 100.0000		42,273	42,273	22,765	28,040		14,233		14,233		42,273			0		04/15/2027	1FE
64982* AF 5	NEW YORK LOTTERY -Owens, Gary F. 0.000	.	05/15/2016.	Redemption 100.0000		12,127	12,127	6,710	8,407		3,720		3,720		12,127			0		05/15/2026	1FE
64982* AK 4	NEW YORK LOTTERY -He, Li Quan (2) 0.00	.	05/15/2016.	Redemption 100.0000		32,500	32,500	19,882	28,706		3,794		3,794		32,500			0		08/15/2019	1FE
64982* AQ 1	NEW YORK LOTTERY -Lane, Michael 0.000%	.	05/15/2016.	Redemption 100.0000		50,000	50,000	36,907	44,289		5,711		5,711		50,000			0		05/15/2019	1FE
64982* AR 9	NEW YORK LOTTERY -Ross, Betty Lou 0.00	.	04/15/2016.	Redemption 100.0000		29,000	29,000	18,240	24,064		4,936		4,936		29,000			0		04/15/2020	1FE
64982* AV 0	NEW YORK LOTTERY -Campion, Karen 0.000	.	06/15/2016.	Redemption 100.0000		25,000	25,000	13,469	16,062		8,938		8,938		25,000			0		06/15/2028	1FE
64982* AY 4	NEW YORK LOTTERY -Hannah, James H. 0.0	.	06/15/2016.	Redemption 100.0000		50,000	50,000	26,983	32,123		17,877		17,877		50,000			0		06/15/2028	1FE
64982* BA 5	NEW YORK LOTTERY -Maynard, Melford 0.0	.	06/15/2016.	Redemption 100.0000		33,000	33,000	15,560	20,668		12,332		12,332		33,000			0		06/15/2028	1FE
64982* BB 3	NEW YORK LOTTERY -Maynard, Melford (2)	.	06/15/2016.	Redemption 100.0000		17,000	17,000	10,304	10,906		6,094		6,094		17,000			0		06/15/2028	1FE
64982* BJ 6	NEW YORK LOTTERY -Walsh, Peter M. (2)	.	04/15/2016.	Redemption 100.0000		11,251	11,251	4,376	6,369		4,882		4,882		11,251			0		04/15/2027	1FE
64982* BM 9	NEW YORK LOTTERY -Matmati, Omar (2) 0	.	06/15/2016.	Redemption 100.0000		50,000	50,000	25,480	37,803		12,197		12,197		50,000			0		06/15/2023	1FE
64982@ A3 0	NEW YORK LOTTERY -Morey, James J (2) 0	.	06/15/2016.	Redemption 100.0000		25,000	25,000	14,287	20,534		4,466		4,466		25,000			0		06/15/2021	1FE
64982@ B2 1	NEW YORK LOTTERY -Sequerth, George J III	.	05/15/2016.	Redemption 100.0000		10,000	10,000	6,624	9,158		842		842		10,000			0		11/15/2018	1FE
64982@ B6 2	NEW YORK LOTTERY -Waltz, Craig R Sr 0	.	05/15/2016.	Redemption 100.0000		50,000	50,000	25,063	39,916		10,084		10,084		50,000			0		05/15/2022	1FE
64982@ B7 0	NEW YORK LOTTERY -Wilson, Riccardo W 0	.	06/15/2016.	Redemption 100.0000		67,500	67,500	37,079	53,851		13,649		13,649		67,500			0		06/15/2022	1FE
64982@ F4 3	NEW YORK LOTTERY -Cortes, Jose (2) 0.0	.	05/15/2016.	Redemption 100.0000		13,000	13,000	5,898	11,061		1,939		1,939		13,000			0		11/15/2020	1FE
64982@ F6 8	NEW YORK LOTTERY -Hartling, Edward H 0	.	05/15/2016.	Redemption 100.0000		13,000	13,000	8,110	10,770		2,230		2,230		13,000			0		02/15/2022	1FE
64982@ G3 4	NEW YORK LOTTERY -Morrisette, Marlene	.	05/15/2016.	Redemption 100.0000		13,000	13,000	7,830	10,421		2,579		2,579		13,000			0		02/15/2023	1FE
64982@ G4 2	NEW YORK LOTTERY -Powers, Charles H 0	.	05/20/2016.	Redemption 100.0000		100,000	100,000	58,958	79,007		20,993		20,993		100,000			0		05/20/2023	1FE
64982@ G5 9	NEW YORK LOTTERY -Vargas, David (2) 0	.	05/15/2016.	Redemption 100.0000		7,000	7,000	3,775	5,727		1,273		1,273		7,000			0		05/15/2022	1FE
64982@ H3 3	NEW YORK LOTTERY -Rivera-Diaz, Romilda (	.	05/15/2016.	Redemption 100.0000		13,000	13,000	4,348	9,934		3,066		3,066		13,000			0		02/15/2023	1FE
64982@ H6 6	NEW YORK LOTTERY -Clinger, Sharon 0.00	.	04/15/2016.	Redemption 100.0000		60,000	60,000	38,598	53,173		6,827		6,827		60,000			0		04/15/2019	1FE
64982@ J5 6	NEW YORK LOTTERY -Cohn, Michael 0.000%	.	05/15/2016.	Redemption 100.0000		32,500	32,500	23,447	31,474		1,026		1,026		32,500			0		02/15/2017	1FE
64982@ J7 2	NEW YORK LOTTERY -Vannier, Patricia A	.	05/15/2016.	Redemption 100.0000		37,000	37,000	18,052	28,608		8,392		8,392		37,000			0		05/15/2023	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ J9 8	NEW YORK LOTTERY -O'Connor, Timothy M.	.	04/15/2016.	Redemption 100.0000		250,000	250,000	146,479	192,210		57,790		57,790		250,000			0		04/15/2024	1FE
64982@ L9 5	NEW YORK LOTTERY -Dilanne, Vincenzo E.	.	04/15/2016.	Redemption 100.0000		50,000	50,000	24,753	36,757		13,243		13,243		50,000			0		04/15/2026	1FE
64982@ M2 9	NEW YORK LOTTERY -Schmitt, Bryan M. 0	.	05/15/2016.	Redemption 100.0000		7,266	7,266	4,575	6,656		610		610		7,266			0		11/15/2018	1FE
64982@ M5 2	NEW YORK LOTTERY -Carbone, Vincent J.	.	05/15/2016.	Redemption 100.0000		16,250	16,250	12,775	15,449		801		801		16,250			0		11/15/2017	1FE
64982@ M7 8	NEW YORK LOTTERY -Nicoletti, Linda D.	.	05/15/2016.	Redemption 100.0000		27,189	27,189	19,091	23,247		3,942		3,942		27,189			0		05/15/2021	1FE
64982@ M9 4	NEW YORK LOTTERY -Thorpe, Bernice E. 0	.	05/15/2016.	Redemption 100.0000		13,000	13,000	8,073	9,791		3,209		3,209		13,000			0		02/15/2026	1FE
64982@ N2 8	NEW YORK LOTTERY -Thorpe, Roy A. 0.000	.	05/15/2016.	Redemption 100.0000		13,000	13,000	8,073	9,791		3,209		3,209		13,000			0		02/15/2026	1FE
64982@ N6 9	NEW YORK LOTTERY -Gutierrez, Vilma G.	.	05/15/2016.	Redemption 100.0000		8,960	8,960	6,176	7,468		1,492		1,492		8,960			0		11/15/2022	1FE
64982@ NK 8	NEW YORK LOTTERY -DeSimone, Rick (2) 0	.	05/15/2016.	Redemption 100.0000		6,500	6,500	2,632	6,338		162		162		6,500			0		08/15/2016	1FE
64982@ P7 5	NEW YORK LOTTERY -Masoutis, Athanasios	.	05/15/2016.	Redemption 100.0000		25,000	25,000	14,576	18,125		6,875		6,875		25,000			0		05/15/2026	1FE
64982@ P8 3	NEW YORK LOTTERY -Masoutis, Irene 0.00	.	05/15/2016.	Redemption 100.0000		25,000	25,000	14,576	18,125		6,875		6,875		25,000			0		05/15/2026	1FE
64982@ P9 1	NEW YORK LOTTERY -Montesano, Salvatore J.	.	05/15/2016.	Redemption 100.0000		15,000	15,000	11,593	14,656		344		344		15,000			0		08/15/2016	1FE
64982@ Q2 5	NEW YORK LOTTERY -Velardo, Karen L. 0	.	05/15/2016.	Redemption 100.0000		50,000	50,000	36,597	46,084		3,916		3,916		50,000			0		05/15/2018	1FE
64982@ Q6 6	NEW YORK LOTTERY -Haner, Ginnie L. 0.0	.	05/15/2016.	Redemption 100.0000		7,500	7,500	4,512	4,789		2,711		2,711		7,500			0		08/15/2025	1FE
64982@ QB 5	NEW YORK LOTTERY -Prebola, Shirley 0.0	.	05/15/2016.	Redemption 100.0000		787,500	787,500	350,868	615,180		172,320		172,320		787,500			0		05/15/2022	1FE
64982@ QF 6	NEW YORK LOTTERY -Goldman, Gloria 0.00	.	05/15/2016.	Redemption 100.0000		5,200	5,200	2,930	4,921		279		279		5,200			0		05/15/2017	1FE
64982@ R3 2	NEW YORK LOTTERY -Bolden, John (2) 0.0	.	04/15/2016.	Redemption 100.0000		18,200	18,200	10,957	13,744		4,456		4,456		18,200			0		04/15/2024	1FE
64982@ R4 0	NEW YORK LOTTERY -Crosby, James A. 0.0	.	05/15/2016.	Redemption 100.0000		6,500	6,500	4,835	6,009		491		491		6,500			0		05/15/2018	1FE
64982@ SY 3	NEW YORK LOTTERY -Sollars, Donald E (2)	.	05/15/2016.	Redemption 100.0000		13,000	13,000	6,394	11,659		1,341		1,341		13,000			0		11/15/2018	1FE
64982@ TC 0	NEW YORK LOTTERY -Martinez, Hector (2)	.	05/15/2016.	Redemption 100.0000		13,000	13,000	5,970	11,481		1,519		1,519		13,000			0		05/15/2019	1FE
64982@ TE 6	NEW YORK LOTTERY -Golub, Inessa 0.000%	.	05/15/2016.	Redemption 100.0000		6,500	6,500	3,251	5,999		501		501		6,500			0		02/15/2018	1FE
64982@ TN 6	NEW YORK LOTTERY -Kaiser, Linda 0.000%	.	05/15/2016.	Redemption 100.0000		45,834	45,834	20,462	34,399		11,435		11,435		45,834			0		05/15/2023	1FE
64982@ TQ 9	NEW YORK LOTTERY -Shatzel, Scott 0.000	.	05/15/2016.	Redemption 100.0000		45,833	45,833	20,519	34,434		11,399		11,399		45,833			0		05/15/2023	1FE
64982@ UH 7	NEW YORK LOTTERY -Golub, Vladimir 0.00	.	05/15/2016.	Redemption 100.0000		6,500	6,500	3,361	5,979		521		521		6,500			0		05/15/2018	1FE
64982@ UX 2	NEW YORK LOTTERY -Greenwald, Donald Sr.	.	04/15/2016.	Redemption 100.0000		100,000	100,000	55,461	85,178		14,822		14,822		100,000			0		04/15/2020	1FE
64982@ W6 9	NEW YORK LOTTERY -Gallegos, Lourdes G.	.	05/15/2016.	Redemption 100.0000		26,000	26,000	19,234	23,514		2,486		2,486		26,000			0		11/15/2018	1FE
64982@ W7 7	NEW YORK LOTTERY -Gray, Gail D. (2) 0	.	04/15/2016.	Redemption 100.0000		97,322	97,322	51,336	64,565		32,757		32,757		97,322			0		04/15/2027	1FE
64982@ W9 3	NEW YORK LOTTERY -LeBlanc, Carol G. 0	.	05/15/2016.	Redemption 100.0000		5,750	5,750	3,220	3,954		1,796		1,796		5,750			0		08/15/2026	1FE
64982@ WA 0	NEW YORK LOTTERY -Leary, David 0.000%	.	05/15/2016.	Redemption 100.0000		10,000	10,000	3,013	7,532		2,468		2,468		10,000			0		11/15/2023	1FE
64982@ WF 9	NEW YORK LOTTERY -Taylor, Sandra 0.000	.	05/15/2016.	Redemption 100.0000		13,000	13,000	7,890	12,630		370		370		13,000			0		11/15/2016	1FE
64982@ X2 7	NEW YORK LOTTERY -Cobb, Annette 0.000%	.	05/15/2016.	Redemption 100.0000		7,425	7,425	4,509	5,497		1,928		1,928		7,425			0		11/15/2024	1FE
64982@ X3 5	NEW YORK LOTTERY -Mapp, Idalia 0.000%	.	06/15/2016.	Redemption 100.0000		42,300	42,300	23,365	31,484		10,816		10,816		42,300			0		06/15/2023	1FE
64982@ X4 3	NEW YORK LOTTERY -Milligan, John W. 0	.	06/15/2016.	Redemption 100.0000		42,300	42,300	23,439	31,484		10,816		10,816		42,300			0		06/15/2023	1FE
64982@ XP 6	NEW YORK LOTTERY -Morey, James J 0.000	.	06/15/2016.	Redemption 100.0000		25,000	25,000	14,770	20,852		4,148		4,148		25,000			0		06/15/2021	1FE
64982@ XZ 4	NEW YORK LOTTERY -Febles, Hector S 0.0	.	05/15/2016.	Redemption 100.0000		32,500	32,500	17,182	27,437		5,063		5,063		32,500			0		05/15/2021	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ Y4 2	NEW YORK LOTTERY -Jones, Horace 0.000%	.	04/15/2016.	Redemption 100.0000		50,000	50,000	24,149	34,891		15,109		15,109		50,000			0		04/15/2025	1FE
64982@ Y8 3	NEW YORK LOTTERY -Stewart (2), Basil 0	.	05/15/2016.	Redemption 100.0000		7,000	7,000	4,864	6,028		972		972		7,000			0		02/15/2020	1FE
64982@ YA 8	NEW YORK LOTTERY -Foote, Cynthia (2) 0	.	06/15/2016.	Redemption 100.0000		26,500	26,500	14,139	25,672		828		828		26,500			0		06/15/2016	1FE
64982@ YB 6	NEW YORK LOTTERY -Fountain, Mario (3)	.	05/15/2016.	Redemption 100.0000		13,000	13,000	7,081	12,386		614		614		13,000			0		05/15/2017	1FE
64982@ YE 0	NEW YORK LOTTERY -Isoop, Mohamed N 0.0	.	06/15/2016.	Redemption 100.0000		50,000	50,000	27,054	39,550		10,450		10,450		50,000			0		06/15/2022	1FE
64982@ YL 4	NEW YORK LOTTERY -Rog, John (2) 0.000%	.	05/15/2016.	Redemption 100.0000		13,000	13,000	8,194	11,866		1,134		1,134		13,000			0		11/15/2018	1FE
64982@ YX 8	NEW YORK LOTTERY -Aydin, Ibrahim 0.000	.	04/15/2016.	Redemption 100.0000		50,000	50,000	26,262	38,297		11,703		11,703		50,000			0		04/15/2023	1FE
64982@ ZE 9	NEW YORK LOTTERY -Febles, Hector (2) 0	.	05/15/2016.	Redemption 100.0000		22,500	22,500	12,148	18,978		3,522		3,522		22,500			0		05/15/2021	1FE
64982@ ZK 5	NEW YORK LOTTERY -Foote, Cynthia (3) 0	.	06/15/2016.	Redemption 100.0000		15,000	15,000	8,838	12,671		2,329		2,329		15,000			0		06/15/2020	1FE
64982@ ZP 4	NEW YORK LOTTERY -Hernandez, Jose L 0	.	05/15/2016.	Redemption 100.0000		13,000	13,000	7,378	10,415		2,585		2,585		13,000			0		05/15/2022	1FE
64982@ ZQ 2	NEW YORK LOTTERY -Herring, Rodney (2)	.	05/15/2016.	Redemption 100.0000		10,000	10,000	4,157	8,335		1,665		1,665		10,000			0		11/15/2020	1FE
67758* AD 5	OHIO LOTTERY -Dible, Kimberly S 0.000%	.	05/15/2016.	Redemption 100.0000		384,616	384,616	276,597	377,118		7,498		7,498		384,616			0		05/15/2016	1FE
67758* AE 3	OHIO LOTTERY -VonVille, Andrew 0.000%	.	06/14/2016.	Redemption 100.0000		111,888	111,888	59,523	82,975		28,913		28,913		111,888			0		06/14/2025	1FE
67758* BF 9	OHIO LOTTERY -Kutzke, Michael 0.000% 0	.	06/06/2016.	Redemption 100.0000		111,888	111,888	60,522	82,699		29,189		29,189		111,888			0		06/06/2025	1FE
67758* BP 7	OHIO LOTTERY -Dible, Robert V 0.000% 0	.	05/15/2016.	Redemption 100.0000		384,616	384,616	282,885	376,600		8,016		8,016		384,616			0		05/15/2016	1FE
67758* CK 7	OHIO LOTTERY -Bostelman, Kelvin D. 0.0	.	06/26/2016.	Redemption 100.0000		250,000	250,000	186,342	242,146		7,854		7,854		250,000			0		06/26/2016	1FE
67758* CP 6	OHIO LOTTERY -Stutler, Charles B. 0.00	.	04/29/2016.	Redemption 100.0000		18,436	18,436	10,693	13,821		4,615		4,615		18,436			0		04/29/2025	1FE
67758* CU 5	OHIO LOTTERY -Schneider, Kristina K. 0	.	05/15/2016.	Redemption 100.0000		26,000	26,000	15,519	18,859		7,141		7,141		26,000			0		05/15/2026	1FE
67758* CW 1	OHIO LOTTERY -Bill, Sophia G. 0.000% 0	.	06/05/2016.	Redemption 100.0000		15,250	15,250	9,384	11,327		3,923		3,923		15,250			0		06/05/2025	1FE
68607# CG 3	OREGON LOTTERY -Thompson, Jack 0.000%	.	06/06/2016.	Redemption 100.0000		52,000	52,000	29,985	50,441		1,559		1,559		52,000			0		06/06/2016	1FE
68607# CM 0	OREGON LOTTERY -Nesbit, Gail 0.000% 05	.	05/24/2016.	Redemption 100.0000		11,364	11,364	5,978	9,832		1,532		1,532		11,364			0		05/24/2019	1FE
68607# CN 8	OREGON LOTTERY -Nickell. Leah 0.000% 0	.	05/24/2016.	Redemption 100.0000		11,364	11,364	6,219	9,896		1,468		1,468		11,364			0		05/24/2019	1FE
68607# CQ 1	OREGON LOTTERY -Stewart, Patricia 0.00	.	05/24/2016.	Redemption 100.0000		11,364	11,364	6,216	9,896		1,468		1,468		11,364			0		05/24/2019	1FE
68607# CS 7	OREGON LOTTERY -Bilyeu, Rosemarie 0.00	.	05/24/2016.	Redemption 100.0000		11,364	11,364	6,252	9,946		1,418		1,418		11,364			0		05/24/2019	1FE
68607# CT 5	OREGON LOTTERY -Perryman, Phyllis 0.00	.	05/24/2016.	Redemption 100.0000		11,364	11,364	6,252	9,946		1,418		1,418		11,364			0		05/24/2019	1FE
68607# DE 7	OREGON LOTTERY -Anderson, Donna K 0.00	.	04/28/2016.	Redemption 100.0000		728,000	728,000	376,272	515,741		212,259		212,259		728,000			0		04/28/2027	1FE
68607# DF 4	OREGON LOTTERY -Conway, Patricia 0.000	.	05/24/2016.	Redemption 100.0000		11,364	11,364	7,325	10,096		1,268		1,268		11,364			0		05/24/2019	1FE
68607# DQ 0	OREGON LOTTERY -Gragg, Daniel 0.000% 0	.	04/15/2016.	Redemption 100.0000		40,000	40,000	23,394	28,896		11,104		11,104		40,000			0		04/15/2026	1FE
68607# DW 7	OREGON LOTTERY -Farner, Bill C. 0.000%	.	06/21/2016.	Redemption 100.0000		122,500	122,500	91,283	111,488		11,012		11,012		122,500			0		06/21/2018	1FE
68607# DZ 0	OREGON LOTTERY -Farner, Bill C. (2) 0	.	06/21/2016.	Redemption 100.0000		34,856	34,856	22,658	24,621		10,235		10,235		34,856			0		06/21/2027	1FE
68607# EA 4	OREGON LOTTERY -Schmitz, Scott 0.000%	.	06/18/2016.	Redemption 100.0000		84,317	84,317	67,991	71,050		13,267		13,267		84,317			0		06/18/2023	1FE
68607# EC 0	OREGON LOTTERY -Hoxsie, Bradley I. 0.0	.	06/24/2016.	Redemption 100.0000		64,000	64,000	35,277	37,239		26,761		26,761		64,000			0		06/24/2037	1FE
68607# EF 3	OREGON LOTTERY -Kern, Gregory 0.000% 0	.	05/30/2016.	Redemption 100.0000		40,000	40,000	32,726	32,843		7,157		7,157		40,000			0		05/30/2025	1Z
70920# DQ 6	PENNSYLVANIA LOTTERY -Koval, Vera 0.00	.	05/23/2016.	Redemption 100.0000		50,000	50,000	28,064	46,922		3,078		3,078		50,000			0		05/23/2017	1FE
70920# JD 9	PENNSYLVANIA LOTTERY -Cowen, Anne (3)	.	06/23/2016.	Redemption 100.0000		52,000	52,000	19,068	44,885		7,115		7,115		52,000			0		06/23/2019	1FE
70920# KN 5	PENNSYLVANIA LOTTERY -Rice, Marlene 0	.	05/01/2016.	Redemption 100.0000		15,000	15,000	9,616	13,477		1,523		1,523		15,000			0		05/01/2019	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
70920# LL 8	PENNSYLVANIA LOTTERY -Rice, Marlene (2)	.	05/01/2016.	Redemption 100.0000		17,000	17,000	10,340	14,245		2,755		2,755		17,000			0		05/01/2021	1FE
70920# LP 9	PENNSYLVANIA LOTTERY -Watkins, Michael E	.	06/16/2016.	Redemption 100.0000		52,000	52,000	34,023	46,180		5,820		5,820		52,000			0		06/16/2019	1FE
70920# MU 7	PENNSYLVANIA LOTTERY -Elias, James 0.0	.	04/06/2016.	Redemption 100.0000		26,000	26,000	15,769	19,689		6,311		6,311		26,000			0		04/06/2025	1FE
70920# MW 3	PENNSYLVANIA LOTTERY -Walker, Carla J	.	06/26/2016.	Redemption 100.0000		47,000	47,000	25,156	34,030		12,970		12,970		47,000			0		06/26/2025	1FE
70920# NF 9	PENNSYLVANIA LOTTERY -Phillips, Leo M	.	04/01/2016.	Redemption 100.0000		50,000	50,000	34,871	43,386		6,614		6,614		50,000			0		04/01/2020	1FE
70920# NL 6	PENNSYLVANIA LOTTERY -Stapko, Robert 0	.	04/22/2016.	Redemption 100.0000		38,000	38,000	26,301	31,700		6,300		6,300		38,000			0		04/22/2021	1FE
70920# NM 4	PENNSYLVANIA LOTTERY -Harris, Betsy 0	.	06/28/2016.	Redemption 100.0000		100,000	100,000	54,445	62,430		37,570		37,570		100,000			0		06/28/2029	1FE
70920# NQ 5	PENNSYLVANIA LOTTERY -Schmidt, Rebecca K	.	06/04/2016.	Redemption 100.0000		30,000	30,000	16,739	18,821		11,179		11,179		30,000			0		06/04/2029	1FE
70920# PC 4	PENNSYLVANIA LOTTERY -Duffy, Rita 0.00	.	05/15/2016.	Redemption 100.0000		52,000	52,000	39,027	42,965		9,035		9,035		52,000			0		05/15/2022	1FE
000000 00 0	TEXAS LOTTERY -Villarreal, Sergio 0.00	.	06/01/2016.	Redemption 100.0000		13,012	13,012	11,375			1,637		1,637		13,012			0		06/01/2022	1Z
88275@ BG 5	TEXAS LOTTERY -Woyton Family Ltd Partner	.	04/15/2016.	Redemption 100.0000		360,000	360,000	192,461	316,437		43,563		43,563		360,000			0		04/15/2019	1FE
88275@ BS 9	TEXAS LOTTERY -Reed, Debbie 0.000% 05/	.	06/01/2016.	Redemption 100.0000		12,999	12,999	7,091	12,328		671		671		12,999			0		05/01/2017	1FE
88275@ CM 1	TEXAS LOTTERY -Continental 10 Irrev Trus	.	04/15/2016.	Redemption 100.0000		16,000	16,000	7,894	13,450		2,550		2,550		16,000			0		04/15/2020	1FE
88275@ CU 3	TEXAS LOTTERY -JA Holdings Ltd 0.000%	.	05/15/2016.	Redemption 100.0000		360,000	360,000	177,895	282,727		77,273		77,273		360,000			0		05/15/2022	1FE
88275@ DS 7	TEXAS LOTTERY -Continental 10 Irrevoc Tr	.	04/15/2016.	Redemption 100.0000		32,000	32,000	11,613	26,856		5,144		5,144		32,000			0		04/15/2020	1FE
88275@ DZ 1	TEXAS LOTTERY -Hall, Alice (2) 0.000%	.	04/15/2016.	Redemption 100.0000		280,000	280,000	135,680	230,918		49,082		49,082		280,000			0		04/15/2021	1FE
88275@ HM 6	TEXAS LOTTERY -MRA Family Trust 0.000%	.	05/15/2016.	Redemption 100.0000		160,000	160,000	104,693	143,649		16,351		16,351		160,000			0		05/15/2019	1FE
88275@ HQ 7	TEXAS LOTTERY -KV Investments Ltd 0.00	.	06/15/2016.	Redemption 100.0000		100,000	100,000	64,931	86,457		13,543		13,543		100,000			0		06/15/2020	1FE
88275@ HW 4	TEXAS LOTTERY -Sunday, Phyllis 0.000%	.	04/01/2016.	Redemption 100.0000		5,875	5,875	3,834	5,447		429		429		5,875			0		07/01/2018	1FE
88275@ HY 0	TEXAS LOTTERY -Valadez, Gerardo A (4)	.	04/01/2016.	Redemption 100.0000		13,000	13,000	5,820	11,701		1,299		1,299		13,000			0		04/01/2019	1FE
88275@ JT 9	TEXAS LOTTERY -Sullivan Lovett Lottery P	.	06/01/2016.	Redemption 100.0000		35,860	35,860	22,292	30,481		5,379		5,379		35,860			0		06/01/2021	1FE
88275@ KG 5	TEXAS LOTTERY -Scott, Amanda Lea 0.000	.	06/01/2016.	Redemption 100.0000		52,000	52,000	34,996	42,920		9,080		9,080		52,000			0		06/01/2022	1FE
88275@ KY 6	TEXAS LOTTERY -Johnson, Don T. (2) 0.0	.	04/01/2016.	Redemption 100.0000		45,000	45,000	33,952	40,272		4,728		4,728		45,000			0		04/01/2019	1FE
88275@ KZ 3	TEXAS LOTTERY -Johnson, Don T. (3) 0.0	.	04/01/2016.	Redemption 100.0000		41,000	41,000	32,186	39,169		1,831		1,831		41,000			0		04/01/2017	1FE
88275@ LA 7	TEXAS LOTTERY -Vasquez, Maria E. (2) 0	.	05/01/2016.	Redemption 100.0000		32,380	32,380	22,414	26,298		6,082		6,082		32,380			0		05/01/2022	1FE
88275@ LB 5	TEXAS LOTTERY -Brown, Preston 0.000% 1	.	04/01/2016.	Redemption 100.0000		7,113	7,113	3,802	4,814		2,300		2,300		7,113			0		10/01/2027	1FE
88275@ LD 1	TEXAS LOTTERY -Vasquez, Oscar 0.000% 0	.	06/01/2016.	Redemption 100.0000		90,994	90,994	66,133	80,558		10,437		10,437		90,994			0		06/01/2019	1FE
88275@ LM 1	TEXAS LOTTERY -Johnson, Don T. (4) 0.0	.	04/01/2016.	Redemption 100.0000		50,000	50,000	35,599	40,494		9,506		9,506		50,000			0		04/01/2023	1FE
88275@ LW 9	TEXAS LOTTERY -Johnson, Don T. (5) 0.0	.	04/01/2016.	Redemption 100.0000		31,000	31,000	21,869	24,607		6,393		6,393		31,000			0		04/01/2023	1FE
88275@ ME 8	TEXAS LOTTERY -Johnson, Don T. (6) 0.0	.	04/01/2016.	Redemption 100.0000		50,000	50,000	39,202	42,535		7,465		7,465		50,000			0		04/01/2023	1FE
88275@ ML 2	TEXAS LOTTERY -Johnson, Don T. (7) 0.0	.	04/01/2016.	Redemption 100.0000		53,600	53,600	42,939	45,442		8,158		8,158		53,600			0		04/01/2023	1FE
88275@ MQ 1	TEXAS LOTTERY -Young, George 0.000% 10	.	04/01/2016.	Redemption 100.0000		32,500	32,500	28,601	29,637		2,863		2,863		32,500			0		10/01/2020	1FE
88275@ MR 9	TEXAS LOTTERY -Johnson(8), Don T. 0.00	.	04/01/2016.	Redemption 100.0000		49,400	49,400	40,168	42,016		7,384		7,384		49,400			0		04/01/2023	1FE
88275@ MW 8	TEXAS LOTTERY -Johnson, Don T (9) 0.00	.	04/01/2016.	Redemption 100.0000		10,000	10,000	7,885	7,942		2,058		2,058		10,000			0		04/01/2023	1Z
93978@ EK 3	WASHINGTON LOTTERY -Needham, Fern B. 0	.	05/12/2016.	Redemption 100.0000		340,000	340,000	170,807	261,133		78,867		78,867		340,000			0		05/12/2023	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
93978@ ER 8	WASHINGTON LOTTERY -Hanby, Linda K (2) (	.	04/12/2016.	Redemption 100.0000		50,000	50,000	32,846	49,123		877		877		50,000			0		04/12/2016	1FE
93978@ EY 3	WASHINGTON LOTTERY -Hanby, Linda K (3)	.	04/12/2016.	Redemption 100.0000		16,000	16,000	11,537	15,761		239		239		16,000			0		04/12/2016	1FE
93978@ GS 4	WASHINGTON LOTTERY -Needham, Fern B. (3)	.	05/12/2016.	Redemption 100.0000		340,000	340,000	241,791	293,401		46,599		46,599		340,000			0		05/12/2021	1FE
93978@ GV 7	WASHINGTON LOTTERY -Gunnyon, Edward L	.	04/18/2016.	Redemption 100.0000		24,300	24,300	11,858	18,122		6,178		6,178		24,300			0		04/18/2025	1FE
93978@ GY 1	WASHINGTON LOTTERY -Hanby, Linda K. (4)	.	04/12/2016.	Redemption 100.0000		51,849	51,849	38,575	50,823		1,027		1,027		51,849			0		04/12/2016	1FE
93978@ HD 6	WASHINGTON LOTTERY -Walker, Tommy R. 0	.	04/04/2016.	Redemption 100.0000		57,000	57,000	24,372	32,601		24,399		24,399		57,000			0		04/04/2031	1FE
93978@ HK 0	WASHINGTON LOTTERY -Walker,Tommy R (2)	.	04/04/2016.	Redemption 100.0000		57,000	57,000	29,583	35,118		21,882		21,882		57,000			0		04/04/2030	1FE
97705# AJ 9	WISCONSIN LOTTERY -Brown, Irene 0.000%	.	06/26/2016.	Redemption 100.0000		51,700	51,700	26,069	41,633		10,066		10,066		51,700			0		06/26/2020	1
1799999. Total Bonds - U.S. States, Territories and Possessions						26,896,453	26,896,453	17,274,694	22,703,268	0	4,089,322	0	4,089,322	0	26,896,453	0	0	0	24,681	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
415758 CJ 8	HARRISTOWN PA DEVELOPMENT CORP LEASE REV	.	04/29/2016.	Redemption 0.0000			3	3	3		(3)		(3)					0	18,176	02/01/2016	2Z
650863 BJ 1	CITY OF NEWBURGH INDL DEV AGY REVENUE BO.	.	06/20/2016.	Redemption 100.0000		130,677	130,677	130,677	130,677				0		130,677			0	4,633	10/20/2017	1
74489# AA 9	PUEBLO DE ACOMA INDIAN TRIBE PROMISSORY	.	06/30/2016.	Redemption 100.0000		21,970	21,970	21,970	21,970				0		21,970			0	534	09/30/2016	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						152,647	152,650	152,650	152,650	0	(3)	0	(3)	0	152,647	0	0	0	23,343	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H7 4P 4	FHLMC GOLD POOL #E99830 5.000% 10/01/1	.	06/01/2016.	Paydown		2,417	2,417	2,444	2,425		(8)		(8)		2,417			0	48	10/01/2018	1
3128KS F3 1	FHLMC GOLD POOL #A61986 6.000% 06/01/3	.	06/01/2016.	Paydown		1,239	1,239	1,250	1,249		(11)		(11)		1,239			0	31	06/01/2037	1
3128MD L8 4	FHLMC GOLD POOL #G14651 2.500% 11/01/2	.	06/01/2016.	Paydown		143,520	143,520	150,359	148,518		(4,999)		(4,999)		143,520			0	1,500	11/01/2022	1
3128MJ V2 3	FHLMC GOLD POOL #G08632 3.500% 03/01/4	.	05/09/2016.	JP MORGAN SECURITIES LL		8,788,499	8,364,798	8,790,880	8,787,179		1,397		1,397		8,788,576		(76)	(76)	130,932	03/01/2045	1
3128MJ V2 3	FHLMC GOLD POOL #G08632 3.500% 03/01/4	.	05/01/2016.	Paydown		331,284	331,284	348,159	348,012		(16,728)		(16,728)		331,284			0	4,314	03/01/2045	1
3128MJ W7 1	FHLMC GOLD POOL #G08669 4.000% 09/01/4	.	04/21/2016.	MORGAN STANLEY & CO LLC		184,981,246	174,922,821	185,043,202	184,975,561		5,685		5,685		184,981,246			0	2,546,099	09/01/2045	1
3128MJ W7 1	FHLMC GOLD POOL #G08669 4.000% 09/01/4	.	05/01/2016.	Paydown		11,084,169	11,084,169	11,725,458	11,721,171		(637,002)		(637,002)		11,084,169			0	747,217	09/01/2045	1
3128MJ W9 7	FHLMC GOLD POOL #G08671 3.500% 10/01/4	.	05/02/2016.	JP MORGAN SECURITIES LL		27,332,344	26,054,109	27,334,424			(2,080)		(2,080)		27,332,344			0	179,846	10/01/2045	1
3128MJ W9 7	FHLMC GOLD POOL #G08671 3.500% 10/01/4	.	05/01/2016.	Paydown		943,213	943,213	989,563			(46,350)		(46,350)		943,213			0	3,995	10/01/2045	1
3128MJ WB 2	FHLMC GOLD POOL #G08641 GIANT 3.500% 0	.	05/02/2016.	JP MORGAN SECURITIES LL		94,423,053	90,009,893	94,433,036			(9,983)		(9,983)		94,423,053			0	621,318	05/01/2045	1
3128MJ WB 2	FHLMC GOLD POOL #G08641 GIANT 3.500% 0	.	05/01/2016.	Paydown		2,593,532	2,593,532	2,720,980			(127,448)		(127,448)		2,593,532			0	10,937	05/01/2045	1
3128MJ XE 5	FHLMC GOLD POOL #G08676 GIANT 3.500% 1	.	04/26/2016.	BARCLAYS CAPITAL INC		52,748,309	50,196,323	52,766,821	45,063,268		(4,059)		(4,059)		52,748,308			0	575,178	11/01/2045	1
3128MJ XE 5	FHLMC GOLD POOL #G08676 GIANT 3.500% 1	.	05/01/2016.	Paydown		1,166,415	1,166,415	1,226,146	1,047,138		(59,395)		(59,395)		1,166,415			0	160,543	11/01/2045	1
3128MM HR 7	FHLMC GOLD POOL #G18239 GIANT 5.000% 0	.	06/01/2016.	Paydown		5,434	5,434	5,501	5,482		(49)		(49)		5,434			0	111	03/01/2023	1
3128MM TP 8	FHLMC POOL #G18557 3.000% 06/01/30	.	05/06/2016.	AMHERST PIERPONT SECURITIES LL		9,276,952	9,006,713	9,286,766	9,279,729		(2,777)		(2,777)		9,276,952			0	125,343	06/01/2030	1
3128MM TP 8	FHLMC POOL #G18557 3.000% 06/01/30	.	05/01/2016.	Paydown		248,705	248,705	256,438	256,243		(7,539)		(7,539)		248,705			0	2,780	06/01/2030	1
3128MM UC 5	FHLMC POOL#G18578 3.000% 12/01/30	.	05/06/2016.	AMHERST PIERPONT SECURITIES LL		30,131,056	28,795,025	30,135,793			(4,738)		(4,738)		30,131,056			0	112,781	12/01/2030	1
3128MM UC 5	FHLMC POOL#G18578 3.000% 12/01/30	.	05/01/2016.	Paydown		334,178	334,178	349,738			(15,560)		(15,560)		334,178			0	835	12/01/2030	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128PU J2 9	FHLMC GOLD POOL #J14781 3.500% 03/01/2	.	06/01/2016.	Paydown		7,835	7,835	8,088	8,051		(217)		(217)		7,835			0	113	03/01/2026	1
3128PW AS 7	FHLMC GOLD POOL #J16317 3.500% 08/01/2	.	06/01/2016.	Paydown		25,748	25,748	26,951	26,746		(998)		(998)		25,748			0	362	08/01/2026	1
3128Q0 Z6 7	FHLMC GOLD POOL #J19765 3.000% 07/01/2	.	06/01/2016.	Paydown		243,070	243,070	251,387	250,774		(7,705)		(7,705)		243,070			0	3,265	07/01/2027	1
312905 ZR 6	FHLMC CMO SER.1080 CL.E 7.000% 05/15/2	.	06/01/2016.	Paydown		4,108	4,108	3,412	4,057		51		51		4,108			0	107	05/15/2021	1
312908 QE 9	FHLMC CMO SER.1210 CL.J 7.500% 01/15/2	.	06/01/2016.	Paydown		9,236	9,236	8,621	9,183		53		53		9,236			0	289	01/15/2022	1
312909 5D 2	FHLMC CMO SER.1281 CL.I 8.000% 05/15/2	.	06/01/2016.	Paydown		4,967	4,967	4,706	4,937		30		30		4,967			0	166	05/15/2022	1
312909 HG 2	FHLMC CMO SER.1239 CL.J 8.000% 04/15/2	.	06/01/2016.	Paydown		5,599	5,599	5,323	5,574		26		26		5,599			0	192	04/15/2022	1
31291Y BF 4	FHLMC POOL #350183 ADJ 2.625% 04/01/22	.	06/01/2016.	Paydown		1,282	1,282	1,273	1,276		6		6		1,282			0	13	04/01/2022	1
312941 3E 5	FHLMC GOLD POOL #A93497 4.500% 08/01/4	.	06/01/2016.	Paydown		18,689	18,689	19,427	19,396		(707)		(707)		18,689			0	339	08/01/2040	1
31294K FL 4	FHLMC GOLD POOL #E01071 WALA 5.500% 11	.	06/01/2016.	Paydown		32,740	32,740	32,729	32,679		61		61		32,740			0	747	11/01/2016	1
31294K UP 8	FHLMC GOLD POOL #E01490 5.000% 11/01/1	.	06/01/2016.	Paydown		3,074	3,074	3,111	3,084		(11)		(11)		3,074			0	64	11/01/2018	1
3132KE YM 1	FHLMC GOLD POOL #V60716 3.000% 01/01/3	.	05/06/2016.	AMHERST PIERPONT SECURITIES LL		11,768,856	11,428,255	11,781,817	11,772,606		(3,750)		(3,750)		11,768,856			0	159,043	01/01/2030	1
3132KE YM 1	FHLMC GOLD POOL #V60716 3.000% 01/01/3	.	05/01/2016.	Paydown		589,022	589,022	607,245	606,770		(17,748)		(17,748)		589,022			0	6,051	01/01/2030	1
3132M4 T5 4	FHLMC GOLD POOL #Q24472 4.000% 01/01/4	.	06/01/2016.	Paydown		544,069	544,069	568,212	567,630		(23,561)		(23,561)		544,069			0	8,920	01/01/2044	1
3132QT K4 7	FHLMC GOLD POOL #Q36614 3.500% 10/01/4	.	04/26/2016.	BARCLAYS CAPITAL INC.		61,909,471	58,885,545	61,921,831	61,891,193		18,279		18,279		61,909,472			0	749,973	10/01/2045	1
3132QT K4 7	FHLMC GOLD POOL #Q36614 3.500% 10/01/4	.	05/01/2016.	Paydown		3,863,486	3,863,486	4,062,697	4,060,687		(197,201)		(197,201)		3,863,486			0	219,758	10/01/2045	1
3132QU CG 6	FHLMC GOLD POOL #Q37270 3.500% 08/01/4	.	06/01/2016.	Paydown		231,808	231,808	243,616	243,497		(11,688)		(11,688)		231,808			0	4,026	08/01/2045	1
313398 VT 3	FHLMC ABS FLOAT SER.T-35 CL.A 0.733% 0	.	06/27/2016.	Paydown		4,998	4,998	4,609	4,309		689		689		4,998			0	15	09/25/2031	1
3133T2 TZ 3	FHLMC CMO SER.23 CL.HL 6.000% 11/25/23	.	06/01/2016.	Paydown		27,494	27,494	24,753	27,317		177		177		27,494			0	676	11/25/2023	1
3133TC AS 7	FHLMC ABS PASS THRU SER.T-9 CL.A5 7.05	.	06/01/2016.	Paydown		329,574	329,574	334,155	330,645		(1,070)		(1,070)		329,574			0	10,003	03/25/2029	1
3133TD 6V 3	FHLMC ABS PASS THRU SER.T10 CL.A4 6.92	.	06/01/2016.	Paydown		93,055	93,055	93,055	93,055				0		93,055			0	2,683	05/25/2029	1
3133TG DA 4	FHLMC ABS PASS THRU SER.T-13 CL.A6 6.5	.	06/01/2016.	Paydown		42,455	42,455	42,451	42,310		145		145		42,455			0	1,150	09/25/2029	1
3133TK PF 1	FHLMC ABS FLOAT SER.T-16 CL.A 0.803% 0	.	06/27/2016.	Paydown		6,193	6,193	6,194	5,043		1,150		1,150		6,193			0	21	06/25/2029	1
3133TN GH 1	FHLMC ABS PASS THRU SER.T-23 CL.A 0.73	.	06/27/2016.	Paydown		5,026	5,026	5,027	4,612		414		414		5,026			0	14	05/25/2030	1
3133TR 7C 3	FHLMC ABS PASS THRU SER.T-31 CL.A7 0.7	.	06/27/2016.	Paydown		7,628	7,628	7,628	7,628				0		7,628			0	21	05/25/2031	1
3133TS QG 1	FHLMC ABS FLOAT SER.T-32 CL.A1 0.713%	.	06/27/2016.	Paydown		9,843	9,843	9,843	9,843				0		9,843			0	29	08/25/2031	1
31348S QQ 0	FHLMC POOL #785863 ADJ 2.423% 06/01/27	.	06/01/2016.	Paydown		1,229	1,229	1,229	1,228		1		1		1,229			0	12	06/01/2027	1
31354N 2X 3	FHLMC POOL #607090 ADJ 2.337% 05/01/22	.	06/01/2016.	Paydown		2,172	2,172	2,149	2,159		12		12		2,172			0	18	05/01/2022	1
31358H 4T 9	FNMA CMO SER.1991-101 CL.G 9.000% 08/2	.	06/01/2016.	Paydown		1,051	1,051	1,024	1,025		26		26		1,051			0	39	08/25/2021	1
31358P HT 7	FNMA CMO SER.G92-35 CL.E 7.500% 07/25/	.	06/01/2016.	Paydown		11,171	11,171	10,319	10,621		550		550		11,171			0	343	07/25/2022	1
31358P QU 4	FNMA CMO SER.1992-136 CL.PK 6.000% 08/	.	06/01/2016.	Paydown		1,855	1,855	1,434	1,566		290		290		1,855			0	46	08/25/2022	1
31359U Y6 6	FNMA ABS SER.1998-65 CL.A3 6.390% 09/1	.	06/16/2016.	Paydown		195,989	195,989	192,429	195,684		305		305		195,989			0	5,089	09/16/2028	1
31359U Y8 2	FNMA ABS SER.1998-65 CL.A4 6.430% 07/0	.	06/02/2016.	Paydown		349,870	349,870	349,709	350,981		(1,112)		(1,112)		349,870			0	9,118	07/02/2029	1
31359V YH 0	FNMA CMO SER.1999-T2 CL.A1 7.500% 01/1	.	06/01/2016.	Paydown		20,202	20,202	21,029	20,651		(449)		(449)		20,202			0	598	01/19/2039	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359X 2L 2	FNMA ABS SER.2000-14 CL.A2 7.350% 05/0	.	06/01/2016.	Paydown		94,193	94,193	95,444	95,240		(1,047)		(1,047)		94,193			0	2,789	05/04/2031	1
31359X FC 8	FNMA ABS SER.1999-62 CL.A1 6.285% 07/1	.	06/15/2016.	Paydown		500,214	500,214	472,077	496,418		3,796		3,796		500,214			0	13,050	07/18/2028	1
31359X FD 6	FNMA ABS SER.1999-62 CL.A2 6.773% 07/1	.	06/15/2016.	Paydown		24,406	24,406	24,464	24,423		(17)		(17)		24,406			0	709	07/18/2028	1
31359X FF 1	FNMA ABS SER.1999-62 CL.A4 7.510% 06/1	.	06/15/2016.	Paydown		241,677	241,677	243,249	241,683		(6)		(6)		241,677			0	7,428	06/18/2028	1
3135G0 F7 3	FNMA UNSECURED GLOBAL NOTES 1.500% 11/	.	04/14/2016.	CITIGROUP GLOBAL MKTS		30,295,800	30,000,000	29,538,900	29,549,410		26,083		26,083		29,575,493		720,307	720,307	172,500	11/30/2020	1
313602 HT 4	FNMA CMO SER.1988-29 CL.B 9.500% 12/25	.	06/01/2016.	Paydown		178	178	182	178		1		1		178			0	7	12/25/2018	1
313602 UH 5	FNMA CMO SER.1989-31 CL.E 9.150% 06/25	.	06/01/2016.	Paydown		350	350	377	359		(8)		(8)		350			0	13	06/25/2019	1
313615 TX 4	FNMA POOL #050966 7.000% 01/01/24	.	06/01/2016.	Paydown		12,391	12,391	12,699	12,563		(171)		(171)		12,391			0	378	01/01/2024	1
31362M 2Q 0	FNMA POOL #065583 4.399% 09/01/28	.	06/01/2016.	Paydown		29,605	29,605	30,197	30,001		(396)		(396)		29,605			0	550	09/01/2028	1
31370Q GW 3	FNMA POOL #237913 6.500% 01/01/24	.	06/01/2016.	Paydown		24	24	24	24				0		24			0	1	01/01/2024	1
31371B YB 1	FNMA POOL #247406 6.500% 01/01/19	.	06/01/2016.	Paydown		64	64	63	63				0		64			0	2	01/01/2019	1
31371S ZT 4	FNMA POOL #260945 6.500% 01/01/24	.	06/01/2016.	Paydown		802	802	795	797		5		5		802			0	22	01/01/2024	1
31371Y 3J 8	FNMA POOL #266401 6.500% 01/01/24	.	06/01/2016.	Paydown		677	677	671	673		4		4		677			0	18	01/01/2024	1
31372B VV 9	FNMA POOL #268028 6.500% 01/01/24	.	06/01/2016.	Paydown		938	938	930	932		6		6		938			0	25	01/01/2024	1
31372B VW 7	FNMA POOL #268029 6.500% 01/01/24	.	06/01/2016.	Paydown		494	494	490	490		3		3		494			0	13	01/01/2024	1
31372B VZ 0	FNMA POOL #268032 6.500% 01/01/24	.	06/01/2016.	Paydown		105	105	104	104		1		1		105			0	3	01/01/2024	1
31372C RJ 9	FNMA POOL #268789 6.500% 01/01/24	.	06/01/2016.	Paydown		638	638	633	634		4		4		638			0	17	01/01/2024	1
31372C XT 0	FNMA POOL #268990 6.500% 01/01/24	.	06/01/2016.	Paydown		3,430	3,430	3,402	3,409		21		21		3,430			0	86	01/01/2024	1
31372D BM 7	FNMA POOL #269244 6.500% 01/01/24	.	06/01/2016.	Paydown		46	46	46	46				0		46			0	1	01/01/2024	1
31373T 5A 4	FNMA POOL #303341 ADJ 3.121% 02/01/31	.	06/01/2016.	Paydown		3,978	3,978	4,044	4,016		(38)		(38)		3,978			0	51	02/01/2031	1
3137A2 AZ 4	FHLMC ABS SER.K009 CL.A1 2.757% 05/25/	.	06/01/2016.	Paydown		229,691	229,691	231,978	230,200		(509)		(509)		229,691			0	3,107	05/25/2020	1
31385X MA 2	FNMA POOL #555753 HARM 2.569% 06/25/33	.	06/01/2016.	Paydown		8,426	8,426	8,353	8,052		374		374		8,426			0	87	06/25/2033	1
3138A1 NL 1	FNMA POOL #AH0394 3.500% 12/01/25	.	06/01/2016.	Paydown		372,783	372,783	391,160	389,940		(17,158)		(17,158)		372,783			0	5,401	12/01/2025	1
3138A7 FZ 6	FNMA POOL #AH5583 4.500% 02/01/41	.	06/01/2016.	Paydown		18,826	18,826	20,043	20,000		(1,174)		(1,174)		18,826			0	366	02/01/2041	1
3138A9 KV 5	FNMA POOL #AH7507 3.500% 03/01/26	.	06/01/2016.	Paydown		226,505	226,505	239,706	238,283		(11,778)		(11,778)		226,505			0	3,411	03/01/2026	1
3138AB YR 4	FNMA POOL #AH9719 4.500% 04/01/41	.	06/01/2016.	Paydown		71,435	71,435	76,067	75,900		(4,465)		(4,465)		71,435			0	1,344	04/01/2041	1
3138AN N2 5	FNMA POOL #AI8508 3.500% 08/01/26	.	06/01/2016.	Paydown		100,636	100,636	105,196	104,736		(4,100)		(4,100)		100,636			0	1,463	08/01/2026	1
3138AU Q7 5	FNMA POOL #AJ3177 3.500% 10/01/26	.	06/01/2016.	Paydown		136,487	136,487	143,717	143,239		(6,752)		(6,752)		136,487			0	2,095	10/01/2026	1
3138E5 CH 9	FNMA POOL #AK0971 3.000% 02/01/27	.	06/01/2016.	Paydown		294,020	294,020	310,099	307,809		(13,790)		(13,790)		294,020			0	4,005	02/01/2027	1
3138EB QX 6	FNMA POOL #AK6769 3.500% 03/01/27	.	06/01/2016.	Paydown		207,514	207,514	219,284	218,116		(10,602)		(10,602)		207,514			0	2,920	03/01/2027	1
3138EJ RC 4	FNMA POOL #AL2282 4.000% 10/01/42	.	06/01/2016.	Paydown		47,072	47,072	47,908	47,885		(813)		(813)		47,072			0	765	10/01/2042	1
3138EL UR 2	FNMA POOL #AL4191 3.500% 01/01/28	.	06/01/2016.	Paydown		384,373	384,373	401,790	400,143		(15,769)		(15,769)		384,373			0	5,740	01/01/2028	1
3138MQ G6 4	FNMA POOL #AQ8320 2.500% 12/01/27	.	06/01/2016.	Paydown		85,825	85,825	89,754	89,135		(3,310)		(3,310)		85,825			0	872	12/01/2027	1
3138WC H7 1	FNMA POOL #AS2953 4.000% 07/01/44	.	04/26/2016.	CANTOR FITZGERALD & CO.		90,858,777	85,441,033	90,790,171	90,750,198		1,266		1,266		90,751,464		107,313	107,313	1,528,445	07/01/2044	1
3138WC H7 1	FNMA POOL #AS2953 4.000% 07/01/44	.	04/25/2016.	Paydown		4,663,594	4,663,594	4,955,564	4,953,382		(289,788)		(289,788)		4,663,594			0	68,176	07/01/2044	1
3138WC T8 6	FNMA POOL #AS3274 3.500% 09/01/29	.	06/01/2016.	Paydown		189,359	189,359	199,581	199,113		(9,754)		(9,754)		189,359			0	2,942	09/01/2029	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WC W5 8	FNMA POOL #AS3367 3.500% 09/01/29	.	06/01/2016.	Paydown		343,100	343,100	361,783	360,898		(17,798)		(17,798)		343,100			0	5,006	09/01/2029	1
3138WC X8 1	FNMA POOL #AS3402 4.000% 09/01/44	.	04/26/2016.	CANTOR FITZGERALD & CO.		46,819,634	44,078,819	46,833,745	46,808,113		11,520		11,520		46,819,634			0	641,592	09/01/2044	1
3138WC X8 1	FNMA POOL #AS3402 4.000% 09/01/44	.	05/01/2016.	Paydown		2,580,792	2,580,792	2,742,092	2,740,591		(159,799)		(159,799)		2,580,792			0	184,859	09/01/2044	1
3138WD JP 7	FNMA POOL #AS3869 4.000% 11/01/44	.	04/26/2016.	CANTOR FITZGERALD & CO.		22,568,771	21,242,756	22,573,747	22,558,612		10,159		10,159		22,568,772			0	309,200	11/01/2044	1
3138WD JP 7	FNMA POOL #AS3869 4.000% 11/01/44	.	05/01/2016.	Paydown		893,409	893,409	949,387	948,751		(55,341)		(55,341)		893,409			0	84,036	11/01/2044	1
3138WD MT 5	FNMA POOL #AS3969 4.000% 12/01/44	.	04/07/2016.	CITIGROUP GLOBAL MKTS		(535,163)	(502,227)	(533,695)	(535,362)		1,783		1,783		(533,579)		(1,584)	(1,584)	219,895	12/01/2044	1
3138WD MT 5	FNMA POOL #AS3969 4.000% 12/01/44	.	06/01/2016.	Paydown		849,248	849,248	902,458	902,172		(52,924)		(52,924)		849,248			0	12,320	12/01/2044	1
3138WE 4D 8	FNMA POOL # AS5319 3.500% 07/01/45	.	06/01/2016.	Paydown		238,032	238,032	249,319			(11,287)		(11,287)		238,032			0	992	07/01/2045	1
3138WE NS 4	FNMA POOL #AS4900 4.000% 05/01/45	.	05/02/2016.	DAIWA CAP MKTS AMERICA		5,912,669	5,535,154	5,881,966	5,878,794		1,488		1,488		5,880,282		32,387	32,387	99,018	05/01/2045	1
3138WE NS 4	FNMA POOL #AS4900 4.000% 05/01/45	.	06/01/2016.	Paydown		751,748	751,748	798,850	798,419		(46,671)		(46,671)		751,748			0	11,887	05/01/2045	1
3138WE QK 8	FNMA POOL #AS4957 3.000% 05/01/30	.	05/05/2016.	Various		9,468,794	9,047,218	9,355,388	9,346,947		(3,654)		(3,654)		9,343,293		125,501	125,501	114,651	05/01/2030	1
3138WE QK 8	FNMA POOL #AS4957 3.000% 05/01/30	.	05/01/2016.	Paydown		247,561	247,561	255,993	255,762		(8,202)		(8,202)		247,561			0	2,690	05/01/2030	1
3138WE U4 9	FNMA POOL #AS5102 3.000% 06/01/30	.	05/05/2016.	GOLDMAN SACHS & CO.		9,420,762	9,009,022	9,301,815	9,294,316		(3,969)		(3,969)		9,290,347		130,415	130,415	125,376	06/01/2030	1
3138WE U4 9	FNMA POOL #AS5102 3.000% 06/01/30	.	05/01/2016.	Paydown		249,393	249,393	257,498	257,291		(7,898)		(7,898)		249,393			0	2,805	06/01/2030	1
3138WF HE 9	FNMA POOL #AS5628 3.000% 08/01/30	.	04/14/2016.	GOLDMAN SACHS & CO.		57,133,449	54,993,034	57,192,755	57,152,225		(18,776)		(18,776)		57,133,449			0	627,837	08/01/2030	1
3138WF HE 9	FNMA POOL #AS5628 3.000% 08/01/30	.	04/01/2016.	Paydown		568,564	568,564	591,307	590,888		(22,324)		(22,324)		568,564			0	5,686	08/01/2030	1
3138WF KJ 4	FNMA POOL #AS5696 3.500% 08/01/45	.	05/09/2016.	JP MORGAN SECURITIES LL		25,096,856	23,898,212	24,607,298	15,523,497		9,077,852		9,077,852		24,601,349		495,507	495,507	443,777	08/01/2045	1
3138WF KJ 4	FNMA POOL #AS5696 3.500% 08/01/45	.	05/01/2016.	Paydown		798,969	798,969	822,675	518,984		279,985		279,985		798,969			0	12,565	08/01/2045	1
3138WF KK 1	FNMA POOL #AS5697 3.500% 08/01/45	.	05/06/2016.	NOMURA SECURITIES INTL INC.		129,548,066	123,434,215	127,522,974	127,495,320		(6,524)		(6,524)		127,488,796		2,059,270	2,059,270	1,932,088	08/01/2045	1
3138WF KK 1	FNMA POOL #AS5697 3.500% 08/01/45	.	05/01/2016.	Paydown		3,653,633	3,653,633	3,774,659	3,773,841		(120,208)		(120,208)		3,653,633			0	46,376	08/01/2045	1
3138WF KL 9	FNMA POOL #AS5698 3.500% 08/01/45	.	05/06/2016.	NOMURA SECURITIES INTL INC.		39,596,841	37,728,120	38,977,864	38,969,410		(1,993)		(1,993)		38,967,417		629,423	629,423	590,550	08/01/2045	1
3138WF KL 9	FNMA POOL #AS5698 3.500% 08/01/45	.	05/01/2016.	Paydown		1,306,316	1,306,316	1,349,588	1,349,295		(42,979)		(42,979)		1,306,316			0	16,844	08/01/2045	1
3138WF WY 8	FNMA POOL # AS6062 3.000% 10/01/30	.	05/05/2016.	GOLDMAN SACHS & CO.		96,940,413	93,186,381	96,469,744	96,434,629		(41,816)		(41,816)		96,392,813		547,599	547,599	1,184,326	10/01/2030	1
3138WF WY 8	FNMA POOL # AS6062 3.000% 10/01/30	.	05/01/2016.	Paydown		2,054,349	2,054,349	2,126,733	2,125,959		(71,610)		(71,610)		2,054,349			0	21,909	10/01/2030	1
3138WG 2P 8	FNMA POOL#AS7081 3.000% 04/01/31	.	05/05/2016.	GOLDMAN SACHS & CO.		31,077,119	29,718,874	31,081,763			(4,540)		(4,540)		31,077,223		(104)	(104)	116,399	04/01/2031	1
3138WG 2P 8	FNMA POOL#AS7081 3.000% 04/01/31	.	05/01/2016.	Paydown		281,126	281,126	294,019			(12,892)		(12,892)		281,126			0	703	04/01/2031	1
3138WG KY 9	FNMA POOL #AS6610 3.000% 02/01/31	.	05/05/2016.	BARCLAYS CAPITAL INC.		14,672,601	14,030,277	14,668,217			(2,163)		(2,163)		14,666,053		6,548	6,548	54,952	02/01/2031	1
3138WG KY 9	FNMA POOL #AS6610 3.000% 02/01/31	.	06/01/2016.	Paydown		406,909	406,909	425,411			(18,502)		(18,502)		406,909			0	1,457	02/01/2031	1
3138X4 TP 5	FNMA POOL #AU5057 4.000% 11/01/43	.	06/01/2016.	Paydown		296	296	310	310		(14)		(14)		296			0	5	11/01/2043	1
3138XE U2 2	FNMA POOL #AV3300 4.000% 12/01/43	.	06/01/2016.	Paydown		29,512	29,512	30,010	29,992		(480)		(480)		29,512			0	503	12/01/2043	1
3138XF AU 9	FNMA POOL #AV3618 3.500% 12/01/28	.	06/01/2016.	Paydown		6,482	6,482	6,855	6,837		(355)		(355)		6,482			0	98	12/01/2028	1
3138XG G4 9	FNMA POOL #AV4718 4.000% 12/01/43	.	06/01/2016.	Paydown		1,427	1,427	1,498	1,495		(68)		(68)		1,427			0	24	12/01/2043	1
3138YU SM 4	FNMA POOL #AZ3223 3.000% 06/01/30	.	04/11/2016.	NOMURA SECURITIES INTL INC.		8,313,530	7,923,543	8,179,820	8,173,255		(1,679)		(1,679)		8,171,576		141,954	141,954	90,460	06/01/2030	1
3138YU SM 4	FNMA POOL #AZ3223 3.000% 06/01/30	.	04/01/2016.	Paydown		51,822	51,822	53,498	53,455		(1,633)		(1,633)		51,822			0	518	06/01/2030	1
3138YU WX 5	FNMA POOL #AZ3361 3.000% 07/01/30	.	05/05/2016.	GOLDMAN SACHS & CO.		9,903,142	9,470,318	9,773,665	9,765,946		(4,071)		(4,071)		9,761,875		141,267	141,267	131,795	07/01/2030	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138YU WX 5	FNMA POOL #AZ3361 3.000% 07/01/30	.	05/01/2016.	Paydown		282,089	282,089	291,125	290,895		(8,806)		(8,806)		282,089			0	3,395	07/01/2030	1
3138YY FZ 1	FNMA POOL #AZ6483 3.000% 07/01/30	.	06/01/2016.	Paydown		226,610	226,610	236,949			(10,339)		(10,339)		226,610			0	901	07/01/2030	1
313920 GQ 7	FNMA CMO SER.2001-29 CL.A 7.000% 01/25	.	06/01/2016.	Paydown		51,009	51,009	51,478	51,950		(942)		(942)		51,009			0	1,482	01/25/2041	1
313921 6A 1	FNMA CMO SER.2001-T10 CL.A1 7.000% 12/	.	06/01/2016.	Paydown		59,877	59,877	62,440	59,736		140		140		59,877			0	1,753	12/25/2041	1
31392A 5E 4	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	06/27/2016.	Paydown		25,303	25,303	24,849	24,183		1,120		1,120		25,303			0	105	03/25/2032	1
31392A 5L 8	FNMA CMO SER.2001-T12 CL.A1 6.500% 08/	.	06/01/2016.	Paydown		24,384	24,384	24,780	24,305		79		79		24,384			0	682	08/25/2041	1
31392A 7A 0	FANNIEMAE GRANTOR TRUST CMO SER.2002-T1	.	06/01/2016.	Paydown		317,681	317,681	323,390	317,681				0		317,681			0	7,893	11/25/2031	1
31392A 7B 8	FNMA CMO SER.2002-T1 CL.A2 7.000% 11/2	.	06/01/2016.	Paydown		56,584	56,584	58,618	56,566		19		19		56,584			0	1,638	11/25/2031	1
31392A JW 9	FNMA CMO SER.2001-50 CL.BA 7.000% 10/2	.	06/01/2016.	Paydown		131,869	131,869	136,702	131,534		335		335		131,869			0	3,913	10/25/2041	1
31392B 4K 9	FNMA CMO SER.2002-7 CL.QP 6.000% 03/25	.	06/01/2016.	Paydown		178,744	178,744	175,001	177,337		1,407		1,407		178,744			0	4,423	03/25/2022	1
31392B 6T 8	FANNIEMAE GRANTOR TRUST CMO SER.2002-T4	.	06/01/2016.	Paydown		56,508	56,508	57,285	56,579		(71)		(71)		56,508			0	1,510	12/25/2041	1
31392C EQ 3	FNMA ABS FLOAT SER.2002-W2 CL.AV1 0.71	.	06/25/2016.	Paydown		779	779	779	779				0		779			0	2	06/25/2032	1
31392C XY 5	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	06/27/2016.	Paydown		15,082	15,082	15,084	13,253		1,829		1,829		15,082			0	43	05/25/2032	1
31392D QH 8	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	06/27/2016.	Paydown		20,702	20,702	20,705	19,771		931		931		20,702			0	55	07/25/2032	1
31392D UM 2	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	06/27/2016.	Paydown		64,819	64,819	64,829	57,333		7,486		7,486		64,819			0	174	06/25/2032	1
31392E W6 3	FNMA ABS FLOAT SER.2002-W11 CL.AV1 0.7	.	06/27/2016.	Paydown		2,558	2,558	2,558	2,225		333		333		2,558			0	10	11/25/2032	1
31392F LX 3	FNMA CMO SER.2002-80 CL.A1 6.500% 11/2	.	06/01/2016.	Paydown		32,901	32,901	34,685	33,702		(801)		(801)		32,901			0	916	11/25/2042	1
31392G FN 0	FNMA CMO SER.2002-T18 CL.A1 6.500% 08/	.	06/01/2016.	Paydown		536,812	536,812	564,492	567,342		(30,530)		(30,530)		536,812			0	15,300	08/25/2042	1
31392G VX 0	FNMA CMO SER.2003-W1 CL.1A1 5.651% 12/	.	06/01/2016.	Paydown		110,459	110,459	116,484	113,780		(3,322)		(3,322)		110,459			0	2,635	12/25/2042	1
31392M GY 2	FHLMC CMO SER.2002-T42 CL.A4 6.500% 02	.	06/01/2016.	Paydown		256,569	256,569	255,406	255,455		1,114		1,114		256,569			0	6,689	02/25/2042	1
31393A S4 0	FNMA ABS FLOAT SER.2003-W5 CL.A 0.673%	.	06/25/2016.	Paydown		122,248	122,248	122,087	109,759		12,489		12,489		122,248			0	332	04/25/2033	1
31393B T4 7	FNMA CMO SER.2003-W6 CL.1A41 5.398% 10	.	06/01/2016.	Paydown		86,356	86,356	85,479	85,758		597		597		86,356			0	1,943	10/25/2042	1
31393E MH 9	FNMA CMO SER.2003-84 CL.PV 5.000% 08/2	.	04/01/2016.	Paydown		453,367	453,367	452,729	451,880		1,486		1,486		453,367			0	7,556	08/25/2023	1
31393X FS 1	FNMA CMO SER.2004-T1 CL.1A1 6.000% 01/	.	06/01/2016.	Paydown		29,136	29,136	30,457	30,225		(1,088)		(1,088)		29,136			0	701	01/25/2044	1
31394A YQ 3	FANNIEMAE GRANTOR TRUST ABS ADJ SER.2004	.	06/28/2016.	Paydown		167,320	167,320	167,346	166,541		779		779		167,320			0	634	05/28/2035	1
31394B A7 9	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	04/25/2016.	Paydown		32,760	32,760	32,765	32,718		42		42		32,760			0	97	04/25/2035	1
31394V PT 1	FNMA CMO SER.2005-W4 CL.1A1 6.000% 08/	.	06/01/2016.	Paydown		25,008	25,008	25,360	25,203		(194)		(194)		25,008			0	628	08/25/2045	1
31395T ZK 3	FHLMC CMO SER.2973 CL.PX 5.500% 01/15/	.	06/01/2016.	Paydown		83,973	83,973	83,723	83,765		208		208		83,973			0	1,660	01/15/2035	1
31395X 4P 7	FHLMC CMO SER.3023 CL.DG 5.500% 09/15/	.	06/01/2016.	Paydown		737,448	737,448	746,378	736,681		767		767		737,448			0	17,513	09/15/2034	1
31396V QW 1	FNMA CMO FLOAT SER.2007-36 CL.F 0.683%	.	06/25/2016.	Paydown		102,452	102,452	102,420	97,685		4,766		4,766		102,452			0	279	04/25/2037	1
31396X HN 7	FNMA CMO SER.2007-77 CL.HN 6.000% 08/2	.	06/01/2016.	Paydown		230,127	230,127	241,821	236,576		(6,449)		(6,449)		230,127			0	5,472	08/25/2037	1
31400T 7M 3	FNMA POOL #697600 SEASONED 5.500% 04/0	.	06/01/2016.	Paydown		30,101	30,101	30,024	30,003		99		99		30,101			0	688	04/01/2018	1
31403C 3S 8	FNMA POOL #745209 SEASONED 5.500% 09/0	.	06/01/2016.	Paydown		44,212	44,212	44,105	44,076		136		136		44,212			0	1,010	09/01/2019	1
31403U VU 2	FNMA POOL #758527 100% PUERTO RICO 5.0	.	06/01/2016.	Paydown		6,063	6,063	6,040	6,041		22		22		6,063			0	127	03/01/2034	1
31405K 3X 7	FNMA POOL #792014 SEASONED 5.500% 09/0	.	06/01/2016.	Paydown		66,249	66,249	65,949	65,981		268		268		66,249			0	1,307	09/01/2019	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3140E0 VP 7	FNMA POOL #AZ7821 3.500% 08/01/45	.	06/01/2016.	Paydown		1,140,280	1,140,280	1,172,614			(32,334)		(32,334)		1,140,280			0	6,044	08/01/2045	1
3140E2 HA 2	FNMA POOL #AZ9224 3.500% 10/01/45	.	05/06/2016.	NOMURA SECURITIES INTL INC.		14,138,201	13,470,967	13,790,111	13,787,908		(480)		(480)		13,787,428		350,773	350,773	210,858	10/01/2045	1
3140E2 HA 2	FNMA POOL #AZ9224 3.500% 10/01/45	.	06/01/2016.	Paydown		371,202	371,202	379,996	379,935		(8,734)		(8,734)		371,202			0	4,908	10/01/2045	1
3140E4 EX 1	FNMA POOL #BA0149 4.000% 10/01/45	.	06/01/2016.	Paydown		1,312,642	1,312,642	1,394,887	1,393,963		(81,321)		(81,321)		1,312,642			0	19,618	10/01/2045	1
3140E8 KM 9	FNMA POOL #BA3899 3.500% 12/01/45	.	05/06/2016.	NOMURA SECURITIES INTL INC.		104,391,387	99,464,773	103,862,981			(7,105)		(7,105)		103,855,876		535,511	535,511	686,583	12/01/2045	1
3140E8 KM 9	FNMA POOL #BA3899 3.500% 12/01/45	.	05/01/2016.	Paydown		3,720,377	3,720,377	3,884,887			(164,510)		(164,510)		3,720,377			0	16,367	12/01/2045	1
3140EB AH 4	FNMA POOL #BA6307 4.000% 12/01/45	.	05/05/2016.	MERRILL LYNCH PFS		14,005,585	13,100,811	14,010,703			9,703		9,703		14,020,406		(14,820)	(14,820)	103,351	12/01/2045	1
3140EB AH 4	FNMA POOL #BA6307 4.000% 12/01/45	.	05/01/2016.	Paydown		498,163	498,163	532,762			(34,599)		(34,599)		498,163			0	2,265	12/01/2045	1
3140EU P5 2	FNMA POOL #BC0443 3.500% 12/01/45	.	05/05/2016.	MERRILL LYNCH PFS		6,651,557	6,335,759	6,606,514			(437)		(437)		6,606,077		45,480	45,480	43,734	12/01/2045	1
3140EU P5 2	FNMA POOL #BC0443 3.500% 12/01/45	.	06/01/2016.	Paydown		3,065,516	3,065,516	3,196,519			(131,003)		(131,003)		3,065,516			0	17,896	12/01/2045	1
3140EV 5H 6	FNMA POOL #BC1747 3.500% 01/01/46	.	06/01/2016.	Paydown		2,179,548	2,179,548	2,275,584			(96,036)		(96,036)		2,179,548			0	15,382	01/01/2046	1
3140F0 GK 4	FNMA POOL #BC4701 4.000% 03/01/46	.	06/01/2016.	Paydown		86,778	86,778	92,778			(6,000)		(6,000)		86,778			0	428	03/01/2046	1
31412Q HM 4	FNMA POOL #931836 4.000% 08/01/39	.	06/01/2016.	Paydown		15,753	15,753	16,491	16,453		(700)		(700)		15,753			0	262	08/01/2039	1
31416W RH 7	FNMA POOL #AB1387 4.500% 08/01/40	.	06/01/2016.	Paydown		23,583	23,583	25,116	25,055		(1,472)		(1,472)		23,583			0	472	08/01/2040	1
31417D KX 0	FNMA POOL #AB6609 3.500% 10/01/42	.	06/01/2016.	Paydown		169,592	169,592	173,249	173,152		(3,560)		(3,560)		169,592			0	2,478	10/01/2042	1
31418A GL 6	FNMA POOL #MA1102 3.000% 07/01/27	.	05/05/2016.	GOLDMAN SACHS & CO.		1,064,519	1,017,993	1,068,097	1,060,655		(639)		(639)		1,060,017		4,502	4,502	14,167	07/01/2027	1
31418A GL 6	FNMA POOL #MA1102 3.000% 07/01/27	.	05/01/2016.	Paydown		33,956	33,956	35,628	35,379		(1,423)		(1,423)		33,956			0	376	07/01/2027	1
31418A P3 6	FNMA POOL #MA1341 2.500% 02/01/23	.	06/01/2016.	Paydown		126,367	126,367	132,646	131,000		(4,633)		(4,633)		126,367			0	1,319	02/01/2023	1
31418A SV 1	FNMA POOL #MA1431 2.500% 05/01/23	.	06/01/2016.	Paydown		264,194	264,194	273,193	271,117		(6,923)		(6,923)		264,194			0	2,773	05/01/2023	1
31418A YX 0	FNMA POOL #MA1625 3.000% 10/01/23	.	06/01/2016.	Paydown		149	149	154	153		(4)		(4)		149			0	2	10/01/2023	1
31419A G2 7	FNMA POOL #AE0216 4.000% 08/01/40	.	06/01/2016.	Paydown		77,599	77,599	81,322	81,166		(3,566)		(3,566)		77,599			0	1,311	08/01/2040	1
31419L ZX 4	FNMA POOL #AE9757 4.000% 12/01/40	.	06/01/2016.	Paydown		74,815	74,815	78,392	78,213		(3,397)		(3,397)		74,815			0	1,227	12/01/2040	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/4	.	06/15/2016.	AMHERST PIERPONT SECURITIES LL		82,309,375	80,000,000	82,309,375					0		82,309,375			0	239,792	07/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 3.500% 04/01/	.	04/08/2016.	WELLS FARGO SEC LLC		286,249,240	272,500,000	286,249,240					0		286,249,240			0	892,723	04/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.500% 05/01/46	.	05/09/2016.	Various		820,708,657	781,800,000	820,708,657					0		820,708,657			0	2,309,037	05/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.500% 06/01/4	.	06/08/2016.	Various		1,095,601,803	1,043,800,000	1,095,699,947					0		1,095,699,947		(98,144)	(98,144)	2,985,712	06/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.500% 07/01/4	.	06/28/2016.	Various		779,542,267	742,750,000	779,714,122					0		779,714,122		(171,855)	(171,855)	1,887,105	07/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 4.000% 04/01/	.	04/08/2016.	Various		192,200,876	180,650,000	192,200,876					0		192,200,876			0	547,037	04/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.000% 05/01/46	.	05/09/2016.	Various		192,200,876	180,650,000	192,200,876					0		192,200,876			0	395,843	05/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 4.000% 06/01/4	.	06/09/2016.	Various		382,458,523	360,450,000	382,368,697					0		382,368,697		89,826	89,826	910,867	06/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 4.000% 07/01/4	.	06/13/2016.	Various		37,865,082	35,425,000	37,537,132					0		37,537,132		327,950	327,950	51,169	07/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 3.000% 04/01/	.	04/14/2016.	Various		131,843,047	126,000,000	131,843,047					0		131,843,047			0	378,969	04/01/2031	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.000% 05/01/31	.	05/05/2016.	Various		794,801,944	761,250,000	794,801,944					0		794,801,944			0	2,270,859	05/01/2031	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.000% 06/01/3	.	06/13/2016.	Various		910,734,466	871,650,000	910,015,427					0		910,015,427		719,039	719,039	2,252,732	06/01/2031	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/3	.	06/21/2016.	BARCLAYS CAPITAL INC.		229,422,484	219,400,000	228,379,061					0		228,379,061		1,043,423	1,043,423	329,100	07/01/2031	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	FNMA DOLLAR ROLLS JUNE 4.000% 06/01/46	.	06/08/2016.	CANTOR FITZGERALD & CO.		131,720,741	124,000,000	131,720,741					0		131,720,741			0	315,490	06/01/2046	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.000% 04/25/3	.	04/14/2016.	GOLDMAN SACHS & CO.		91,534,177	88,500,000	91,534,177					0		91,534,177			0	260,199	04/25/2031	1
000000 00 0	FNMA DOLLAR ROLLS MAY 3.000% 05/25/31	.	05/05/2016.	GOLDMAN SACHS & CO.		197,100,313	188,500,000	195,226,674					0		195,226,674		1,873,638	1,873,638	267,042	05/25/2031	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						7,669,637,728	7,311,254,295	7,663,113,551	954,362,475	0	6,501,877	0	6,501,877	0	7,659,796,678	0	9,841,050	9,841,050	32,868,075	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 BW 9	AMERICAN BUSINESS FINANCIAL ABS SER.2001	.	06/01/2016.	Paydown		32,801	32,801	32,888	33,358		(557)		(557)		32,801			0	876	03/15/2032	3FM
000780 BZ 8	ABN AMRO MORTGAGE CORP CMO SER.2003-4 CL	.	06/01/2016.	Paydown		10,400	10,400	8,892	10,275		125		125		10,400			0	238	03/25/2033	1FM
00111@ AA 2	AES HAWAII INC SENIOR SECURED NOTES 6	.	06/30/2016.	Redemption 100.0000		257,400	257,400	257,400	257,400				0		257,400			0	8,842	06/30/2022	5
00253C HQ 3	AAMES MORTGAGE TRUST ABS SER.2002-1 CL.A	.	05/01/2016.	Paydown		109,652	109,652	109,652	109,652				0		109,652			0	2,516	06/25/2032	1FM
00253C HR 1	AAMES MORTGAGE TRUST ABS SER.2002-1 CL.A	.	05/01/2016.	Paydown		255,225	255,225	255,225	255,225				0		255,225			0	5,788	01/25/2032	1FM
004375 BD 2	ACCREDITED MORTGAGE LOAN TRUST ABS SER.2	.	06/01/2016.	Paydown		86,978	86,978	86,945	86,790		188		188		86,978			0	1,525	10/25/2034	1FM
009363 AL 6	AIRGAS INC SENIOR UNSECURED NOTES 2.95	.	05/15/2016.	Call 100.0000		19,000,000	19,000,000	19,101,920	19,010,009		(10,009)		(10,009)		19,000,000			0	233,542	06/15/2016	2FE
01877K AB 9	ALLIANCE PIPELINE LP SENIOR NOTES 6.99	.	06/30/2016.	Redemption 100.0000		68,571	68,571	68,571	68,571				0		68,571			0	2,399	12/31/2019	2FE
01877K AD 5	ALLIANCE PIPELINE LP BONDS 4.591% 12/3	.	06/30/2016.	Redemption 100.0000		259,997	259,997	272,645	275,098		(15,101)		(15,101)		259,997			0	5,968	12/31/2025	2FE
02006E AD 1	ALLY AUTO REC TR 2012-4 ABS SER.2012-4 C	.	06/15/2016.	Paydown		1,460,428	1,460,428	1,459,516			913		913		1,460,428			0	4,285	10/16/2017	1AM
03063N AA 5	AMERICOLD LLC TRUST ABS SER.2010-ARTA CL	.	06/11/2016.	Paydown		351,495	351,495	358,442	355,226		(3,731)		(3,731)		351,495			0	5,638	01/14/2029	1FM
03072S MV 4	AMERIQUEST MORTGAGE SECURITIES ABS SER.2	.	06/01/2016.	Paydown		89,841	89,841	89,405	89,589		252		252		89,841			0	2,183	01/25/2034	1FM
040104 EZ 0	ARGENT SECURITIES INC ABS ADJ SER.2004-W	.	06/01/2016.	Paydown		166,449	166,449	169,882	170,096		(3,647)		(3,647)		166,449			0	3,123	03/25/2034	1FM
04124@ AA 9	ARKLOW-FBF LLC NOTES 4.000% 05/11/22	.	06/11/2016.	Redemption 100.0000		9,540	9,540	9,540	9,540				0		9,540			0	159	05/11/2022	5*
04248N AA 1	ARMY HAWAII FAMILY HOUSING ABS TRUST CER	.	06/15/2016.	Redemption 100.0000		165,818	165,818	165,818	165,818				0		165,818			0	4,580	06/15/2050	1AM
05357H AA 8	AVENTURA MALL TRUST ABS ADJ SER.2013-AVM	.	05/10/2016.	WELLS FARGO SEC LLC.		16,179,492	15,000,000	15,941,602			(149,062)		(149,062)		15,792,539		386,953	386,953	541,123	12/05/2032	1FM
05377R AT 1	AVIS BUDGET RNTL FDG AESOP LLC ABS SER.2	.	06/20/2016.	Paydown		1,103,333	1,103,333	1,114,324			(10,990)		(10,990)		1,103,333			0	12,541	11/20/2017	1AM
05526X AC 5	BASF 2000 A SECURED NOTES 8.040% 02/16	.	04/26/2016.	Redemption 100.0000		(5,419)	(5,419)	(4,628)	(8,887)		3,468		3,468		(5,419)			0	4,431	02/16/2021	1
05577@ AJ 9	BTMU CAPITAL CORP EQUIPMENT NOTES SER.C	.	02/29/2016.	Redemption 100.0000		11,555	11,555	11,555	11,555				0		11,555			0	380	02/26/2021	1
05577@ AM 2	BTMU CAPITAL CORP EQUIPMENT NOTES SER.E	.	02/29/2016.	Redemption 100.0000		4,608	4,608	4,608	4,608				0		4,608			0	151	02/26/2021	1
05577@ AN 0	BTMU CAPITAL CORP EQUIPMENT NOTES SER.A8	.	04/15/2016.	Redemption 100.0000		162,879	162,879	162,879	162,879				0		162,879			0	3,934	10/15/2024	1
05578X AC 2	BMW VEHICLE OWNER TRUST 2013-A ABS SER.2	.	06/25/2016.	Paydown		827,252	827,252	826,347			905		905		827,252			0	1,812	11/27/2017	1AM
05581R AA 4	BMW VEHICLE LEASE TRUST 2016-1 ABS SER.2	.	06/20/2016.	Paydown		8,256,707	8,256,707	8,256,707					0		8,256,707			0	13,245	02/21/2017	1AM
056037 AD 6	BVPS II FUNDING CORP COLLATERALIZED LEAS	.	06/01/2016.	Redemption 100.0000		276,000	276,000	317,400	282,060		(6,060)		(6,060)		276,000			0	12,268	06/01/2017	2FE
073568 AA 5	BEACON CONTAINER FINANCE LLC ABS SER.201	.	06/20/2016.	Paydown		255,987	255,987	255,976	255,979		9		9		255,987			0	3,969	09/20/2027	1AM
07383F BX 5	BEAR STEARNS COMM MTGE SEC ABS SER.1999-	.	06/15/2016.	Paydown		1,991,029	1,991,029	1,825,988	1,963,572		27,457		27,457		1,991,029			0	66,266	05/20/2030	1AM
075386 AC 6	BEAVER VALLEY II FUNDING DEBENTURES 9	.	06/01/2016.	Redemption 100.0000		184,000	184,000	213,066	187,409		(3,409)		(3,409)		184,000			0	8,280	06/01/2017	2FE
08869# AA 7	BGS CTL PASS-THRU TRUST SER.2009 CHANDLE	.	06/15/2016.	Redemption 100.0000		34,977	34,977	34,977	34,977				0		34,977			0	960	05/15/2034	2
08869@ AA 9	BGS CTL PASS-THRU TRUST SER.2009 BILLING	.	06/15/2016.	Redemption 100.0000		9,321	9,321	9,321	9,321				0		9,321			0	254	11/15/2032	2

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
08870# AA 4	BGS CTL PASS-THRU TRUST SER.2009 ENGLEWO.	.	06/15/2016.	Redemption 100.0000		27,692	27,692	27,692	27,692				0		27,692			0	760	05/15/2034	2
08870* AA 8	BGS CTL PASS-THRU TRUST SER.2009 BEL AIR	.	06/15/2016.	Redemption 100.0000		25,400	25,400	25,400	25,400				0		25,400			0	697	07/15/2034	2
08870@ AA 6	BGS CTL PASS-THRU TRUST SER.2009 SANDY O	.	06/15/2016.	Redemption 100.0000		35,341	35,341	35,341	35,341				0		35,341			0	961	06/15/2032	2
08871* AA 7	BGS CTL PASS-THRU TRUST SER.2009 CAMP VE	.	06/15/2016.	Redemption 100.0000		19,825	19,825	19,825	19,825				0		19,825			0	545	09/15/2034	2
08875# AA 9	BFC CHEVRON FED REC TRUST TRUST CERTIFIC	.	06/01/2016.	Redemption 100.0000		96,577	96,577	96,577	96,577				0		96,577			0	1,959	05/01/2027	1
08880@ AA 4	BFC-HON FED REC TR (WHITE OAK) COLL DEBT	.	04/01/2016.	Redemption 100.0000		223,311	223,311	223,311	223,311				0		223,311			0	11,568	04/01/2033	1
08882# AA 0	BGS CTL PASS-THRU TRUST CERTS SER.2011 C	.	06/15/2016.	Redemption 100.0000		13,867	13,867	13,867	13,867				0		13,867			0	299	03/15/2035	2
08882@ AA 2	BGS CTL PASS-THRU TRUST CERTS SER.2011 E	.	06/15/2016.	Redemption 100.0000		9,969	9,969	9,969	9,969				0		9,969			0	217	09/15/2035	2
08886# AA 6	BFC-HON FEDERAL RECEIVABLES TR SER.2012	.	04/01/2016.	Redemption 100.0000		1,039,590	1,039,590	1,039,590	1,039,590				0		1,039,590			0	44,183	04/01/2033	1
08886@ AA 8	BGS CTL PASS-THRU TRUST CERTS SER.2011 S	.	06/15/2016.	Redemption 100.0000		10,040	10,040	10,040	10,040				0		10,040			0	218	08/15/2035	2
09774X AV 4	BOMBARDIER CAP MTGE SEC CORP ABS SER.199.	.	06/01/2016.	Paydown		77,101	77,101	77,101	77,101				0		77,101			0	2,141	11/15/2025	4AM
12489W JQ 8	CREDIT-BASED ASSET SERVICING ABS SER.200	.	06/01/2016.	Paydown		297,791	297,791	293,551	295,650		2,141		2,141		297,791			0	6,883	05/25/2035	1FM
12537# AA 1	800 LONG RIDGE LLC CGA SER.2009-CTL-4 CE	.	06/10/2016.	Redemption 100.0000		191,022	191,022	191,022	191,022				0		191,022			0	4,500	12/10/2023	1
12540@ AA 8	CGA CAPITAL CREDIT LEASE TRUST PASS THRU	.	06/10/2016.	Redemption 100.0000		51,392	51,392	51,392	51,392				0		51,392			0	1,007	07/10/2040	2
12558M AF 9	CIT GROUP HOME EQUITY LOAN TR ABS SER.20	.	06/01/2016.	Paydown		25,848	25,848	25,842	26,317		(469)		(469)		25,848			0	821	02/25/2033	1FM
12558M BL 5	CIT GROUP HOME EQUITY LOAN TR ABS STEP S	.	06/01/2016.	Paydown		178,824	178,824	178,247	178,373		451		451		178,824			0	3,152	10/20/2032	1FM
125634 AG 0	CLI FUNDING LLC ABS SER.2013 CL.1A 2.8	.	06/18/2016.	Paydown		425,000	425,000	424,937	424,833		167		167		425,000			0	5,011	03/18/2028	1AM
125925 EL 7	CMC SECURITIES CORP IV CMO SER.1997-2 CL	.	06/01/2016.	Paydown		15,073	15,073	15,235	15,007		66		66		15,073			0	468	11/25/2027	1FM
12592F AA 3	COMM MORTGAGE TRUST 2014-277P ABS SER.20	.	05/10/2016.	DEUTSCHE BANK SECURITIES INC.		20,106,352	18,690,000	19,512,798			(20,598)		(20,598)		19,492,201		614,151	614,151	193,861	08/10/2049	1FM
12623S AB 6	COMM MORTGAGE TRUST 2012-CR5 ABS SER.201	.	06/01/2016.	Paydown		946,823	946,823	970,492	955,892		(9,070)		(9,070)		946,823			0	6,914	12/10/2045	1FM
12625C AC 7	COMM MORTGAGE TRUST 2013-WWP ABS SER.201	.	05/10/2016.	DEUTSCHE BANK SECURITIES INC.		6,886,699	6,500,000	6,568,301	6,556,635		(2,828)		(2,828)		6,553,807		332,892	332,892	100,164	03/10/2031	1FM
126281 AZ 7	CSAIL COMM MTGE TR 2015-C1 ABS SER.2015-	.	05/10/2016.	CREDIT SUISSE SEC USA LLC		11,209,548	10,490,000	10,864,936	10,858,775		(13,806)		(13,806)		10,844,969		364,579	364,579	165,454	04/15/2050	1FM
12644@ AM 7	CTL LEASE TRUST NOTES SER.2001-1 7.230	.	06/15/2016.	Redemption 100.0000		27,660	27,660	27,660	27,660				0		27,660			0	834	01/15/2027	1
12644@ BN 4	CTL 2002-17 TRUST BONDS 6.531% 01/20/2	.	06/20/2016.	Redemption 100.0000		31,949	31,949	31,949	31,949				0		31,949			0	870	01/20/2022	2
12644@ BP 9	CTL 2001-22 TRUST GTD BONDS 6.151% 01/	.	06/15/2016.	Redemption 100.0000		42,941	42,941	42,941	42,941				0		42,941			0	1,101	01/15/2023	2
126502 E* 0	CTS HOME EQUITY LOAN TRUST ABS SR CERTS	.	05/01/2016.	Paydown		3,184	3,184	3,183	3,179		4		4		3,184			0	96	10/25/2025	4
126650 BP 4	CVS HEALTH CORP GLOBAL PASS THRU CERTS	.	06/10/2016.	Redemption 100.0000		101,759	101,759	106,994	105,894		(4,135)		(4,135)		101,759			0	2,561	12/10/2028	2FE
126650 BQ 2	CVS HEALTH CORP GLOBAL PASS THRU CERTS	.	06/10/2016.	Redemption 100.0000		96,634	96,634	96,466	96,742		(108)		(108)		96,634			0	2,798	01/10/2030	2FE
12666T AF 3	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		371,241	421,711	247,291	272,535		98,706		98,706		371,241			0	8,566	09/25/2046	1FM
126670 PA 0	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		135,730	144,067	100,803	96,124		39,606		39,606		135,730			0	2,998	05/25/2036	1FM
126673 DP 4	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2	.	06/01/2016.	Paydown		133,076	133,076	131,094	132,398		678		678		133,076			0	2,977	12/25/2034	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126673 JB 9	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2	.	06/01/2016.	Paydown		1,176,464	1,176,464	1,140,506	1,167,202		9,262		9,262		1,176,464			0	24,347	12/25/2034	1FM
126683 AC 5	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		453,823	451,498	160,004	9,539		444,285		444,285		453,823			0	11,121	06/25/2035	1FM
126683 AF 8	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		238,829	236,304	102,249	2,469		236,359		236,359		238,829			0	5,838	06/25/2035	1FM
126684 AC 3	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		524,763	724,779	370,289	278,106		246,656		246,656		524,763			0	17,220	03/25/2034	1FM
126684 AF 6	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2	.	06/01/2016.	Paydown		713,703	971,746	515,997	335,844		377,860		377,860		713,703			0	22,950	03/25/2034	1FM
126685 DZ 6	COUNTRYWIDE HOME EQ LOAN TRUST ABS SER.2	.	06/01/2016.	Paydown		115,129	114,530	50,679	1,437		113,692		113,692		115,129			0	2,569	07/25/2027	1FM
12668G AC 6	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		485,376	485,376	458,813	478,014		7,362		7,362		485,376			0	11,646	08/25/2036	1FM
12668W AU 1	COUNTRYWIDE ASSET BACKED CERTS ABS ADJ S	.	05/01/2016.	Paydown		352,592	352,592	352,577	353,140		(548)		(548)		352,592			0	6,878	09/25/2037	5FM
12668X AE 5	COUNTRYWIDE ASSET BACKED CERTS ABS ADJ S	.	06/01/2016.	Paydown		115,467	115,467	115,466	115,417		50		50		115,467			0	2,823	04/25/2036	2FM
12668X AF 2	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2	.	06/01/2016.	Paydown		301,944	301,944	295,978	299,269		2,674		2,674		301,944			0	7,067	04/25/2036	1FM
12669D BR 8	COUNTRYWIDE HOME LOANS CMO SER.2002-19 C.	.	06/01/2016.	Paydown		129,061	129,061	132,085	128,683		378		378		129,061			0	3,121	11/25/2017	1FM
12669F 5W 9	COUNTRYWIDE HOME LOANS CMO SER.2004-J7 C.	.	06/01/2016.	Paydown		283,536	283,536	283,315	282,513		1,023		1,023		283,536			0	6,680	08/25/2034	1FM
12669F RQ 8	COUNTRYWIDE HOME LOANS CMO SER.2004-4 CL.	.	06/01/2016.	Paydown		606,438	606,438	604,202	604,300		2,138		2,138		606,438			0	14,881	05/25/2034	1FM
12669F Y8 0	COUNTRYWIDE HOME LOANS CMO SER.2004-J6 C.	.	06/01/2016.	Paydown		69,553	69,553	65,966	69,107		446		446		69,553			0	1,550	08/25/2024	1FM
12669G DW 8	COUNTRYWIDE HOME LOANS CMO SER.2004-J8 C.	.	06/01/2016.	Paydown		192,796	192,796	196,953	192,189		608		608		192,796			0	5,139	12/25/2034	1FM
12672# AA 6	CVS LEASE-BACKED PT PRIV PL TR PASS-THRO	.	06/10/2016.	Redemption 100.0000		91,508	91,508	91,508	91,508				0		91,508			0	1,795	09/10/2034	2
13342B AJ 4	CAMERON INTERNATIONAL CORP SENIOR UNSECU	.	04/07/2016.	TENDER OFFER		16,833,280	16,000,000	15,873,840	15,884,525		4,614		4,614		15,889,139		944,141	944,141	251,200	04/30/2022	2FE
13342B AL 9	CAMERON INTERNATIONAL CORP SENIOR UNSECU	.	04/07/2016.	TENDER OFFER		6,377,700	6,000,000	6,210,300	6,195,077		(6,069)		(6,069)		6,189,008		188,692	188,692	74,667	12/15/2023	2FE
140274 AA 9	CAPLEASE CDO ABS SER.2005-1A CL.A 4.92	.	04/29/2016.	Paydown		249,603	249,603	249,259	249,499		104		104		249,603			0	6,148	01/29/2040	1AM
140689 AA 8	CAPMARK MILITARY HSG TR XXXIII ABS GTD S	.	05/10/2016.	Paydown		10,676	10,676	10,552	10,566		110		110		10,676			0	241	09/10/2052	1
14149Y BA 5	CARDINAL HEALTH INC SENIOR UNSECURED NOT.	.	04/08/2016.	BARCLAYS CAPITAL INC.		26,295,500	25,000,000	24,870,750	24,882,233		3,367		3,367		24,885,599		1,409,901	1,409,901	359,722	11/15/2024	2FE
141781 G# 5	CARGILL INC SENIOR NOTES 7.280% 06/30/	.	06/30/2016.	Redemption 100.0000		150,000	150,000	150,000	150,000				0		150,000			0	5,460	06/30/2023	1
14313M AC 8	CARMAX AUTO OWNER TRUST ABS SER.2013-2 C.	.	06/15/2016.	Paydown		237,242	237,242	237,001			241		241		237,242			0	500	01/16/2018	1AM
14313U AB 2	CARMAX AUTO OWNER TRUST ABS SER.2014-4 C.	.	06/15/2016.	Paydown		589,191	589,191	588,753			437		437		589,191			0	1,302	02/15/2018	1AM

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14313U AH 9	CARMAX AUTO OWNER TRUST ABS FLOAT SER.20	.	06/15/2016.	Paydown		618,448	618,448	618,303			145		145		618,448			0	1,450	02/15/2018	1AM
14313W AB 8	CARMAX AUTO OWNER TRUST ABS SER.2015-1 C..	.	06/15/2016.	Paydown		5,154,056	5,154,056	5,154,257			(201)		(201)		5,154,056			0	14,924	03/15/2018	1AM
14313Y AA 6	CARMAX AUTO OWNER TRUST ABS SER.2016-1 C..	.	06/15/2016.	Paydown		9,121,097	9,121,097	9,121,097					0		9,121,097			0	17,369	02/15/2017	1AM
152314 DP 2	CENTEX HOME EQUITY ABS ADJ SER.2001-B CL	.	06/01/2016.	Paydown		82,360	82,360	82,354	82,954		(594)		(594)		82,360			0	2,211	07/25/2032	3FM
152314 EJ 5	CENTEX HOME EQUITY ABS SER.2002-A CL.AF4	.	06/01/2016.	Paydown		112,709	112,709	113,258	112,708		1		1		112,709			0	2,628	08/25/2030	1FM
152314 KK 5	CENTEX HOME EQUITY ABS SER.2004-C CL.AF6	.	04/01/2016.	Paydown		43,927	43,927	42,054	43,681		246		246		43,927			0	830	06/25/2034	1FM
154051 E# 9	CENTRAL MAINE POWER CO 1ST MTGE BONDS SE	.	05/27/2016.	STONE CASTLE		8,303,760	8,000,000	8,138,320	8,119,640		(7,807)		(7,807)		8,111,833		191,927	191,927	225,133	06/15/2022	1
15722# AA 9	CGA LEASE-BKD PASS-THRU TRUST PASS-THRU	.	06/10/2016.	Redemption 100.0000		4,635	4,635	4,635	4,635				0		4,635			0	86	01/10/2041	1
15722* AA 3	CGA LEASE-BKD PASS-THRU TRUST PASS-THRU	.	06/10/2016.	Redemption 100.0000		65,417	65,417	65,417	65,417				0		65,417			0	1,319	01/10/2041	1
165069 AP 0	CHESAPEAKE & POTOMAC TEL CO SENIOR UNSEC	.	04/04/2016.	TENDER OFFER		10,202,349	7,840,000	8,114,322	8,039,580		(1,060)		(1,060)		8,038,521		2,163,828	2,163,828	294,436	10/15/2029	2FE
165069 AQ 8	CHESAPEAKE & POTOMAC TEL CO PUTABLE DEBE	.	04/04/2016.	TENDER OFFER		7,241,523	5,375,000	5,814,783	5,711,606		(3,348)		(3,348)		5,708,258		1,533,265	1,533,265	301,134	08/01/2031	2FE
172973 2M 0	CITICORP MTGE SECURITIES INC CMO SER.200	.	06/01/2016.	Paydown		588,456	588,456	592,318	586,626		1,830		1,830		588,456			0	14,621	09/25/2035	1FM
172973 3G 2	CITICORP MTGE SECURITIES INC CMO SER.200	.	06/01/2016.	Paydown		216,810	216,810	214,565	215,983		826		826		216,810			0	5,059	10/25/2035	1FM
172973 S9 1	CITICORP MTGE SECURITIES INC CMO SER.200	.	06/01/2016.	Paydown		263,305	263,305	258,456	262,247		1,058		1,058		263,305			0	5,973	04/25/2035	1FM
172973 Z3 6	CITICORP MTGE SECURITIES INC CMO SER.200	.	06/01/2016.	Paydown		475,082	475,082	474,711	473,373		1,709		1,709		475,082			0	10,992	08/25/2035	1FM
17306U CE 6	CITIFINANCIAL MORTGAGE SEC INC ABS SER.2	.	06/01/2016.	Paydown		155,145	155,145	150,546	153,210		1,935		1,935		155,145			0	2,955	04/25/2034	1FM
17309N AF 8	CITICORP RESIDENTIAL MTGE SEC ABS SER.20	.	06/01/2016.	Paydown		906,878	906,878	881,485	866,859		40,019		40,019		906,878			0	22,015	07/25/2036	1FM
17310E AF 5	CITICORP RESIDENTIAL MTGE SEC ABS SER.20	.	06/01/2016.	Paydown		908,867	908,867	908,794	905,942		2,924		2,924		908,867			0	21,657	09/25/2036	1FM
17310N AF 5	CITICORP RESIDENTIAL MTGE SEC ABS SER.20	.	06/01/2016.	Paydown		883,194	883,194	883,176	880,436		2,758		2,758		883,194			0	20,376	11/25/2036	1FM
18055# AJ 1	CLARION LION PROP FND HLDGS LP SENIOR NO	.	06/15/2016.	Maturity		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	256,050	06/15/2016	2
191098 AH 5	COCA COLA BOTTLING CO CONSL SENIOR UNSEC	.	06/15/2016.	Maturity		4,000,000	4,000,000	4,227,920	4,021,760		(21,760)		(21,760)		4,000,000			0	100,000	06/15/2016	2FE
198280 AE 9	COLUMBIA PIPELINE GROUP INC SENIOR UNSEC	.	05/13/2016.	Tax Free Exchange		22,686,576	22,000,000	22,147,900	22,140,327		(4,238)		(4,238)		22,136,090		550,486	550,486	445,500	06/01/2025	2FE
20030N BR 1	COMCAST CORP SENIOR UNSECURED GLOBAL NOT	.	04/08/2016.	WELLS FARGO SEC LLC		15,550,050	15,000,000	15,280,650			(1,410)		(1,410)		15,279,240		270,810	270,810	57,292	03/01/2023	1FE
20847T BQ 3	CONSECO FINANCE ABS SER.2002-B CL.A3 0	.	04/15/2016.	Paydown		68,564	68,564	68,561	68,607		(44)		(44)		68,564			0	1,684	05/15/2033	1FM
21075W EC 5	CONTIMORTGAGE HEL TRUST ABS ADJ SER.1997	.	06/01/2016.	Paydown		28,495	28,495	28,477	27,593		901		901		28,495			0	596	03/15/2028	1FM
22541Q VG 4	CS FIRST BOSTON MTG SEC CORP CMO SER.200	.	06/01/2016.	Paydown		144,749	144,749	144,025	144,199		549		549		144,749			0	2,810	10/25/2033	1FM
225458 LH 9	CS FIRST BOSTON MTG SEC CORP CMO SER.200	.	06/01/2016.	Paydown		7,227	7,227	7,306	7,216		11		11		7,227			0	172	07/25/2035	1FM
23242E AF 6	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2	.	06/01/2016.	Paydown		192,445	208,675	122,346	132,528		59,917		59,917		192,445			0	3,948	05/25/2050	1FM
23242J AQ 1	COUNTRYWIDE HOME EQ LOAN TRUST ABS GTD S	.	06/15/2016.	Paydown		856,923	856,923	846,479	848,615		8,307		8,307		856,923			0	4,295	08/15/2037	1FM
23242M AD 3	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2	.	06/01/2016.	Paydown		7,624	11,257	3,132	1,701		5,924		5,924		7,624			0	336	02/25/2041	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23242M AE 1	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		47,940	48,054	22,561	589		47,351		47,351		47,940			0	1,129	06/25/2021	1FM
23243N AJ 7	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S	.	06/01/2016.	Paydown		636,264	976,910	452,896	302,980		333,285		333,285		636,264			0	24,182	07/25/2034	1FM
24780* AA 4	DELTA TOWNSHIP UTIL II, LLC SENIOR SECUR	.	06/10/2016.	Redemption 100.0000		187,634	187,634	56,290	87,831		99,803		99,803		187,634			0	10,629	11/10/2020	2
24966@ AB 6	DEPOSITORY TR & CLEARING CORP SENIOR NOT.	.	04/26/2016.	Redemption 100.0000		125,000	125,000	125,000	125,000				0		125,000			0	2,394	04/26/2032	1
260547 C@ 1	DOW CORNING CORPORATION SENIOR NOTES SER	.	04/22/2016.	Call 105.4266		15,813,988	15,000,000	15,000,000	15,000,000		813,988		813,988		15,813,988			0	359,654	03/23/2018	2
26442C AQ 7	DUKE ENERGY CAROLINAS LLC SECURED GLOBAL	.	04/08/2016.	MERRILL LYNCH PFS		7,133,350	7,000,000	6,997,270			(48)		(48)		6,997,222		136,128	136,128	15,556	03/15/2023	1Z
28500# AB 8	ELEC RELIABILITY COUNCIL TX SENIOR NOTES	.	06/30/2016.	Redemption 100.0000		375,000	375,000	375,000	375,000				0		375,000			0	5,625	09/30/2032	1
28618W AA 2	ELEMENT RAIL LEASING I LLC ABS SER.2014-	.	06/19/2016.	Paydown		133,625	133,625	133,625	133,625				0		133,625			0	1,274	04/19/2044	1AM
28618X AA 0	ELEMENT RAIL LEASING I LLC ABS SER.2015-	.	06/19/2016.	Paydown		542,501	542,501	542,501	542,501				0		542,501			0	6,138	02/19/2045	1AM
29372* AB 5	ENTERPRISE HOUSING PTNRS III GTD TAX CRE	.	04/01/2016.	Redemption 100.0000		1,072,548	1,072,548	1,088,368	1,076,089		(3,541)		(3,541)		1,072,548			0	66,418	04/01/2019	1
29372* AD 1	ENTERPRISE HOUSING PTNRS III GTD TAX CRE	.	04/01/2016.	Redemption 100.0000		1,169,400	1,169,400	1,187,515	1,174,312		(4,912)		(4,912)		1,169,400			0	51,538	04/01/2019	1
29372* AF 6	ENTERPRISE HOUSING PTNRS III TAX CREDIT	.	04/01/2016.	Redemption 100.0000		712,273	712,273	723,266	715,921		(3,648)		(3,648)		712,273			0	26,728	04/01/2019	1
29372E BB 3	ENTERPRISE FLEET FINANCING LLC ABS SER.2	.	06/20/2016.	Paydown		866,377	866,377	863,805			2,572		2,572		866,377			0	2,519	09/20/2019	1AM
29372E BN 7	ENTERPRISE FLEET FINANCING LLC ABS SER.2	.	06/20/2016.	Paydown		12,583,706	12,583,706	12,583,706					0		12,583,706			0	25,829	02/20/2017	1Z
29386# AB 5	ENTERPRISE RB FUND II LLLP GTD TAX CREDI	.	04/01/2016.	Redemption 100.0000		3,390,285	3,390,285	3,017,088	3,233,891		156,393		156,393		3,390,285			0		04/02/2018	1
29386# AC 3	ENTERPRISE RB FUND II LLLP GTD TAX CREDI	.	04/01/2016.	Redemption 100.0000		1,415,231	1,415,231	1,208,482	1,269,809		145,421		145,421		1,415,231			0		04/01/2021	1
29386# AD 1	ENTERPRISE RB FUND II LLLP GTD TAX CREDI	.	04/01/2016.	Redemption 100.0000		2,068,198	2,068,198	1,825,649	1,925,912		142,286		142,286		2,068,198			0		04/01/2020	1
29386@ AC 5	ENTERPRISE RB FUND I LP GTD TAX CREDIT N	.	04/04/2016.	Redemption 100.0000		2,408,834	2,408,834	1,846,993	2,194,175		214,659		214,659		2,408,834			0		04/01/2019	1
302182 AF 7	EXPRESS SCRIPTS HOLDING CO NOTES 3.125	.	04/01/2016.	Call 100.3338		6,020,028	6,000,000	5,975,820	5,997,795		22,234		22,234		6,020,028			0	70,833	05/15/2016	2FE
30280@ AA 4	FR ENCLAVE SPV LP CTL SR SEC NOTES 5.1	.	04/07/2016.	Redemption 100.0000		49,582	49,582	49,582	49,582				0		49,582			0	1,287	09/30/2033	2
31679J AC 7	FIFTH THIRD AUTO TRUST ABS SER.2014-1 CL	.	06/12/2016.	Paydown		486,001	486,001	485,374			626		626		486,001			0	1,087	04/16/2018	1AM
31846L AY 2	FIRST ALLIANCE MTGE TRUST ABS SR CERTS S	.	06/01/2016.	Paydown		1,322	1,322	1,322	1,322				0		1,322			0	40	06/20/2027	1FM
31846L BE 5	FIRST ALLIANCE MTGE TRUST ABS GTD CERTS	.	06/01/2016.	Paydown		1,485	1,485	1,482	1,487		(3)		(3)		1,485			0	53	12/20/2027	1FM
32051G QZ 1	FIRST HORIZON MTG PASS THRU TR CMO SER.2	.	05/01/2016.	Paydown		4,039,628	4,039,628	3,990,787	4,023,768		15,860		15,860		4,039,628			0	92,025	08/25/2035	1FM
33848J AD 7	FLAGSTAR HOME EQUITY LOAN TR ABS SER.200	.	06/01/2016.	Paydown		1,148,528	1,148,528	1,148,520	1,145,866		2,662		2,662		1,148,528			0	28,109	01/25/2035	3FM
34529W AD 2	FORD CRED AUTO OWNER TR 2012-B ABS SER.2	.	05/15/2016.	Paydown		537,170	537,170	537,254			(84)		(84)		537,170			0	1,479	09/15/2017	1AM
34529Y AC 0	FORD CREDIT AUTO OWNER TRUST ABS SER.201	.	06/15/2016.	Paydown		6,680,583	6,680,583	6,679,539			1,044		1,044		6,680,583			0	17,361	11/15/2017	1AM
34531P AA 9	FORD CREDIT AUTO OWNER 2016-A ABS SER.20	.	06/15/2016.	Paydown		5,779,778	5,779,778	5,779,778					0		5,779,778			0	11,820	02/15/2017	1AM
361856 DB 0	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20	.	06/01/2016.	Paydown		91,437	91,437	66,036	79,682		11,755		11,755		91,437			0	1,710	10/25/2033	1FM
361856 DX 2	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20	.	06/01/2016.	Paydown		97,027	97,027	97,027	97,027				0		97,027			0	2,362	09/25/2034	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
361856 DY 0	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20	.	06/01/2016.	Paydown		40,807	40,807	40,807	40,807				0		40,807			0	913	09/25/2034	1FM
36185H EB 5	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20	.	06/01/2016.	Paydown		46,676	46,676	46,661	46,557		119		119		46,676			0	963	07/25/2035	1AM
36186K AC 9	GMAC MORTGAGE CORP LOAN TRUST ABS GTD SE	.	06/01/2016.	Paydown		1,039,043	1,039,043	1,039,034	1,035,509		3,535		3,535		1,039,043			0	25,056	08/25/2037	1FM
36186K AE 5	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20	.	06/01/2016.	Paydown		179,063	179,063	179,059	178,530		533		533		179,063			0	4,298	08/25/2037	1FM
36186L AC 7	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20	.	06/01/2016.	Paydown		294,473	299,219	151,166	127,856		166,618		166,618		294,473			0	7,537	12/25/2037	1FM
36186L AE 3	GMAC MORTGAGE CORP LOAN TRUST ABS GTD SE	.	06/01/2016.	Paydown		202,418	205,680	105,781	89,970		112,447		112,447		202,418			0	5,481	12/25/2037	1FM
36228F 2L 9	GSR MORTGAGE LOAN TRUST CMO SER.2004-6F	.	06/01/2016.	Paydown		516,743	516,743	497,016	508,033		8,710		8,710		516,743			0	13,021	05/25/2034	1FM
36242D ES 8	GSR MORTGAGE LOAN TRUST CMO SER.2004-10F	.	06/01/2016.	Paydown		219,371	219,371	218,137	218,628		743		743		219,371			0	4,365	08/25/2019	1FM
36242D ST 1	GSAA HOME EQUITY TRUST ABS SER.2005-1 CL	.	06/01/2016.	Paydown		63,298	63,298	63,296	63,117		180		180		63,298			0	1,279	11/25/2034	1FM
36248E AA 3	GS MORTGAGE SECURITIES CORP II ABS SER.2	.	06/01/2016.	Paydown		63,566	63,566	64,200	63,891		(325)		(325)		63,566			0	1,020	12/10/2043	1FM
36248P AA 8	GS MORTGAGE SECURITIES TRUST ABS SER.201	.	06/01/2016.	Paydown		343,646	343,646	343,639	343,600		46		46		343,646			0	2,514	01/10/2031	1FM
36250U AA 2	GM FINANCIAL AUTOMOBILE LEASIN ABS SER.2	.	06/20/2016.	Paydown		5,969,549	5,969,549	5,969,549					0		5,969,549			0	9,464	02/21/2017	1FE
38011X AA 2	GMAC COMMERCIAL MTG ASSET CORP ABS GTD S	.	06/10/2016.	Paydown		71,355	71,355	79,981	77,681		(6,327)		(6,327)		71,355			0	1,870	09/10/2036	1
38012K AB 7	GMAC COMMERCIAL MTG ASSET CORP ABS SER.2	.	06/10/2016.	Paydown		270,482	270,482	266,012	268,548		1,934		1,934		270,482			0	5,990	01/10/2025	1
38012L AA 7	GMAC COMMERCIAL MTG ASSET CORP ABS SER.2	.	06/10/2016.	Paydown		96,985	96,985	88,148	89,469		7,515		7,515		96,985			0	2,169	05/10/2051	1
38012M AA 5	GMAC COMMERCIAL MTG ASSET CORP ABS GTD S	.	06/10/2016.	Paydown		40,708	40,708	40,870	40,842		(134)		(134)		40,708			0	926	03/10/2051	1
38012T AE 2	GMAC MORTGAGE CORP LOAN TRUST ABS GTD SE	.	06/01/2016.	Paydown		410,193	384,537	211,282	179,838		230,355		230,355		410,193			0	10,168	10/25/2036	1FM
393505 SU 7	GREEN TREE FINANCIAL CORP ABS SR SUB SER	.	06/15/2016.	Paydown		39,764	39,764	41,997	39,918		(155)		(155)		39,764			0	1,240	06/15/2028	1AM
402740 AC 8	GULFSTREAM NATURAL GAS SYSTEM SENIOR UNS	.	06/01/2016.	Maturity		4,500,000	4,500,000	4,573,445	4,504,665		(4,665)		(4,665)		4,500,000			0	156,375	06/01/2016	2FE
40406* AA 4	HA HOWARD SVCS LLC SECURED NOTES 7.223	.	06/01/2016.	Redemption 100.0000		163,764	163,764	163,764	163,764				0		163,764			0	4,918	05/01/2031	2Z
40407* AA 3	HANNON ARMSTRONG 2006 TRUST HA NOR FED R	.	04/01/2016.	Paydown		133,929	133,929	133,929	133,929				0		133,929			0	1,383	07/01/2026	1
40431F AJ 0	HOUSEHOLD HOME EQUITY LOAN TR ABS FTLG S.	.	06/20/2016.	Paydown		931,446	931,446	897,099	920,514		10,932		10,932		931,446			0	3,056	03/20/2036	1FM
40431M AA 4	HOUSEHOLD HOME EQUITY LOAN TR ABS FLOAT	.	06/20/2016.	Paydown		575,418	575,418	520,644	548,476		26,941		26,941		575,418			0	1,478	07/20/2036	1FM
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TR ABS SER.20	.	06/20/2016.	Paydown		786,938	786,938	662,995	745,341		41,597		41,597		786,938			0	2,383	07/20/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
406216 BH 3	HALLIBURTON CO SENIOR UNSECURED GLOBAL N	.	05/12/2016.	Call 101.0000		25,250,000	25,000,000	25,009,370	25,008,619		241,381		241,381		25,250,000			0	419,531	11/15/2022	1FE
41334# AA 5	HARNISH GROUP INC SENIOR GTD NOTES SER.A.	.	05/25/2016.	Maturity		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	236,625	05/25/2016	2
42210@ AA 4	HD ANCHORAGE AK CTL TRUST PASS-THRU TRUS	.	06/15/2016.	Redemption 100.0000		27,854	27,854	27,854	27,854				0		27,854			0	574	03/15/2042	1
437185 AD 3	RESIDENTIAL FUNDING MTG SEC II ABS ADJ G	.	06/01/2016.	Paydown		1,762,992	1,762,992	985,512	695,608		1,067,383		1,067,383		1,762,992			0	44,333	02/25/2036	1FM
43718V AD 6	RESIDENTIAL FUNDING MTG SEC II ABS GTD A	.	06/01/2016.	Paydown		877,035	877,035	440,008	378,095		498,940		498,940		877,035			0	20,330	12/25/2036	1FM
43814F AC 6	HONDA AUTO REC OWN TR 2013-4 ABS SER.201	.	06/18/2016.	Paydown		1,619,487	1,619,487	1,617,905			1,582		1,582		1,619,487			0	3,668	09/18/2017	1AM
44890L AC 8	HYUNDAI AUTO REC TR 2013-B ABS SER.2013-	.	06/15/2016.	Paydown		539,947	539,947	539,820			127		127		539,947			0	1,139	09/15/2017	1AM
44891M AA 9	HYUNDAI AUTO LEASE SEC 2016-A ABS SER.20	.	06/15/2016.	Paydown		2,852,498	2,852,498	2,852,498					0		2,852,498			0	5,366	02/15/2017	1AM
463556 AD 2	IROQUOIS GAS TRANS SYSTEM LP SENIOR UNSE	.	04/30/2016.	Redemption 100.0000		242,647	242,647	245,258	245,402		(2,755)		(2,755)		242,647			0	7,401	10/31/2027	2FE
466159 AA 8	321 HENDERSON RECEIVABLES LLC ABS SER.20	.	06/15/2016.	Paydown		329,029	329,029	328,897	328,894		134		134		329,029			0	5,587	01/15/2048	1AM
46616P AA 1	321 HENDERSON RECEIVABLES LLC ABS SER.20	.	06/15/2016.	Paydown		315,726	315,726	315,383	316,071		(345)		(345)		315,726			0	6,059	10/15/2056	1AM
46629Q AG 1	JP MORGAN MTG ACQUISITION CORP ABS ADJ S	.	06/01/2016.	Paydown		157,027	157,027	119,406	101,041		55,986		55,986		157,027			0	2,816	10/25/2036	1FM
49228R AE 3	KERN RIVER FUNDING CORP SENIOR NOTES 4	.	06/30/2016.	Redemption 100.0000		357,500	357,500	352,328	355,981		1,519		1,519		357,500			0	7,289	04/30/2018	1FE
50185V AA 1	LADDER CAPITAL COMMERCIAL MORT ABS SER.2	.	05/10/2016.	WELLS FARGO SEC LLC		13,734,805	13,000,000	13,389,363	13,306,430		(20,512)		(20,512)		13,285,918		448,887	448,887	198,198	05/15/2031	1FM
50540R AH 5	LABORATORY CORP AMER HLDGS NOTES 3.125	.	05/15/2016.	Maturity		8,500,000	8,500,000	8,486,825	8,498,636		1,364		1,364		8,500,000			0	132,813	05/15/2016	2FE
52465# AG 0	LEGG MASON MORTGAGE CAPITAL CTL MTGE PAS	.	06/10/2016.	Redemption 100.0000		20,333	20,333	21,480	20,847		(514)		(514)		20,333			0	578	01/10/2021	2
52467@ BZ 7	LEGG MASON MORTGAGE CAPITAL LEASE-BKD SE	.	06/05/2016.	Redemption 100.0000		564,250	564,250	564,250	564,250				0		564,250			0	11,830	08/05/2020	1
52523K AD 6	LEHMAN XS TRUST ABS GTD SER.2006-17 CL.W	.	06/01/2016.	Paydown		613,108	613,108	612,916	610,676		2,432		2,432		613,108			0	14,775	11/25/2036	2FM
52523K AK 0	LEHMAN XS TRUST ABS GTD SER.2006-17 CL.W	.	06/01/2016.	Paydown		571,181	571,181	571,181	571,181				0		571,181			0	13,711	11/25/2036	3FM
543190 AA 0	LONGTRAIN LEASING III LLC ABS SER.2015-1	.	06/15/2016.	Paydown		291,281	291,281	292,892	292,732		(1,451)		(1,451)		291,281			0	3,618	01/15/2045	1AM
54864@ AA 8	LOWES BROOKLYN NEW YORK PASS THRU CERTS	.	06/15/2016.	Redemption 100.0000		58,372	58,372	59,787	59,168		(796)		(796)		58,372			0	1,497	05/15/2029	1
54865@ AA 7	LOWES 4 PROPERTY TRUST CTL PASS-THRU SER.	.	06/15/2016.	Redemption 100.0000		181,448	181,448	181,448	181,448				0		181,448			0	3,147	02/15/2028	1
55265K 3X 5	MASTER ASSET SECURITIZATION TR CMO SER.2	.	06/01/2016.	Paydown		99,068	99,068	95,554	98,620		447		447		99,068			0	2,049	12/25/2018	1FM
55265K 7Y 9	MASTER ASSET SECURITIZATION TR CMO SER.2	.	06/01/2016.	Paydown		548,851	548,851	550,909	546,913		1,938		1,938		548,851			0	10,220	03/25/2034	1FM
55265K 8A 0	MASTER ASSET SECURITIZATION TR CMO SER.2	.	06/01/2016.	Paydown		361,947	361,947	368,846	360,792		1,155		1,155		361,947			0	6,760	03/25/2034	1FM
55265K SQ 3	MASTER ASSET SECURITIZATION TR CMO SER.2	.	06/01/2016.	Paydown		40,166	40,166	39,936	40,008		159		159		40,166			0	817	04/25/2033	1FM
580645 AH 2	MCGRAW HILL FINL INC SENIOR UNSECURED GL	.	06/21/2016.	Tax Free Exchange		27,139,125	25,000,000	25,218,850	25,217,831		(9,127)		(9,127)		25,208,704		1,930,421	1,930,421	516,667	06/15/2025	2FE
58768L AC 7	MERCEDES-BENZ AUTO LEASE TRUST ABS SER.2	.	06/15/2016.	Paydown		764,968	764,968	765,088			(120)		(120)		764,968			0	1,774	02/15/2017	1AM
589962 DJ 5	MERIT SECURITIES CORP ABS SER.12-1W CL.1	.	06/01/2016.	Paydown		684,758	684,758	735,043	686,333		(1,575)		(1,575)		684,758			0	22,843	07/28/2033	1AM
59020U JB 2	ASSET BACKED FUNDING CORP ABS SER.2004-C	.	06/01/2016.	Paydown		278,719	278,719	278,708	280,592		(1,873)		(1,873)		278,719			0	6,209	07/25/2035	1FM
594918 BJ 2	MICROSOFT CORP SENIOR UNSECURED GLOBAL N	.	04/06/2016.	JEFFERIES LLC		21,123,200	20,000,000	19,994,800	19,994,343		393		393		19,994,735		1,128,465	1,128,465	274,306	11/03/2025	1FE

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595481 AA 0	MID-STATE TRUST ABS SER.2005-1 CL.A 5	.	06/01/2016.	Paydown		174,264	174,264	173,876	173,875		390		390		174,264			0	4,317	01/15/2040	2AM
595481 AB 8	MID-STATE TRUST ABS SER.2005-1 CL.M1 6	.	06/01/2016.	Paydown		35,384	35,384	35,300	35,300		84		84		35,384			0	932	01/15/2040	2AM
59548P AA 7	MID-STATE TRUST ABS SER.2006-1 CL.A 5	.	06/01/2016.	Paydown		188,489	188,489	188,489	188,489				0		188,489			0	4,387	10/15/2040	2AM
595497 AA 6	MID-STATE TRUST ABS SER.8 CL.A 7.791%	.	06/15/2016.	Paydown		218,834	218,834	223,922	222,490		(3,656)		(3,656)		218,834			0	7,009	03/15/2038	4AM
595498 AA 4	MID-STATE TRUST ABS SER.7 CL A 6.340%	.	06/15/2016.	Paydown		162,936	162,936	162,936	162,936				0		162,936			0	5,165	10/15/2036	2AM
59549N AA 1	MID-STATE TRUST ABS SER.6 CL.A1 7.340%	.	04/01/2016.	Paydown		9,225	9,225	9,852	9,475		(250)		(250)		9,225			0	339	07/01/2035	1AM
59549N AB 9	MID-STATE TRUST ABS SER.6 CL.A2 7.400%	.	04/01/2016.	Paydown		132,412	132,412	130,965	131,876		536		536		132,412			0	4,899	07/01/2035	1AM
59549N AC 7	MID-STATE TRUST ABS SER.6 CL.A3 7.540%	.	04/01/2016.	Paydown		81,944	81,944	84,115	82,826		(882)		(882)		81,944			0	3,089	07/01/2035	1AM
59549P AA 6	MID-STATE TRUST ABS NOTES SER.IV 8.330	.	04/01/2016.	Paydown		129,937	129,937	131,901	130,296		(359)		(359)		129,937			0	5,412	04/01/2030	3AM
59549W AA 1	MID-STATE TRUST ABS SER.11 CL.A1 4.864	.	06/15/2016.	Paydown		405,668	405,668	401,639	403,317		2,350		2,350		405,668			0	8,340	07/15/2038	2AM
59549W AB 9	MID-STATE TRUST ABS SER.11 CL.M1 5.598	.	06/15/2016.	Paydown		53,377	53,377	53,376	53,376		1		1		53,377			0	1,263	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST ABS SER.2004-1 CL.A 6	.	06/01/2016.	Paydown		71,737	71,737	71,737	71,735		2		2		71,737			0	1,765	08/15/2037	1AM
59560W AA 5	MID-STATE TRUST ABS SER.2010-1 CL.A 3	.	06/01/2016.	Paydown		248,460	248,460	247,916	247,976		484		484		248,460			0	3,473	12/15/2045	1FM
60040# AA 0	MILLENNIUM PIPELINE CO LLC SENIOR SEC NO	.	06/30/2016.	Redemption 100.0000		140,771	140,771	140,771	140,771				0		140,771			0	3,752	06/30/2027	2FE
60587@ AA 1	MISSOURI AFFORD HSNG FUND XVI TAX CREDIT	.	06/30/2016.	Redemption 100.0000		366,680	366,680	251,077	342,102		24,578		24,578		366,680			0		06/30/2018	1
607120 EZ 1	MOBILE AIRPORT AUTHORITY TAXABLE AIRBUS	.	05/09/2016.	Redemption 100.0000		58,582	58,582	58,582	58,582				0		58,582			0	1,116	11/09/2032	1
62927# AD 8	NFL VENTURES LP SR GTD NOTES SER.2015-A	.	04/15/2016.	Redemption 100.0000		398,931	398,931	398,931	398,931				0		398,931			0	5,645	03/31/2024	1FE
62927# AE 6	NFL VENTURES LP SR GTD NOTES SER.2015-A	.	04/15/2016.	Redemption 100.0000		52,537	52,537	52,537	52,537				0		52,537			0	893	04/15/2030	1FE
64079* AB 8	NEPTUNE REG TRANS SYS LLC NOTES SER.A	.	06/30/2016.	Redemption 100.0000		130,856	130,856	131,046	130,954		(98)		(98)		130,856			0	4,063	06/30/2027	2FE
644239 AY 1	NEW ENGLAND TELEPHONE & TELEGR PUTABLE N	.	04/04/2016.	TENDER OFFER		7,159,750	5,675,000	5,828,963	5,787,037		(1,151)		(1,151)		5,785,886		1,373,864	1,373,864	172,555	11/15/2029	2FE
649840 B# 1	NEW YORK ST ELEC & GAS CORP SENIOR NOTES.	.	05/18/2016.	STONE CASTLE		6,230,340	6,000,000	6,000,000	6,000,000				0		6,000,000		230,340	230,340	140,400	09/13/2022	1
653240 AA 9	NEWTOWN CREDIT LEASE TRUST 2002-CTL1 BKD	.	06/15/2016.	Redemption 100.0000		282,150	282,150	282,140	282,145		5		5		282,150			0	7,155	05/15/2023	1
65477U AB 6	NISSAN AUTO RECVBLES OWNER TR ABS SER.20	.	06/15/2016.	Paydown		2,596,083	2,596,083	2,595,069			1,014		1,014		2,596,083			0	4,309	09/15/2017	1AM
65478U AA 7	NISSAN AUTO RECEIVABLES ABS SER.2016-A C	.	06/15/2016.	Paydown		7,336,596	7,336,596	7,336,596					0		7,336,596			0	12,331	02/15/2017	1FE
65764# AA 3	NORTH BERGEN PLAZA LP NOTES 7.910% 03/	.	06/10/2016.	Paydown		88,093	88,093	88,093	88,093				0		88,093			0	2,906	03/10/2030	1
67087T CD 1	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	06/01/2016.	Paydown		43,254	43,254	43,201	43,160		94		94		43,254			0	1,195	03/15/2023	3AM
67087T CE 9	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	06/01/2016.	Paydown		97,397	97,397	97,397	97,397				0		97,397			0	2,969	09/15/2030	3AM
67087T CW 9	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	06/01/2016.	Paydown		84,997	84,997	64,597	72,263	103	12,630		12,733		84,997			0	2,435	08/15/2031	6AM
67087T DD 0	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	06/01/2016.	Paydown		56,681	56,681	56,667	56,604		77		77		56,681			0	1,155	03/15/2020	5AM
674135 CN 6	OAKWOOD MORTGAGE INVESTORS INC ABS SR SU	.	06/01/2016.	Paydown		201,829	201,829	201,482	201,273		556		556		201,829			0	5,886	11/15/2027	1AM

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674599 CB 9	OCCIDENTAL PETROLEUM CORP SENIOR UNSECUR	.	05/05/2016.	Call 100.8368		10,083,678	10,000,000	9,904,600	9,979,598		104,080		104,080		10,083,678			0	126,389	02/15/2017	1FE
677071 AF 9	OHANA MILITARY COMMUNITIES LLC ABS GTD R...	.	04/01/2016.	Paydown		271,815	271,815	271,815	271,815				0		271,815			0	7,713	10/01/2026	1AM
68279@ AA 7	120 LONG RIDGE LLC PROMISSORY NOTE SER.A...	.	06/15/2016.	Redemption 100.0000		252,051	252,051	252,051	252,051				0		252,051			0	4,183	04/15/2025	1
683971 AA 3	OPTION ONE/CTS MORTGAGE TRUST ABS SR CER	.	06/01/2016.	Paydown		1,205	1,205	1,204	1,201		5		5		1,205			0	33	04/25/2026	1FM
687847 AB 9	OSCAR US FUNDING TRUST ABS SER.2014-1A C...	.	06/15/2016.	Paydown		380,309	380,309	380,026			282		282		380,309			0	945	08/15/2017	1AM
68784W AA 6	OSCAR US FUNDING TRUST ABS SER.2016-1A C...	.	06/15/2016.	Paydown		6,699,288	6,699,288	6,699,288					0		6,699,288			0	10,138	04/17/2017	1FE
693927 AD 7	PNPP II FUNDING CORP COLLATERALIZED LEAS...	.	05/30/2016.	Redemption 100.0000		54,000	54,000	57,300	54,340		(340)		(340)		54,000			0	2,384	05/30/2016	2FE
70468P AA 0	PEACHTREE FINANCE CO #2 LLC ABS SER.2005...	.	06/15/2016.	Paydown		377,910	377,910	377,853	377,894		16		16		377,910			0	7,530	04/15/2048	1AM
73019# AD 4	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE.	.	05/15/2016.	Redemption 100.0000		166,674	166,674	166,674	166,674				0		166,674			0	2,542	11/15/2027	1
73557* AA 2	PORT WASHINGTON GEN STATION SENIOR NOTES	.	06/15/2016.	Redemption 100.0000		172,924	172,924	172,924	172,924				0		172,924			0	3,540	07/15/2030	1
73557* AB 0	PORT WASHINGTON GEN STATION SENIOR NOTES	.	06/15/2016.	Redemption 100.0000		48,429	48,429	48,429	48,429				0		48,429			0	1,212	06/15/2033	1
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE.	.	06/30/2016.	Redemption 100.0000		221,597	221,597	222,063	221,746		(149)		(149)		221,597			0	6,537	12/31/2018	2
73966# AB 1	PRAIRIE STATE INVESTORS LLC SENIOR SECUR...	.	06/01/2016.	Redemption 100.0000		122,087	122,087	122,087	122,087				0		122,087			0	5,118	12/01/2019	2
740189 AM 7	PRECISION CASTPARTS CORP SENIOR UNSECURE	.	04/07/2016.	BAIRD (ROBERT W) & CO INC		31,664,400	30,000,000	29,938,800	29,941,500		900		900		29,942,400		1,722,000	1,722,000	316,875	06/15/2025	1FE
74955D AA 9	RGS AEGCO FUNDING CORP DEBENTURES SER.E.	.	06/07/2016.	Redemption 100.0000		309,614	309,614	394,027	331,126		(21,512)		(21,512)		309,614			0	15,187	06/07/2021	2FE
74955D AB 7	RGS AEGCO FUNDING CORP DEBENTURES SER.F.	.	06/07/2016.	Redemption 100.0000		15,077	15,077	18,955	17,105		(2,028)		(2,028)		15,077			0	740	06/07/2022	2FE
74955E AB 5	RGS AEGCO FUNDING CORP DEBENTURES SER.F.	.	06/07/2016.	Redemption 100.0000		9,175	9,175	11,534	10,409		(1,234)		(1,234)		9,175			0	450	06/07/2022	2FE
749581 AP 9	RESIDENTIAL FUNDING MTG SEC I CMO SER.20...	.	06/01/2016.	Paydown		261,313	312,203	285,384	275,555		(14,241)		(14,241)		261,313			0	8,195	06/25/2040	1FM
759950 CV 8	RENAISSANCE HOME EQUITY LOAN ABS SER.200..	.	06/01/2016.	Paydown		9,779	9,779	9,550	9,490		289		289		9,779			0	229	07/25/2034	1FM
759950 DN 5	RENAISSANCE HOME EQUITY LOAN ABS SER.200..	.	06/01/2016.	Paydown		354,955	354,955	354,954	354,248		707		707		354,955			0	6,925	11/25/2034	1FM
759950 EN 4	RENAISSANCE HOME EQUITY LOAN ABS SER.200..	.	06/01/2016.	Paydown		268,451	268,451	268,451	268,451				0		268,451			0	5,043	02/25/2035	1FM
760985 A4 3	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		132,443	132,443	132,409	132,034		409		409		132,443			0	3,235	10/25/2033	1FM
760985 A5 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		69,677	69,677	70,190	69,541		136		136		69,677			0	1,453	10/25/2033	1FM
760985 C9 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		105,701	105,701	105,643	105,408		293		293		105,701			0	1,994	11/25/2033	1FM
760985 K3 4	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		380,982	380,982	380,966	380,000		982		982		380,982			0	7,334	12/25/2033	1FM
760985 M9 9	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		80,661	80,661	80,660	80,450		211		211		80,661			0	1,544	01/25/2034	1FM
760985 PY 1	RESIDENTIAL FUNDING SEC CORP CMO SER.200...	.	06/01/2016.	Paydown		37,182	37,182	35,637	36,943		239		239		37,182			0	805	12/25/2017	1FM
760985 Q4 6	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		50,246	50,246	50,220	50,115		130		130		50,246			0	927	02/25/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 V4 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		179,844	179,844	179,838	179,417		427		427		179,844			0	3,170	03/25/2034	1FM
760985 ZF 1	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	06/01/2016.	Paydown		204,952	204,952	205,094	204,434		518		518		204,952			0	4,497	09/25/2033	1FM
76110W MF 0	RESIDENTIAL ASSET SEC CORP ABS SER.2001-...	.	06/01/2016.	Paydown		26,028	54,550	20,886	20,886		5,142		5,142		26,028			0	1,463	09/25/2031	3FM
76110W PC 4	RESIDENTIAL ASSET SEC CORP ABS SER.2002-...	.	06/01/2016.	Paydown		89,713	104,003	103,942	105,678		(15,965)		(15,965)		89,713			0	2,762	12/25/2039	1FM
76110W TT 3	RESIDENTIAL ASSET SEC CORP ABS SER.2003-...	.	06/01/2016.	Paydown		64,360	64,360	64,347	64,184		176		176		64,360			0	1,361	10/25/2033	1FM
76110W UX 2	RESIDENTIAL ASSET SEC CORP ABS SER.2003-...	.	06/01/2016.	Paydown		186,492	186,492	186,480	186,070		422		422		186,492			0	3,752	12/25/2033	1FM
76110W VQ 6	RESIDENTIAL ASSET SEC CORP ABS SER.2003-...	.	06/01/2016.	Paydown		290,014	290,014	289,903	289,370		644		644		290,014			0	5,869	01/25/2034	1FM
76110W WZ 5	RESIDENTIAL ASSET SEC CORP ABS SER.2004-...	.	06/01/2016.	Paydown		110,630	110,630	101,414	106,473		4,157		4,157		110,630			0	1,896	04/25/2034	1FM
78393@ AA 7	SBG ASSOCIATES LP SENIOR SECURED NOTES	.	06/15/2016.	Redemption 100.0000		92,877	92,877	89,499	91,286		1,591		1,591		92,877			0	2,744	07/15/2020	2
80439@ AA 9	SAULSBURY HILL FEDERAL REC TR TRUST CERT...	.	05/28/2016.	Paydown		110,998	110,998	110,998	110,998				0		110,998			0	3,319	11/28/2029	1
805564 KQ 3	SAXON ASSET SECURITIES TRUST ABS SER.200....	.	06/01/2016.	Paydown		189,483	189,483	189,483	189,483				0		189,483			0	4,904	12/25/2030	1FM
805564 PB 1	SAXON ASSET SECURITIES TRUST ABS SER.200....	.	06/01/2016.	Paydown		76,581	76,581	76,581	76,581				0		76,581			0	1,561	12/25/2033	1FM
81744N AB 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-6 CL.	.	06/01/2016.	Paydown		359,741	359,741	359,741	359,741				0		359,741			0	2,404	12/25/2042	1FM
81744U AB 0	SEQUOIA MORTGAGE TRUST CMO SER.2012-2 CL.	.	06/01/2016.	Paydown		240,888	240,888	247,026	242,647		(1,759)		(1,759)		240,888			0	3,210	03/25/2042	1FM
81744V AB 8	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL.	.	06/01/2016.	Paydown		73,074	73,074	75,506	75,243		(2,169)		(2,169)		73,074			0	853	09/25/2042	1FM
81744V AC 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL.	.	06/01/2016.	Paydown		73,074	73,074	73,074	73,074				0		73,074			0	588	09/25/2042	1FM
81744W AC 4	SEQUOIA MORTGAGE TRUST CMO SER.2013-1 CL.	.	06/01/2016.	Paydown		435,464	435,464	435,464	435,464				0		435,464			0	3,313	02/25/2043	1FM
826418 BD 6	SIERRA PACIFIC POWER COMPANY GLOBAL NOTE	.	05/15/2016.	Maturity		5,250,000	5,250,000	5,573,978	5,270,177		(20,177)		(20,177)		5,250,000			0	157,500	05/15/2016	1FE
83613G AD 1	SOUNDVIEW HOME EQUITY LOAN TR ABS SER.20..	.	06/01/2016.	Paydown		212,225	212,225	200,685	207,629		4,596		4,596		212,225			0	3,509	02/25/2038	1FM
84383Q AA 1	SOUTHERN STAR CENTRAL GAS PIPE NOTES 6....	.	06/01/2016.	Maturity		3,000,000	3,000,000	2,745,000	2,980,188		19,812		19,812		3,000,000			0	90,000	06/01/2016	2FE
84519# AF 1	SOUTHWEST POWER POOL INC SENIOR NOTES SE	.	06/30/2016.	Redemption 100.0000		125,000	125,000	125,000	125,000				0		125,000			0	1,875	03/30/2024	1
84519# AG 9	SOUTHWEST POWER POOL INC SENIOR NOTES SE	.	06/30/2016.	Redemption 100.0000		275,000	275,000	275,000	275,000				0		275,000			0	4,469	09/30/2024	1
84615# AA 5	SPACE FLORIDA SECURED NOTES 3.520% 02/...	.	05/28/2016.	Redemption 100.0000		566,508	566,508	566,508	566,508				0		566,508			0	9,971	02/28/2021	1
85746* CQ 1	STATE STREET BANK & TRUST SER.1999 CL.B4...	.	04/26/2016.	Redemption 100.0000		(211)	(211)	(211)	(211)				0		(211)			0	123	09/29/2016	1
858271 AA 7	STEELRIVER TRANSMISSION SENIOR SECURED N.	.	06/30/2016.	Redemption 100.0000		162,500	162,500	162,661	162,547		(47)		(47)		162,500			0	3,827	06/30/2017	2FE
86359A 4L 4	STRUCTURED ASSET SEC CORP CMO SER.2003-3.	.	06/01/2016.	Paydown		85,306	85,306	84,159	84,976		330		330		85,306			0	1,676	10/25/2033	1FM
86359K AA 9	STRUCTURED RECEIVABLES FINANCE ABS SER.2..	.	06/15/2016.	Paydown		211,224	211,224	211,224	211,224				0		211,224			0	4,600	05/15/2025	1AM
86360F AA 7	STRUCTURED RECEIVABLES FINANCE ABS SER.2..	.	06/15/2016.	Paydown		318,278	318,278	318,738	318,505		(226)		(226)		318,278			0	7,147	01/15/2030	1AM

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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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86361Y AA 5	STRUCTURED RECEIVABLES FINANCE ABS SER.2..	.	06/15/2016.	Paydown		329,495	329,495	329,495	329,495				0		329,495			0	7,342	03/15/2038	1AM
86365F AA 2	STRUCTURED RECVBLS FIN #3 LLC ABS SER.20	.	06/15/2016.	Paydown		538,692	538,692	538,692	538,692				0		538,692			0	12,157	01/15/2046	1AM
86365L AA 9	STRUCTURED RECEIVABLE FINANCE ABS SER.20..	.	06/15/2016.	Paydown		483,517	483,517	483,472	483,480		37		37		483,517			0	7,433	08/15/2036	1AM
871928 AJ 6	CORP BOND BACKED CTF - SPE COLLATERALIZE...	.	06/01/2016.	Redemption 100.0000		345,372	345,372	379,460	351,497		(6,125)		(6,125)		345,372			0	12,692	06/01/2017	1FE
87407P AA 8	TAL ADVANTAGE LLC ABS SER.2013-1A CL.A	.	06/20/2016.	Paydown		100,000	100,000	99,985	99,989		11		11		100,000			0	1,179	02/20/2038	1AM
883556 BA 9	THERMO FISHER SCIENTIFIC INC SENIOR UNSE	.	04/19/2016.	Call 100.5560		10,055,600	10,000,000	9,982,600	9,997,605		57,995		57,995		10,055,600			0	152,500	08/15/2016	2FE
88511Y AD 4	THOMSON MCKINNON MTGE ASSET TR CMO SER.1	.	06/01/2016.	Paydown		2,793	2,793	3,047	2,808		(15)		(15)		2,793			0	100	09/01/2018	1Z
88576N AM 0	321 HENDERSON RECEIVABLES II ABS SER.200	.	06/15/2016.	Paydown		13,430	13,430	13,420	13,422		8		8		13,430			0	378	06/15/2048	1AM
88576N AP 3	321 HENDERSON RECEIVABLES II ABS GTD SER	.	06/15/2016.	Paydown		357,448	357,448	357,360	358,253		(804)		(804)		357,448			0	8,527	10/15/2048	1AM
88576P AB 9	321 HENDERSON RECEIVABLES I ABS SER.2003	.	06/15/2016.	Paydown		45,820	45,820	45,818	45,775		45		45		45,820			0	912	11/15/2033	1AM
88576P AC 7	321 HENDERSON RECEIVABLES LLC ABS FLOAT	.	06/15/2016.	Paydown		345,281	345,281	345,281	345,281				0		345,281			0	1,130	09/15/2045	1AM
88576P AF 0	321 HENDERSON RECEIVABLES LLC ABS GTD SE	.	06/15/2016.	Paydown		97,437	97,437	97,370	97,396		41		41		97,437			0	2,265	11/15/2046	1AM
88576U AA 0	321 HENDERSON RECEIVABLES IV ABS SER.200	.	06/15/2016.	Paydown		292,011	292,011	291,887	291,918		92		92		292,011			0	6,978	11/15/2037	1AM
88576X AA 4	321 HENDERSON RECEIVABLES LLC ABS SER.20	.	06/15/2016.	Paydown		313,919	313,919	313,837	313,857		62		62		313,919			0	7,090	07/15/2059	1AM
89171D BF 3	TOWD POINT MORTGAGE TR 2015-1 ABS SER.20	.	06/01/2016.	Paydown		845,539	845,539	862,123	860,341		(14,801)		(14,801)		845,539			0	11,009	10/25/2053	1FM
89171U AU 3	TOWD POINT MORTGAGE TR 2015-4 ABS SER.20	.	06/01/2016.	Paydown		1,314,298	1,314,298	1,314,101	1,314,069		229		229		1,314,298			0	15,265	04/25/2055	1FM
89171V AK 3	TOWD POINT MORTGAGE TR 2015-5 ABS SER.20	.	06/01/2016.	Paydown		1,348,316	1,348,316	1,352,078	921,890		(3,751)		(3,751)		1,348,316			0	13,424	05/25/2055	1FM
89171Y AL 5	TOWD POINT MORTGAGE TR 2015-2 ABS SER.20	.	06/01/2016.	Paydown		917,938	917,938	910,563	910,841		7,097		7,097		917,938			0	10,274	11/25/2060	1FM
89172P AA 7	TOWD POINT MORTGAGE TR 2016-2 ABS SER.20	.	06/01/2016.	Paydown		382,084	382,084	385,075			(2,991)		(2,991)		382,084			0	955	08/25/2055	1Z
89236V AC 4	TOYOTA AUTO REC 2013-B OWNER T ABS SER.2	.	06/15/2016.	Paydown		640,817	640,817	640,817					0		640,817			0	1,543	07/17/2017	1AM
898613 AA 2	TUCKAHOE CREDIT LEASE PASS THRU CERTS SE.	.	06/20/2016.	Paydown		21,917	21,917	16,438	18,688		3,230		3,230		21,917			0	864	10/20/2025	3FE
90269@ AA 3	UFI-NOR FLECTC FED REC TRUST TRUST CERTS	.	05/01/2016.	Redemption 100.0000		351,017	351,017	351,017	351,017				0		351,017			0	12,286	05/01/2030	1
91324P CN 0	UNITEDHEALTH GROUP INC SENIOR UNSECURED.	.	04/08/2016.	BAIRD (ROBERT W) & CO INC		8,504,880	8,000,000	7,990,160	7,990,597		156		156		7,990,753		514,127	514,127	193,556	07/15/2022	1FE
91529* AA 9	UOU CTL PASS-THR TR SER.2010-A TRUST CER	.	04/10/2016.	Redemption 100.0000		347,043	347,043	350,513	349,557		(2,514)		(2,514)		347,043			0	9,591	10/10/2028	1
91802M AA 8	UTILITY CONTRACT FUNDING LLC BONDS 7.9	.	04/01/2016.	Redemption 100.0000		3,706,348	3,706,348	3,917,889	3,731,287		(24,938)		(24,938)		3,706,348			0	147,216	10/01/2016	2FE
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY SENIOR SE	.	06/30/2016.	Redemption 100.0000		30,203	30,203	30,203	30,203				0		30,203			0	593	06/30/2030	1Z
92922F MA 3	WASHINGTON MUTUAL MORTGAGE CMO SER.2004-	.	06/01/2016.	Paydown		235,612	235,612	238,557	235,836		(225)		(225)		235,612			0	5,049	03/25/2034	1FM
92922F QL 5	WAMU MORTGAGE PASS-THRU CERTS CMO SER.20	.	06/01/2016.	Paydown		121,289	121,289	113,614	114,849		6,440		6,440		121,289			0	3,136	06/25/2034	1FM
92936C AC 3	WF RBS COMM MORTGAGE 2011-C4 ABS SER.201.	.	06/01/2016.	Paydown		1,619,673	1,619,673	1,635,841	1,619,346		327		327		1,619,673			0	22,061	06/15/2044	1FM
92966* AG 4	WABASH VALLEY POWER ASSN INC 1ST MTGE NO	.	04/30/2016.	Redemption 100.0000		146,850	146,850	146,850	146,850				0		146,850			0	4,508	01/31/2028	1
949483 AA 9	WELLES STREET ASSOCIATES LP GUARANTEED C	.	05/15/2016.	Redemption 100.0000		274,834	274,834	274,834	274,834				0		274,834			0	9,509	11/15/2017	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
949483 AC 5	WELLES STREET ASSOCIATES LP GUARANTEED N	.	05/15/2016.	Redemption 100.0000		75,902	75,902	75,902	75,900		2		2		75,902			0	2,695	11/15/2017	1
94978# AH 0	WELLS FARGO BANK NORTHWEST NA SECURED NO	.	06/10/2016.	Redemption 100.0000		51,892	51,892	51,892	51,892				0		51,892			0	1,629	01/10/2024	2
94978# CV 7	WELLS FARGO BANK NORTHWEST NA CTL TRUST.	.	06/10/2016.	Redemption 100.0000		114,622	114,622	114,622	114,622				0		114,622			0	2,615	09/10/2025	1
94980G AK 7	WELLS FARGO HOME EQUITY TRUST ABS SER.20..	.	06/01/2016.	Paydown		212,975	212,975	211,991	212,071		905		905		212,975			0	4,010	04/25/2034	1FM
94987M AA 9	WELLS FARGO COMM MORTGAGE TR ABS SER.201	.	06/01/2016.	Paydown		174,748	174,748	179,985	177,193		(2,445)		(2,445)		174,748			0	2,440	11/15/2043	1FM
94989N BD 8	WELLS FARGO COMM MORTGAGE TR ABS SER.201	.	05/10/2016.	GOLDMAN SACHS & CO		13,732,266	13,000,000	13,129,922	13,124,972		(4,726)		(4,726)		13,120,246		612,020	612,020	199,544	09/15/2048	1FM
963320 AN 6	WHIRLPOOL CORP SENIOR UNSECURED NOTES	.	06/15/2016.	Maturity		12,835,000	12,835,000	14,294,364	12,975,910		(140,910)		(140,910)		12,835,000			0	417,138	06/15/2016	2FE
96928* CX 3	WILLIAM BLAIR & COMPANY CTL PASS-THRU SE	.	06/15/2016.	Redemption 100.0000		49,501	49,501	49,999	49,910		(409)		(409)		49,501			0	1,278	01/15/2035	1
97181# KG 7	WILMINGTON TRUST COMPANY EQUIP NOTES SER	.	04/28/2016.	Redemption 100.0000		(5,062)	(5,062)	(5,062)	(5,062)				0		(5,062)			0	13,993	03/29/2024	1
98160Q AC 6	WORLD OMNI AUTO TR 2014-B ABS SER.2014-B	.	06/15/2016.	Paydown		469,891	469,891	469,744			147		147		469,891			0	1,047	01/16/2018	1AM
98419M AA 8	XYLEM INC SENIOR UNSECURED GLOBAL NOTES	.	04/11/2016.	Call 101.1117		14,661,189	14,500,000	15,269,805	14,638,226		22,964		22,964		14,661,189			0	287,402	09/20/2016	2FE
124765 B# 4	CAE INC SENIOR NOTES SER.B 6.650% 06/0	A	06/05/2016.	Maturity		21,000,000	21,000,000	21,000,000	21,000,000				0		21,000,000			0	698,250	06/05/2016	2Z
136055 AA 8	BFP 300 MADISON LLC CTL SER.2002 CL.A1	A	04/10/2016.	Redemption 100.0000		130,209	130,209	136,592	134,466		(4,258)		(4,258)		130,209			0	4,728	04/10/2032	1FE
13643E AG 0	CANADIAN OIL SANDS LIMITED SENIOR UNSECU	A	06/24/2016.	TENDER OFFER		17,595,000	17,000,000	16,867,570	16,909,323		6,029		6,029		16,915,351		679,649	679,649	558,875	04/01/2022	3FE
58533T AB 6	MELANCTHON WOLFE WIND LP 1ST LIEN NOTES	C	06/30/2016.	Redemption 100.0000		450,023	450,023	437,731	422,059		(40)		(40)	15,659	450,023	12,345		12,345	8,580	12/31/2028	2FE
12644@ AJ 4	CTL 2002-2 TRUST PASS THRU CERTS CL.2000	F	06/15/2016.	Redemption 100.0000		56,300	56,300	56,300	56,300				0		56,300			0	1,960	02/15/2022	2
227170 AE 7	CRONOS CONTAINERS PROGRAM LTD ABS SER.20	F	06/18/2016.	Paydown		500,000	500,000	499,996	499,997		3		3		500,000			0	6,417	04/18/2028	1AM
37952U AB 9	GLOBAL SC FINANCE SRL ABS SER.2013-1A CL	F	06/17/2016.	Paydown		500,000	500,000	499,968	499,975		25		25		500,000			0	6,208	04/17/2028	1AM
97342V AJ 3	WINDMW GMBH SENIOR SECURED NOTES SER.E	D	06/30/2016.	Redemption 100.0000		675,242	675,242	659,918	660,925				0	(1,007)	675,242	15,324		15,324	7,693	12/30/2021	2FE
980888 AE 1	WOOLWORTHS LTD NOTES 3.150% 04/12/16	F	04/12/2016.	Maturity		2,074,000	2,074,000	2,072,279	2,073,769		231		231		2,074,000			0	32,666	04/12/2016	2FE
G7815@ AC 5	SAP IRELAND US FINCL SVCS LTD SENIOR NOT	R	06/01/2016.	Maturity		13,500,000	13,500,000	13,500,000	13,500,000				0		13,500,000			0	186,975	06/01/2016	1
3899999. Total Bonds - Industrial and Miscellaneous						684,813,131	663,056,797	664,155,361	518,433,886	103	5,889,553	0	5,889,656	14,652	667,085,605	27,669	17,727,526	17,755,195	11,715,135	XXX	XXX
Bonds - Hybrid Securities																					
03076C AC 0	AMERIPRISE FINANCIAL INC HYB CALLABLE JR	.	06/01/2016.	CALLED		15,000,000	15,000,000	15,477,000	15,025,062		(25,062)		(25,062)		15,000,000			0	563,850	06/01/2066	2FE
87089A AA 6	SWISS RE CAPITAL I LP HYB PERP ADJ BONDS	F	05/25/2016.	CALLED		15,000,000	15,000,000	13,875,000	13,875,000				0		13,875,000		1,125,000	1,125,000	514,050	01/01/9999	1FE
4899999. Total Bonds - Hybrid Securities						30,000,000	30,000,000	29,352,000	28,900,062	0	(25,062)	0	(25,062)	0	28,875,000	0	1,125,000	1,125,000	1,077,900	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
000000 00 0	LR COMPANY II LLC NOTES 0.000% 12/16/2	.	06/16/2016.	Redemption 100.0000		1,549,927	1,549,927	916,279	1,378,142		171,785		171,785		1,549,927			0		08/16/2022	2FE
000000 00 0	LOTTERY RECEIVABLES CO ONE LLC NOTES 0	.	06/16/2016.	Redemption 100.0000		764,333	764,333	544,209	627,339		136,994		136,994		764,333			0		11/16/2028	2FE
5599999. Total Bonds - Parent, Subsidiaries and Affiliates						2,314,260	2,314,260	1,460,488	2,005,481	0	308,779	0	308,779	0	2,314,260	0	0	0	0	XXX	XXX
8399997. Total Bonds - Part 4						9,113,709,700	8,714,124,747	9,070,383,280	1,695,556,572	103	16,752,212	0	16,752,315	14,652	9,079,386,643	27,669	34,323,057	34,350,726	49,429,651	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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399999. Total Bonds						9,113,709,700	8,714,124,747	9,070,383,280	1,695,556,572	103	16,752,212	0	16,752,315	14,652	9,079,386,643	27,669	34,323,057	34,350,726	49,429,651	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
95081# 10 8	WESTKIN PROPERTIES LTD COMMON STOCK	.	04/01/2016.	Capital Distribution		164,250	XXX	164,250	164,250				0		164,250			0		XXX	J
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						164,250	XXX	164,250	164,250	0	0	0	0	0	164,250	0	0	0	0	XXX	XXX
9799997 Total Common Stocks - Part 4						164,250	XXX	164,250	164,250	0	0	0	0	0	164,250	0	0	0	0	XXX	XXX
9799999. Total Common Stocks						164,250	XXX	164,250	164,250	0	0	0	0	0	164,250	0	0	0	0	XXX	XXX
9899999. Total Preferred and Common Stocks						164,250	XXX	164,250	164,250	0	0	0	0	0	164,250	0	0	0	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						9,113,873,950	XXX	9,070,547,530	1,695,720,822	103	16,752,212	0	16,752,315	14,652	9,079,550,893	27,669	34,323,057	34,350,726	49,429,651	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Other																						
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	01/16/2018	1	488,000	0.0713	7,629	-	-	1		1	(36)	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	01/16/2018	1	813,000	0.0713	12,708	-	-	1		1	(60)	-	-	-			001
SWAPTIONS JANUARY 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	01/17/2020	1	80,000	0.0778	850	-	-	29		29	(66)	-	-	-			001
SWAPTIONS JANUARY 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	01/17/2020	1	50,000	0.0778	600	-	-	18		18	(41)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	04/13/2018	1	813,000	0.0713	13,281	-	-	5		5	(114)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	04/13/2018	1	488,000	0.0713	7,973	-	-	3		3	(68)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	04/17/2019	1	80,000	0.0778	700	-	-	7		7	(33)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	04/17/2019	1	50,000	0.0778	450	-	-	5		5	(21)	-	-	-			001
SWAPTIONS APRIL 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	04/17/2020	1	4,210,000	0.0778	38,400	-	-	2,146		2,146	(4,049)	-	-	-			001
SWAPTIONS APRIL 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	04/17/2020	1	2,560,000	0.0778	23,475	-	-	1,305		1,305	(2,462)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	07/13/2017	1	813,000	0.0713	11,336	-	-				(8)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	07/13/2017	1	488,000	0.0713	6,805	-	-				(5)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	07/17/2019	1	80,000	0.0778	750	-	-	12		12	(43)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	07/17/2019	1	50,000	0.0778	475	-	-	8		8	(27)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	10/13/2017	1	813,000	0.0713	12,041	-	-				(26)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2012	10/13/2017	1	488,000	0.0713	7,227	-	-				(15)	-	-	-			001
SWAPTIONS OCTOBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	10/17/2019	1	50,000	0.0778	500	-	-	12		12	(34)	-	-	-			001
SWAPTIONS OCTOBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2014	10/17/2019	1	80,000	0.0778	800	-	-	20		20	(55)	-	-	-			001
SWAPTIONS JANUARY 2022	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2016	01/18/2022	1	5,910,000	0.0687	-	31,963	-	17,612		17,612	(14,351)	-	-	-			001
SWAPTIONS JANUARY 2022	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2016	01/18/2022	1	3,090,000	0.0687	-	16,712	-	9,209		9,209	(7,503)	-	-	-			001
SWAPTIONS JULY 2021	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2015	07/15/2021	1	3,990,000	0.0748	19,950	-	-	7,296		7,296	(6,523)	-	-	-			001
SWAPTIONS JULY 2021	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2015	07/15/2021	1	2,990,000	0.0748	14,950	-	-	5,468		5,468	(4,888)	-	-	-			001

SCHEDULE DB - PART A - SECTION 1

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SWAPTIONS OCTOBER 2021	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2015	10/22/2021	1	5,370,000	0.0700	29,535	-	-	13,655		13,655	(11,434)	-	-	-			001
SWAPTIONS OCTOBER 2021	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2015	10/22/2021	1	3,130,000	0.0700	17,215	-	-	7,959		7,959	(6,664)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	01/22/2019	1	220,000	0.0768	2,618	-	-	12		12	(71)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	01/22/2019	1	130,000	0.0768	1,547	-	-	7		7	(42)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	04/23/2019	1	220,000	0.0768	2,728	-	-	22		22	(98)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	04/23/2019	1	130,000	0.0768	1,612	-	-	13		13	(58)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	07/23/2018	1	130,000	0.0768	1,378	-	-	1		1	(18)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	07/23/2018	1	220,000	0.0768	2,332	-	-	2		2	(31)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	07/22/2019	1	2,470,000	0.0768	31,616	-	-	414		414	(1,436)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	07/22/2019	1	3,930,000	0.0768	50,304	-	-	659		659	(2,285)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	10/22/2018	1	220,000	0.0768	2,464	-	-	6		6	(50)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2013	10/22/2018	1	130,000	0.0768	1,456	-	-	3		3	(29)	-	-	-			001
SWAPTIONS OCTOBER 2021	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2016	10/15/2021	1	330,000	0.0687	-	1,600	-	875		875	(725)	-	-	-			001
SWAPTIONS OCTOBER 2021	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2016	10/15/2021	1	170,000	0.0687	-	800	-	451		451	(349)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	01/15/2019	1	60,000	0.0800	561	-	-	2		2	(15)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	01/15/2019	1	40,000	0.0800	374	-	-	2		2	(10)	-	-	-			001
SWAPTIONS JANUARY 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	01/15/2020	1	4,110,000	0.0800	47,453	-	-	1,302		1,302	(3,014)	-	-	-			001
SWAPTIONS JANUARY 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	01/15/2020	1	2,530,000	0.0800	29,217	-	-	801		801	(1,855)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	04/15/2019	1	60,000	0.0800	596	-	-	4		4	(21)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	04/15/2019	1	40,000	0.0800	397	-	-	3		3	(14)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	07/15/2019	1	60,000	0.0800	629	-	-	8		8	(28)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	07/15/2019	1	40,000	0.0800	420	-	-	5		5	(19)	-	-	-			001

SCHEDULE DB - PART A - SECTION 1

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SWAPTIONS OCTOBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	10/15/2019	1	60,000	0.0800	662	-	-	13		13	(36)	-	-	-			001
SWAPTIONS OCTOBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/15/2014	10/15/2019	1	40,000	0.0800	441	-	-	8		8	(24)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	01/17/2019	1	420,000	0.0687	5,686	-	-	48		48	(256)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	01/17/2019	1	230,000	0.0687	3,114	-	-	26		26	(140)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	04/17/2018	1	450,000	0.0687	4,886	-	-	4		4	(87)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	04/17/2018	1	250,000	0.0687	2,714	-	-	2		2	(48)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	04/17/2019	1	3,880,000	0.0687	56,116	-	-	750		750	(3,063)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	04/17/2019	1	2,170,000	0.0687	31,384	-	-	420		420	(1,713)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	07/17/2018	1	450,000	0.0687	5,271	-	-	12		12	(139)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	07/17/2018	1	250,000	0.0687	2,929	-	-	7		7	(77)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	10/17/2018	1	250,000	0.0687	3,179	-	-	15		15	(113)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2013	10/17/2018	1	450,000	0.0687	5,721	-	-	27		27	(203)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	01/30/2019	1	90,000	0.0764	1,008	-	-	5		5	(31)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	01/30/2019	1	50,000	0.0764	560	-	-	3		3	(17)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	04/30/2019	1	90,000	0.0764	1,068	-	-	10		10	(42)	-	-	-			001
SWAPTIONS APRIL 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	04/30/2019	1	50,000	0.0764	593	-	-	5		5	(23)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	07/30/2019	1	90,000	0.0764	1,125	-	-	16		16	(55)	-	-	-			001
SWAPTIONS JULY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	07/30/2019	1	50,000	0.0764	625	-	-	9		9	(30)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	10/30/2018	1	90,000	0.0764	947	-	-	3		3	(22)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	10/30/2018	1	50,000	0.0764	526	-	-	1		1	(12)	-	-	-			001
SWAPTIONS OCTOBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	10/30/2019	1	4,020,000	0.0764	52,711	-	-	1,145		1,145	(3,045)	-	-	-			001
SWAPTIONS OCTOBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/30/2013	10/30/2019	1	2,520,000	0.0764	33,043	-	-	718		718	(1,909)	-	-	-			001

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SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	01/22/2018	1	1,000,000	0.0685	8,657	-	-	3		3	(114)	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	01/22/2018	1	600,000	0.0685	5,194	-	-	2		2	(68)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	01/22/2019	1	3,400,000	0.0685	39,087	-	-	405		405	(2,129)	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	01/22/2019	1	2,000,000	0.0685	22,749	-	-	238		238	(1,252)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	04/23/2018	1	700,000	0.0685	6,583	-	-	7		7	(144)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	04/23/2018	1	400,000	0.0685	3,762	-	-	4		4	(82)	-	-	-			001
SWAPTIONS MAY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/01/2012	05/01/2018	1	900,000	0.0677	11,000	-	-	12		12	(213)	-	-	-			001
SWAPTIONS MAY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/01/2012	05/01/2018	1	530,000	0.0677	6,000	-	-	7		7	(125)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	07/23/2018	1	300,000	0.0685	3,038	-	-	9		9	(97)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	07/23/2018	1	600,000	0.0685	6,075	-	-	18		18	(195)	-	-	-			001
SWAPTIONS JULY 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	07/30/2014	07/30/2020	1	4,040,000	0.0765	31,108	-	-	3,076		3,076	(4,811)	-	-	-			001
SWAPTIONS JULY 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	07/30/2014	07/30/2020	1	2,440,000	0.0765	18,788	-	-	1,858		1,858	(2,906)	-	-	-			001
SWAPTIONS AUGUST 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/01/2012	08/01/2018	1	1,840,000	0.0677	23,000	-	-	66		66	(678)	-	-	-			001
SWAPTIONS AUGUST 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/01/2012	08/01/2018	1	1,100,000	0.0677	14,000	-	-	39		39	(405)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	10/22/2018	1	900,000	0.0685	9,743	-	-	58		58	(421)	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/22/2013	10/22/2018	1	500,000	0.0685	5,413	-	-	32		32	(234)	-	-	-			001
SWAPTIONS NOVEMBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/01/2012	11/01/2018	1	2,470,000	0.0677	32,000	-	-	189		189	(1,296)	-	-	-			001
SWAPTIONS NOVEMBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/01/2012	11/01/2018	1	1,480,000	0.0677	20,000	-	-	113		113	(777)	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	01/13/2017	1	1,150,000	0.1010	15,238	-	-				-	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	01/13/2017	1	720,000	0.1010	9,540	-	-				-	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	01/23/2017	1	700,000	0.0740	10,089	-	-				-	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	01/23/2017	1	410,000	0.0740	5,909	-	-				-	-	-	-			001

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SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	01/13/2017	1	650,000	0.0700	8,875	-	-					-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	01/13/2017	1	390,000	0.0700	5,344	-	-					-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	01/16/2018	1	650,000	0.0700	11,600	-	-	1		1	(57)	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	01/16/2018	1	390,000	0.0700	6,933	-	-	1		1	(34)	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	04/12/2017	1	570,000	0.0808	12,155	-	-					-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	04/12/2017	1	330,000	0.0808	7,037	-	-					-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	04/13/2017	1	1,150,000	0.1010	15,813	-	-				-	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	04/13/2017	1	720,000	0.1010	9,900	-	-				-	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	04/21/2017	1	700,000	0.0740	10,661	-	-				(1)	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	04/21/2017	1	410,000	0.0740	6,244	-	-					-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	04/13/2017	1	650,000	0.0700	9,565	-	-				(2)	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	04/13/2017	1	390,000	0.0700	5,737	-	-				(1)	-	-	-			001
SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	07/12/2016	1	570,000	0.0808	10,730	-	-				-	-	-	-			001
SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	07/12/2016	1	330,000	0.0808	6,213	-	-				-	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	07/12/2017	1	570,000	0.0808	12,540	-	-				(1)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	07/12/2017	1	330,000	0.0808	7,260	-	-					-	-	-			001
SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	07/13/2016	1	720,000	0.1010	8,712	-	-				-	-	-	-			001
SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	07/13/2016	1	1,150,000	0.1010	13,915	-	-				-	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	07/21/2017	1	410,000	0.0740	6,567	-	-				(3)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	07/21/2017	1	700,000	0.0740	11,212	-	-				(5)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	07/13/2017	1	650,000	0.0700	10,250	-	-				(8)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	07/13/2017	1	390,000	0.0700	6,146	-	-				(5)	-	-	-			001

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SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	10/12/2016	1	330,000	0.0808	6,567	-	-				-	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	10/13/2016	1	720,000	0.1010	9,180	-	-				-	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/13/2011	10/13/2016	1	1,150,000	0.1010	14,663	-	-				-	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	10/21/2016	1	700,000	0.0740	9,446	-	-				-	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	10/21/2016	1	410,000	0.0740	5,533	-	-				-	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	10/23/2017	1	700,000	0.0740	11,743	-	-				(16)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/21/2011	10/23/2017	1	410,000	0.0740	6,878	-	-				(9)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	10/13/2017	1	650,000	0.0700	10,910	-	-				(25)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/13/2012	10/13/2017	1	390,000	0.0700	6,540	-	-				(15)	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	01/12/2017	1	330,000	0.0808	6,839	-	-				-	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	01/12/2017	1	570,000	0.0808	11,813	-	-				-	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2015	01/29/2018	1	570,000	0.0660	646	-	-	3		3	(96)	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2015	01/29/2018	1	940,000	0.0660	1,065	-	-	5		5	(159)	-	-	-			001
SWAPTIONS JANUARY 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2015	01/14/2021	1	3,970,000	0.0694	30,966	-	-	6,377		6,377	(7,973)	-	-	-			001
SWAPTIONS JANUARY 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2015	01/14/2021	1	2,410,000	0.0694	18,798	-	-	3,871		3,871	(4,840)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2015	04/27/2018	1	940,000	0.0660	1,470	-	-	16		16	(268)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2015	04/27/2018	1	570,000	0.0660	891	-	-	10		10	(163)	-	-	-			001
SWAPTIONS APRIL 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/13/2015	04/13/2021	1	4,000,000	0.0702	20,800	-	-	7,387		7,387	(7,902)	-	-	-			001
SWAPTIONS APRIL 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/13/2015	04/13/2021	1	2,380,000	0.0702	12,376	-	-	4,395		4,395	(4,701)	-	-	-			001
SWAPTIONS APRIL 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/21/2016	04/21/2022	1	5,360,000	0.0675	-	25,594	-	18,681		18,681	(6,913)	-	-	-			001
SWAPTIONS APRIL 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/21/2016	04/21/2022	1	3,240,000	0.0675	-	15,471	-	11,292		11,292	(4,179)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2015	07/27/2017	1	940,000	0.0660	451	-	-				(32)	-	-	-			001

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SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/04/2015	07/27/2017	1	570,000	0.0660	274	-	-				(19)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/04/2015	07/27/2018	1	940,000	0.0660	1,909	-	-	40		40	(407)	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/04/2015	07/27/2018	1	570,000	0.0660	1,158	-	-	24		24	(247)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/04/2015	10/27/2017	1	940,000	0.0660	728	-	-	1		1	(81)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/04/2015	10/27/2017	1	570,000	0.0660	442	-	-	1		1	(49)	-	-	-			001
SWAPTIONS OCTOBER 2020	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	10/23/2014	10/23/2020	1	2,410,000	0.0740	19,521	-	-	2,603		2,603	(3,574)	-	-	-			001
SWAPTIONS OCTOBER 2020	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	10/23/2014	10/23/2020	1	3,970,000	0.0740	32,157	-	-	4,288		4,288	(5,888)	-	-	-			001
0139999. Total-Purchased Options-Hedging Other-Other										1,385,150	92,140	0	137,742	XXX	137,742	(143,399)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										1,385,150	92,140	0	137,742	XXX	137,742	(143,399)	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other										1,385,150	92,140	0	137,742	XXX	137,742	(143,399)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										1,385,150	92,140	0	137,742	XXX	137,742	(143,399)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
IRS AUGUST 2028	16162LAA1 DEUTSCHE BANK AG	D1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/15/2007	08/01/2028	1	13,300,000	2348%(LIBOR)	-	-	303,624	-		5,568,771	-	-	-	-	231,281		100 / 100
IRS FEBRUARY 2045	4081324 DEUTSCHE BANK AG	D1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/15/2007	02/02/2045	1	5,000,000	5.005%(LIBOR)	-	-	106,794	-		3,396,866	-	-	-	-	133,729		100 / 100
IRS MARCH 2035	638539A*7 DEUTSCHE BANK AG	D1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/15/2007	03/21/2035	1	4,000,000	5.16%(LIBOR)	-	-	90,484	-		2,249,656	-	-	-	-	86,566		100 / 100
IRS MARCH 2018	C79742AL3 TORONTO DOMINION BANK	D1	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/06/2011	03/31/2018	1	25,000,000	2.923%(LIBOR)	-	-	295,068	-		956,198	-	-	-	-	165,392		100 / 100
IRS MARCH 2018	G60956AB8 DEUTSCHE BANK AG	D1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/10/2011	03/31/2018	1	22,000,000	2.938%(LIBOR)	-	-	242,711	-		762,687	-	-	-	-	145,545		100 / 100
IRS JANUARY 2018	G07980AF5 GOLDMAN SACHS MITSUI MARINE	D1	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/10/2011	01/20/2018	1	12,000,000	2.84%(LIBOR)	-	-	123,913	-		366,422	-	-	-	-	74,914		100 / 100
IRS FEBRUARY 2018	G07980AH1 TORONTO DOMINION BANK	D1	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/10/2011	02/28/2018	1	15,000,000	7975%(LIBOR)	-	-	158,992	-		526,623	-	-	-	-	96,798		100 / 100
IRS FEBRUARY 2018	48123KAA4 DEUTSCHE BANK AG	D1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2011	02/02/2018	1	10,000,000	2.856%(LIBOR)	-	-	114,660	-		340,018	-	-	-	-	63,137		100 / 100
IRS FEBRUARY 2018	638539A*7 DEUTSCHE BANK AG	D1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2011	02/28/2018	1	4,500,000	7375%(LIBOR)	-	-	51,835	-		159,214	-	-	-	-	29,039		100 / 100
IRS FEBRUARY 2018	C06840AG4 TORONTO DOMINION BANK	D1	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/11/2011	02/28/2018	1	5,000,000	9454%(LIBOR)	-	-	53,543	-		166,988	-	-	-	-	32,266		100 / 100
IRS MAY 2018	F43638AD1 TORONTO DOMINION BANK	D1	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/11/2011	05/31/2018	1	4,000,000	9975%(LIBOR)	-	-	45,539	-		155,554	-	-	-	-	27,697		100 / 100
IRS MAY 2046	39136WAA2 CREDIT SUISSE INTERNATIONAL	D1	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/16/2016	05/16/2046	1	300,000,000	LIBOR(5%)	-	-	(582,820)	-		(24,150,090)	-	-	-	-	8,201,570		100 / 100

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0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	1,004,343	0	XXX	(9,501,093)	0	0	0	0	9,287,934	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
IRS FEBRUARY 2024	952637AA4 DEUTSCHE BANK AG	D1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	.02/04/2014	.02/13/2024	1	18,051,000	4.259%(4%)	-	-	68,778	2,570,525		2,959,040	-	(1,026,475)	-	-	249,264		100 / 100
IRS FEBRUARY 2024	952637AA4 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.07/08/2015	.02/13/2024	1	7,852,992	4.625%(4%)	(10,207)	-	23,838	112,421		255,868	-	(552,673)	899	-	108,441		100 / 100
IRS DECEMBER 2028	58533TAB6 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	.09/24/2015	.12/31/2028	1	10,804,969	4.071%(4%)	-	-	20,963	(353,350)		(275,906)	-	(769,856)		-	191,101		100 / 100
IRS JANUARY 2035	386435AC5 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	.05/31/2016	.01/31/2035	1	11,428,571	3.97%(4%)	-	71	303	(181,785)		30,385	-	(181,856)	-	-	246,444		100 / 100
IRS SEPTEMBER 2030	811427AA1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.06/09/2016	.09/03/2030	1	17,687,289	2.656%(3%)	-	39	199	271,754		591,555	-	271,715	-	-	333,093		100 / 100
IRS DECEMBER 2021	97342VAJ3 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.12/07/2015	.12/30/2021	1	8,020,882	4.003%(2%)	-	-	87,074	(182,244)		(145,838)	-	(183,992)	-	-	94,088		100 / 100
IRS MAY 2030	452308AW9 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.12/16/2015	.05/22/2030	1	10,932,000	3.75%(2%)	(104,526)	-	87,286	(262,739)		(241,719)	-	(224,903)	3,550	-	203,797		100 / 100
IRS MAY 2034	EK2700335 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	.01/11/2016	.05/19/2034	1	8,420,375	4.53%(3%)	-	(85,128)	57,972	(272,351)		(509,978)	-	(190,566)	3,343	-	178,106		100 / 100
IRS MAY 2036	147055$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.04/13/2016	.05/04/2036	1	7,900,200	4.1%(2%)	-	-	21,015	131,917		263,757	-	131,917	-	-	176,024		100 / 100
IRS JULY 2022	EJ2943581 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.04/27/2016	.07/27/2022	1	5,656,000	4.44%(3%)	-	(78,656)	16,829	44,779		103,694	-	119,969	3,467	-	69,713		100 / 100
IRS MARCH 2024	JK2039689 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.05/05/2016	.03/14/2024	1	11,387,000	3.6%(2%)	-	(32,808)	29,930	269,355		362,939	-	301,734	429	-	158,087		100 / 100
IRS MARCH 2024	JK2039689 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.05/09/2016	.03/14/2024	1	11,403,000	3.63%(2%)	-	(34,558)	29,286	285,257		406,957	-	319,326	490	-	158,309		100 / 100
IRS JULY 2022	EJ2943581 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.05/20/2016	.07/27/2022	1	8,964,000	4.452%(3%)	-	(135,776)	16,556	(35,912)		69,746	-	96,205	3,658	-	110,486		100 / 100
IRS JULY 2026	L8367#AC7 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.06/25/2014	.07/24/2026	1	13,636,000	4.734%(3%)	-	-	144,566	2,538,453		2,944,251	-	(229,990)	-	-	216,371		100 / 100
IRS MARCH 2030	EK8055080 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.06/23/2015	.03/18/2030	1	11,188,000	3.4%(2%)	(46,617)	-	84,206	28,407		(23,571)	-	(204,436)	(2,950)	-	207,229		100 / 100
IRS MARCH 2030	EK8055080 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.07/08/2015	.03/18/2030	1	8,729,500	3.47%(2%)	(44,510)	-	67,925	(82,074)		(76,323)	-	(162,908)	(2,267)	-	161,692		100 / 100
IRS MARCH 2027	EK7723522 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	.07/29/2015	.03/08/2027	1	14,879,700	3.3%(2%)	(103,378)	-	120,472	(199,005)		(158,956)	-	(290,973)	(1,213)	-	243,286		100 / 100
IRS NOVEMBER 2032	81728DA*3 GOLDMAN SACHS MITSUI MARINE	D1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.10/04/2012	.11/14/2032	1	24,207,000	4.8%(5%)	-	-	44,111	4,238,151		3,650,457	-	2,144,282	-	-	489,950		100 / 100
IRS APRIL 2023	G1745*AB7 DEUTSCHE BANK AG	D1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	.03/13/2013	.04/17/2023	1	3,729,500	4.5%(4%)	-	-	7,420	401,359		421,243	-	357,380	-	-	48,627		100 / 100
IRS APRIL 2023	G1745*AB7 DEUTSCHE BANK AG	D1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	.03/13/2013	.04/17/2023	1	3,729,500	4.5%(4%)	-	-	7,420	401,359		421,243	-	357,380	-	-	48,627		100 / 100
IRS MAY 2023	318069B#7 GOLDMAN SACHS MITSUI MARINE	D1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/10/2013	.05/22/2023	1	15,375,000	3.672%(3%)	-	-	26,626	2,062,434		2,032,000	-	1,429,521	-	-	201,874		100 / 100

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IRS DECEMBER 2023	G6774*AA2 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/16/2013	12/11/2023	1	12,752,000	4.767%(4%)	-	-	31,810	2,101,947		2,290,773	-	1,143,617	-	-	174,055		100 / 100
IRS DECEMBER 2028	G6774*AB0 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/16/2013	12/11/2028	1	12,752,000	5.106%(5%)	-	-	43,749	2,101,947		2,553,132	-	1,143,617	-	-	225,042		100 / 100
IRS MAY 2029	G7017#AA3 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	03/28/2014	05/08/2029	1	15,136,940	4.693%(4%)	-	-	59,592	3,022,505		3,493,721	-	1,300,865	-	-	271,444		100 / 100
IRS SEPTEMBER 2029	G1261#AA9 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/22/2014	09/05/2029	1	24,876,000	4.455%(4%)	-	-	108,760	4,907,151		5,668,137	-	2,144,282	-	-	451,754		100 / 100
IRS APRIL 2044	EK1533687 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	01/23/2015	04/11/2044	1	8,026,600	5.79%(5%)	(23,840)	-	40,403	1,082,553		1,241,283	-	944,406	3,087	-	211,604		100 / 100
IRS APRIL 2044	EK1533687 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	01/23/2015	04/11/2044	1	3,953,400	5.79%(5%)	(11,742)	-	19,900	533,198		611,378	-	465,155	1,520	-	104,223		100 / 100
IRS JUNE 2035	977384$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	04/10/2015	06/01/2035	1	15,641,260	4.067%(3%)	-	-	54,578	1,396,815		1,660,905	-	1,529,588	-	-	340,278		100 / 100
IRS JUNE 2035	977384$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	04/10/2015	06/01/2035	1	15,056,540	4.067%(3%)	-	-	52,538	1,344,597		1,598,815	-	1,472,407	-	-	327,558		100 / 100
IRS JUNE 2030	767749$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	04/22/2015	06/01/2030	1	25,557,800	4.04%(3%)	-	-	74,740	2,926,438		3,275,151	-	2,430,186	-	-	476,925		100 / 100
IRS SEPTEMBER 2025	G2956@AP6 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025	1	15,745,000	3.888%(3%)	-	-	51,284	2,432,434		2,696,986	-	1,429,521	-	-	239,282		100 / 100
IRS SEPTEMBER 2045	G5391#AA3 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	08/28/2015	09/25/2045	1	30,716,000	4.61%(4%)	-	-	153,315	4,090,869		4,704,401	-	2,859,043	-	-	830,718		100 / 100
IRS NOVEMBER 2030	G2730*AA4 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	10/23/2015	11/10/2030	1	9,213,000	4.327%(4%)	-	-	26,811	1,225,461		1,378,154	-	857,713	-	-	174,638		100 / 100
IRS NOVEMBER 2030	G2730*AA4 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	10/23/2015	11/10/2030	1	9,213,000	4.327%(4%)	-	-	26,811	1,225,461		1,378,154	-	857,713	-	-	174,638		100 / 100
IRS MARCH 2042	EJ0420160 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/26/2016	03/05/2042	1	18,375,000	6.9%(6%)	-	(39,762)	13,555	2,382,829		2,163,174	-	2,421,004	1,587	-	465,725		100 / 100
CURRENCY SWAP DECEMBER 2016	278865B@8 Ecolab Inc	D 1	c	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/14/2006	12/14/2016	1	30,000,000	0.0588	-	-	-			3,059,450	-	-	-	-	101,462		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											(344,820)	(406,578)	1,720,621	42,560,916	XXX	50,854,458	0	22,509,918	15,600	0	8,463,955	XXX	XXX
0909999. Total-Swaps-Hedging Effective											(344,820)	(406,578)	2,724,964	42,560,916	XXX	41,353,365	0	22,509,918	15,600	0	17,751,889	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	01/21/2011	01/25/2026	1	1,200,000	LIBOR(4%)	-	-	(20,212)	(286,004)		(286,004)	(89,204)	-	-		18,569		001
IRS NOVEMBER 2027	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	11/08/2011	11/10/2027	1	1,000,000	LIBOR(3%)	-	-	(10,507)	(129,860)		(129,860)	(88,485)	-	-		16,860		001
IRS MARCH 2027	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/22/2012	03/24/2027	1	500,000	LIBOR(4%)	-	-	-	(101,216)		(101,216)	(47,948)	-	-		8,192		001
IRS SEPTEMBER 2028	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/21/2012	09/23/2028	1	1,000,000	LIBOR(3%)	-	-	-	(148,651)		(148,651)	(91,704)	-	-		17,494		001
IRS DECEMBER 2028	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	11/30/2012	12/04/2028	1	500,000	LIBOR(3%)	-	-	-	(64,698)		(64,698)	(44,929)	-	-		8,817		001
IRS FEBRUARY 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	12/13/2012	02/17/2028	1	800,000	LIBOR(3%)	-	-	-	(115,493)		(115,493)	(72,578)	-	-		13,648		001

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IRS DECEMBER 2028	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/18/2012	12/20/2028	1	500,000	LIBOR(3%)	-	-	-	(79,142)		(79,142)	(45,883)	-	-		8,833		001
IRS JANUARY 2029	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/29/2013	01/31/2029	1	500,000	LIBOR(4%)	-	-	-	(87,269)		(87,269)	(46,309)	-	-		8,873		001
IRS FEBRUARY 2029	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	02/19/2013	02/21/2029	1	1,000,000	LIBOR(4%)	-	-	-	(179,963)		(179,963)	(92,870)	-	-		17,787		001
IRS MARCH 2028	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/07/2013	03/11/2028	1	500,000	LIBOR(4%)	-	-	-	(91,469)		(91,469)	(47,505)	-	-		8,553		001
IRS MAY 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/13/2013	05/15/2028	1	500,000	LIBOR(4%)	-	-	-	(90,251)		(90,251)	(47,285)	-	-		8,618		001
IRS MAY 2028	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/17/2013	05/21/2028	1	500,000	LIBOR(4%)	-	-	-	(91,405)		(91,405)	(47,355)	-	-		8,624		001
IRS MAY 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/28/2013	05/30/2028	1	500,000	LIBOR(4%)	-	-	-	(98,418)		(98,418)	(47,783)	-	-		8,633		001
IRS JULY 2028	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/24/2013	07/26/2028	1	1,000,000	LIBOR(4%)	-	-	-	(250,405)		(250,405)	(98,875)	-	-		17,378		001
IRS AUGUST 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/15/2013	08/19/2028	1	1,000,000	LIBOR(5%)	-	-	-	(265,792)		(265,792)	(99,834)	-	-		17,425		001
IRS DECEMBER 2028	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/06/2013	12/10/2028	1	1,000,000	LIBOR(5%)	-	-	-	(269,831)		(269,831)	(99,664)	-	-		17,646		001
IRS APRIL 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/07/2014	04/09/2029	1	1,000,000	2425%(LIBOR)	-	-	13,069	201,923		201,923	99,255	-	-		17,877		001
IRS MAY 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/01/2014	05/06/2029	1	1,000,000	1255%(LIBOR)	-	-	12,687	188,833		188,833	99,413	-	-		17,929		001
IRS MAY 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/02/2014	05/07/2019	1	2,000,000	LIBOR(2%)	-	-	(11,722)	(53,804)		(53,804)	(34,793)	-	-		16,888		001
IRS MAY 2029	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/15/2014	05/19/2029	1	1,000,000	3885%(LIBOR)	-	-	12,072	172,910		172,910	99,348	-	-		17,954		001
IRS MAY 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/23/2014	05/28/2029	1	500,000	LIBOR(3%)	-	-	(6,192)	(90,306)		(90,306)	(49,744)	-	-		8,985		001
IRS JUNE 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2014	06/12/2029	1	500,000	LIBOR(3%)	-	-	(6,399)	(97,171)		(97,171)	(50,106)	-	-		9,000		001
IRS JULY 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2014	07/21/2029	1	500,000	.956%(LIBOR)	-	-	5,850	85,068		85,068	50,272	-	-		9,037		001
IRS SEPTEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/28/2014	09/02/2029	1	1,000,000	2.81%(LIBOR)	-	-	11,104	153,070		153,070	100,766	-	-		18,155		001
IRS SEPTEMBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/28/2014	09/02/2019	1	1,000,000	LIBOR(2%)	-	-	(5,958)	(29,584)		(29,584)	(20,559)	-	-		8,910		001
IRS SEPTEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/09/2014	09/11/2029	1	500,000	LIBOR(3%)	-	-	(5,885)	(85,570)		(85,570)	(50,702)	-	-		9,086		001
IRS OCTOBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/02/2014	10/06/2029	1	500,000	.867%(LIBOR)	-	-	5,583	80,296		80,296	50,924	-	-		9,109		001
IRS OCTOBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/14/2014	10/16/2029	1	500,000	.684%(LIBOR)	-	-	5,173	69,217		69,217	50,708	-	-		9,119		001

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IRS OCTOBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/15/2014	10/17/2029	1	500,000	2.53%(LIBOR)	-	-	4,792	59,844		59,844	50,522	-	-		9,120		001
IRS OCTOBER 2034	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/16/2014	10/20/2034	1	250,000	LIBOR(3%)	-	-	(2,756)	(44,753)		(44,753)	(32,698)	-	-		5,350		001
IRS DECEMBER 2021	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/08/2014	12/10/2021	1	500,000	.103%(LIBOR)	-	-	3,761	28,574		28,574	20,966	-	-		5,836		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/09/2014	12/11/2029	1	500,000	5935%(LIBOR)	-	-	4,979	63,948		63,948	51,044	-	-		9,171		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/12/2014	12/16/2029	1	700,000	.493%(LIBOR)	-	-	6,590	80,905		80,905	71,372	-	-		12,846		001
IRS DECEMBER 2034	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2014	12/17/2034	1	300,000	LIBOR(3%)	-	-	(3,022)	(44,613)		(44,613)	(39,038)	-	-		6,448		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/16/2014	12/18/2029	1	300,000	.467%(LIBOR)	-	-	2,779	33,721		33,721	30,585	-	-		5,507		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/24/2014	12/30/2029	1	600,000	LIBOR(3%)	-	-	(6,034)	(79,943)		(79,943)	(61,619)	-	-		11,027		001
IRS JANUARY 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2030	1	600,000	.215%(LIBOR)	-	-	4,753	48,799		48,799	61,002	-	-		11,037		001
IRS JANUARY 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2030	1	600,000	.255%(LIBOR)	-	-	4,872	51,766		51,766	61,068	-	-		11,037		001
IRS JANUARY 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/14/2015	01/16/2030	1	700,000	.136%(LIBOR)	-	-	5,335	50,104		50,104	71,048	-	-		12,887		001
IRS JANUARY 2020	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/16/2015	01/20/2020	1	600,000	LIBOR(1%)	-	-	(2,395)	(11,507)		(11,507)	(15,743)	-	-		5,660		001
IRS JANUARY 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/20/2015	01/22/2025	1	700,000	.888%(LIBOR)	-	-	4,483	34,634		34,634	48,028	-	-		10,246		001
IRS FEBRUARY 2025	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/29/2015	02/02/2025	1	600,000	3895%(LIBOR)	-	-	3,912	29,727		29,727	41,274	-	-		8,798		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	02/26/2015	03/02/2025	1	600,000	.098%(LIBOR)	-	-	4,538	40,069		40,069	41,361	-	-		8,837		001
IRS MARCH 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/03/2015	03/05/2030	1	600,000	LIBOR(2%)	-	-	(5,563)	(66,499)		(66,499)	(61,799)	-	-		11,099		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	03/10/2015	03/12/2025	1	300,000	.253%(LIBOR)	-	-	2,477	23,915		23,915	20,721	-	-		4,425		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	03/19/2015	03/23/2025	1	600,000	.044%(LIBOR)	-	-	4,245	37,480		37,480	41,886	-	-		8,866		001
IRS APRIL 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2015	04/21/2020	1	600,000	.481%(LIBOR)	-	-	2,620	13,483		13,483	17,029	-	-		5,857		001
IRS MAY 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2015	05/14/2030	1	600,000	LIBOR(3%)	-	-	(6,019)	(76,746)		(76,746)	(62,758)	-	-		11,177		001
IRS JUNE 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/05/2015	06/09/2030	1	600,000	LIBOR(3%)	-	-	(6,436)	(89,299)		(89,299)	(63,351)	-	-		11,205		001
IRS JUNE 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2015	06/12/2030	1	1,200,000	LIBOR(3%)	-	-	(13,355)	(191,515)		(191,515)	(127,107)	-	-		22,417		001

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IRS JUNE 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	06/10/2015	06/12/2020	1	1,200,000	.929%(LIBOR)	-	-	7,982	48,199		48,199	33,458	-	-		11,930		001
IRS JUNE 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	06/11/2015	06/15/2020	1	1,200,000	.891%(LIBOR)	-	-	7,733	46,498		46,498	33,771	-	-		11,942		001
IRS JUNE 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	06/19/2015	06/23/2025	1	600,000	.372%(LIBOR)	-	-	5,223	54,377		54,377	42,765	-	-		8,993		001
IRS AUGUST 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	08/07/2015	08/11/2030	1	1,300,000	1865%(LIBOR)	-	-	12,391	151,368		151,368	137,532	-	-		24,428		001
IRS SEPTEMBER 2025	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/28/2015	09/30/2025	1	600,000	.069%(LIBOR)	-	-	4,339	38,994		38,994	44,170	-	-		9,128		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	01/06/2016	01/08/2026	1	600,000	1075%(LIBOR)	-	-	4,229	41,126		41,126	41,126	-	-		9,262		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	01/12/2016	01/14/2026	1	600,000	9895%(LIBOR)	-	-	3,751	34,753		34,753	34,753	-	-		9,270		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	01/15/2016	01/19/2026	1	700,000	.888%(LIBOR)	-	-	3,928	34,128		34,128	34,128	-	-		10,823		001
IRS FEBRUARY 2031	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	02/09/2016	02/11/2031	1	300,000	9135%(LIBOR)	-	-	1,489	12,526		12,526	12,526	-	-		5,737		001
IRS MAY 2031	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/20/2016	05/24/2031	1	700,000	LIBOR(2%)	-	-	(906)	(34,599)		(34,599)	(34,599)	-	-		13,513		001
IRS JUNE 2026	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	06/09/2016	06/13/2026	1	600,000	.556%(LIBOR)	-	-	255	10,262		10,262	10,262	-	-		9,467		001
IRS SEPTEMBER 2042	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/17/2012	09/19/2042	1	2,000,000	.786%(LIBOR)	-	-	21,607	413,348		413,348	338,100	-	-		51,223		002
IRS MARCH 2043	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	03/04/2013	03/06/2043	1	1,000,000	.935%(LIBOR)	-	-	11,692	240,697		240,697	173,483	-	-		25,835		002
IRS APRIL 2043	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	04/02/2013	04/04/2043	1	1,300,000	9125%(LIBOR)	-	-	15,302	329,276		329,276	227,692	-	-		33,636		002
IRS APRIL 2043	GLWB	N/A	a	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	04/08/2013	04/10/2043	1	1,000,000	.823%(LIBOR)	-	-	10,910	217,004		217,004	172,182	-	-		25,882		002
IRS MARCH 2042	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	03/19/2012	03/21/2042	1	14,000,000	.105%(LIBOR)	-	-	173,644	3,802,095		3,802,095	2,408,062	-	-		355,140		002
IRS MAY 2033	GLWB	N/A	a	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	04/30/2013	05/02/2033	1	1,000,000	5305%(LIBOR)	-	-	10,204	144,012		144,012	121,737	-	-		20,524		002
IRS MAY 2033	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	05/03/2013	05/08/2033	1	1,000,000	7025%(LIBOR)	-	-	10,605	154,843		154,843	122,249	-	-		20,534		002
IRS JULY 2033	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	07/22/2013	07/24/2033	1	1,000,000	9125%(LIBOR)	-	-	13,900	259,649		259,649	127,806	-	-		20,662		002
IRS DECEMBER 2033	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	12/11/2013	12/13/2033	1	3,000,000	2125%(LIBOR)	-	-	45,182	894,870		894,870	394,993	-	-		62,688		002
IRS APRIL 2034	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/28/2014	04/01/2034	1	2,000,000	1145%(LIBOR)	-	-	27,764	538,358		538,358	264,525	-	-		42,148		002
IRS APRIL 2044	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	04/25/2014	04/29/2044	1	2,000,000	1275%(LIBOR)	-	-	28,239	712,707		712,707	376,489	-	-		52,772		002

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IRS JUNE 2044	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/29/2014	06/02/2044	1	2,000,000	.246%(LIBOR)	-	-	26,543	632,353		632,353	370,211	-	-		52,861		002
IRS JUNE 2044	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/13/2014	06/17/2044	1	1,000,000	3.378%(LIBOR)	-	-	13,794	345,987		345,987	188,036	-	-		26,450		002
IRS JULY 2044	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/23/2014	07/25/2044	1	1,000,000	2255%(LIBOR)	-	-	13,076	312,706		312,706	185,612	-	-		26,499		002
IRS AUGUST 2044	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/18/2014	08/20/2044	1	1,000,000	1755%(LIBOR)	-	-	13,010	301,956		301,956	184,931	-	-		26,532		002
IRS AUGUST 2044	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/27/2014	08/29/2044	1	1,000,000	.086%(LIBOR)	-	-	12,382	282,244		282,244	183,293	-	-		26,544		002
IRS SEPTEMBER 2019	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	09/16/2014	09/18/2019	1	3,000,000	LIBOR(2%)	-	-	(19,769)	(104,459)		(104,459)	(61,606)	-	-		26,913		002
IRS SEPTEMBER 2044	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2014	09/18/2044	1	1,500,000	.334%(LIBOR)	-	-	20,363	507,061		507,061	282,793	-	-		39,855		002
IRS SEPTEMBER 2034	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2014	09/18/2034	1	3,000,000	2175%(LIBOR)	-	-	38,989	725,231		725,231	400,112	-	-		64,045		002
IRS SEPTEMBER 2044	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	09/24/2014	09/26/2044	1	1,000,000	.259%(LIBOR)	-	-	13,084	321,336		321,336	187,317	-	-		26,580		002
IRS SEPTEMBER 2024	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	09/24/2014	09/26/2024	1	1,000,000	.693%(LIBOR)	-	-	10,270	112,948		112,948	64,939	-	-		14,358		002
IRS OCTOBER 2034	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/09/2014	10/14/2034	1	1,000,000	.946%(LIBOR)	-	-	11,600	198,874		198,874	131,745	-	-		21,390		002
IRS OCTOBER 2024	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/14/2014	10/16/2024	1	2,000,000	.337%(LIBOR)	-	-	17,241	170,290		170,290	131,676	-	-		28,812		002
IRS OCTOBER 2016	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/22/2014	10/24/2016	1	5,000,000	LIBOR(1%)	-	-	(777)	396		396	(5,554)	-	-		14,094		002
IRS OCTOBER 2034	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/22/2014	10/24/2034	1	1,000,000	2.86%(LIBOR)	-	-	11,258	185,232		185,232	131,113	-	-		21,406		002
IRS NOVEMBER 2044	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/31/2014	11/04/2044	1	1,000,000	.053%(LIBOR)	-	-	12,299	275,591		275,591	183,575	-	-		26,630		002
IRS NOVEMBER 2044	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/10/2014	11/12/2044	1	1,000,000	.054%(LIBOR)	-	-	12,360	276,000		276,000	183,712	-	-		26,641		002
IRS NOVEMBER 2019	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/10/2014	11/12/2019	1	2,000,000	LIBOR(2%)	-	-	(12,111)	(62,575)		(62,575)	(45,166)	-	-		18,357		002
IRS NOVEMBER 2044	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	11/24/2014	11/26/2044	1	1,000,000	.984%(LIBOR)	-	-	11,956	260,368		260,368	182,463	-	-		26,659		002
IRS NOVEMBER 2016	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/24/2014	11/26/2016	1	2,000,000	LIBOR(1%)	-	-	(1,412)	(481)		(481)	(1,858)	-	-		6,389		002
IRS DECEMBER 2044	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/05/2014	12/09/2044	1	1,000,000	.928%(LIBOR)	-	-	11,636	247,889		247,889	181,576	-	-		26,675		002
IRS DECEMBER 2024	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/05/2014	12/09/2024	1	1,000,000	.418%(LIBOR)	-	-	9,100	92,197		92,197	66,785	-	-		14,534		002
IRS DECEMBER 2016	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2014	12/11/2016	1	5,000,000	LIBOR(1%)	-	-	(6,396)	(4,206)		(4,206)	(2,941)	-	-		16,758		002

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IRS DECEMBER 2034	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/12/2014	12/16/2034	1	1,000,000	.631%(LIBOR)	-	-	10,100	148,956		148,956	130,126	-	-		21,491		002
IRS DECEMBER 2024	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/12/2014	12/16/2024	1	2,000,000	.225%(LIBOR)	-	-	16,162	153,419		153,419	134,622	-	-		29,101		002
IRS DECEMBER 2034	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/15/2014	12/17/2034	1	1,000,000	2.624%(LIBOR)	-	-	10,045	147,822		147,822	130,084	-	-		21,492		002
IRS DECEMBER 2034	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/23/2014	12/29/2034	1	2,000,000	2.7%(LIBOR)	-	-	20,613	320,815		320,815	262,075	-	-		43,023		002
IRS JANUARY 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2045	1	9,000,000	.457%(LIBOR)	-	-	82,123	1,274,512		1,274,512	1,555,372	-	-		240,425		002
IRS JANUARY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2035	1	3,000,000	.378%(LIBOR)	-	-	26,196	324,578		324,578	385,520	-	-		64,582		002
IRS JANUARY 2020	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2020	1	7,000,000	LIBOR(2%)	-	-	(34,776)	(185,463)		(185,463)	(175,385)	-	-		65,722		002
IRS JANUARY 2045	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/07/2015	01/09/2045	1	2,000,000	.447%(LIBOR)	-	-	18,226	278,704		278,704	345,196	-	-		53,430		002
IRS JANUARY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/07/2015	01/09/2035	1	1,500,000	2.381%(LIBOR)	-	-	13,177	163,029		163,029	192,780	-	-		32,293		002
IRS JANUARY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/16/2015	01/20/2035	1	2,000,000	.265%(LIBOR)	-	-	16,516	179,930		179,930	255,381	-	-		43,093		002
IRS JANUARY 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/16/2015	01/20/2045	1	1,500,000	.356%(LIBOR)	-	-	13,066	178,219		178,219	256,265	-	-		40,094		002
IRS JANUARY 2025	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/16/2015	01/20/2025	1	3,000,000	1.929%(LIBOR)	-	-	19,762	158,471		158,471	205,611	-	-		43,897		002
IRS JANUARY 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/20/2015	01/22/2045	1	1,000,000	LIBOR(2%)	-	-	(8,564)	(111,232)		(111,232)	(170,202)	-	-		26,732		002
IRS JANUARY 2017	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/26/2015	01/28/2017	1	5,000,000	LIBOR(1%)	-	-	(4,598)	(3,345)		(3,345)	(8,199)	-	-		19,053		002
IRS FEBRUARY 2025	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/29/2015	02/02/2025	1	2,000,000	.903%(LIBOR)	-	-	13,173	101,301		101,301	137,538	-	-		29,326		002
IRS FEBRUARY 2045	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2015	02/04/2045	1	2,000,000	1745%(LIBOR)	-	-	15,863	155,290		155,290	334,694	-	-		53,497		002
IRS FEBRUARY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/03/2015	02/05/2035	1	2,000,000	2295%(LIBOR)	-	-	16,432	168,342		168,342	255,011	-	-		43,144		002
IRS FEBRUARY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2015	02/12/2035	1	2,000,000	LIBOR(2%)	-	-	(18,391)	(229,430)		(229,430)	(258,185)	-	-		43,166		002
IRS MARCH 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/09/2015	03/11/2035	1	2,000,000	LIBOR(3%)	-	-	(20,135)	(294,370)		(294,370)	(262,226)	-	-		43,251		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/09/2015	03/11/2025	1	2,000,000	LIBOR(2%)	-	-	(17,092)	(168,775)		(168,775)	(137,908)	-	-		29,498		002
IRS MARCH 2020	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	03/11/2015	03/13/2020	1	2,000,000	LIBOR(2%)	-	-	(11,821)	(66,213)		(66,213)	(52,023)	-	-		19,246		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2015	03/23/2025	1	1,000,000	9895%(LIBOR)	-	-	6,804	57,935		57,935	69,886	-	-		14,777		002

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IRS MARCH 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2015	03/23/2035	1	3,000,000	306%(LIBOR)	-	-	25,133	290,444		290,444	386,978	-	-		64,934		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2015	03/23/2025	1	2,000,000	545%(LIBOR)	-	-	14,254	126,679		126,679	139,589	-	-		29,554		002
IRS MARCH 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	03/25/2015	03/27/2045	1	2,000,000	312%(LIBOR)	-	-	16,751	218,409		218,409	341,713	-	-		53,627		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/25/2015	03/27/2025	1	1,000,000	885%(LIBOR)	-	-	6,767	57,862		57,862	69,964	-	-		14,786		002
IRS APRIL 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/22/2015	04/24/2035	1	2,000,000	2.34%(LIBOR)	-	-	17,359	204,828		204,828	258,861	-	-		43,391		002
IRS APRIL 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/22/2015	04/24/2035	1	3,000,000	343%(LIBOR)	-	-	26,083	308,716		308,716	388,366	-	-		65,086		002
IRS APRIL 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/22/2015	04/24/2045	1	6,000,000	419%(LIBOR)	-	-	54,433	801,979		801,979	1,038,515	-	-		161,096		002
IRS APRIL 2017	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2015	04/28/2017	1	5,000,000	LIBOR(1%)	-	-	(4,585)	(4,469)		(4,469)	(15,617)	-	-		22,740		002
IRS APRIL 2017	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/28/2015	04/30/2017	1	5,000,000	LIBOR(1%)	-	-	(5,332)	(5,532)		(5,532)	(14,887)	-	-		22,816		002
IRS MAY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/05/2015	05/07/2035	1	2,000,000	LIBOR(3%)	-	-	(20,274)	(295,326)		(295,326)	(263,690)	-	-		43,432		002
IRS MAY 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/07/2015	05/11/2045	1	2,000,000	LIBOR(3%)	-	-	(20,848)	(387,239)		(387,239)	(357,037)	-	-		53,742		002
IRS MAY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/07/2015	05/11/2035	1	3,000,000	LIBOR(3%)	-	-	(30,160)	(438,391)		(438,391)	(395,438)	-	-		65,166		002
IRS MAY 2025	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/12/2015	05/14/2025	1	3,000,000	LIBOR(2%)	-	-	(26,599)	(264,492)		(264,492)	(210,611)	-	-		44,691		002
IRS MAY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/18/2015	05/20/2035	1	2,000,000	675%(LIBOR)	-	-	21,043	315,121		315,121	264,941	-	-		43,473		002
IRS JUNE 2020	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	06/11/2015	06/15/2020	1	3,000,000	LIBOR(2%)	-	-	(19,019)	(113,797)		(113,797)	(84,690)	-	-		29,856		002
IRS JUNE 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	06/11/2015	06/15/2045	1	3,000,000	LIBOR(3%)	-	-	(34,383)	(732,194)		(732,194)	(550,308)	-	-		80,747		002
IRS JUNE 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	06/22/2015	06/24/2045	1	3,000,000	918%(LIBOR)	-	-	34,069	745,105		745,105	552,375	-	-		80,781		002
IRS JULY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/29/2015	07/01/2035	1	3,000,000	LIBOR(3%)	-	-	(33,085)	(555,675)		(555,675)	(404,144)	-	-		65,407		002
IRS JULY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/09/2015	07/13/2035	1	2,000,000	2.78%(LIBOR)	-	-	21,540	350,760		350,760	268,551	-	-		43,642		002
IRS JULY 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	07/24/2015	07/28/2045	1	1,000,000	802%(LIBOR)	-	-	11,001	222,176		222,176	181,940	-	-		26,970		002
IRS JULY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	07/24/2015	07/28/2035	1	1,000,000	717%(LIBOR)	-	-	10,578	165,162		165,162	133,869	-	-		21,845		002
IRS AUGUST 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/04/2015	08/06/2045	1	1,000,000	687%(LIBOR)	-	-	10,506	195,789		195,789	179,665	-	-		26,982		002
IRS AUGUST 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/04/2015	08/06/2035	1	2,000,000	612%(LIBOR)	-	-	20,267	295,501		295,501	266,047	-	-		43,718		002

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IRS AUGUST 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2015	08/06/2025	1	3,000,000	.292%(LIBOR)	-	-	25,627	252,358		252,358	216,134	-	-		45,266		002
IRS AUGUST 2020	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/07/2015	08/11/2020	1	2,000,000	LIBOR(2%)	-	-	(11,550)	(66,532)		(66,532)	(60,592)	-	-		20,292		002
IRS AUGUST 2045	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/24/2015	08/26/2045	1	1,000,000	.532%(LIBOR)	-	-	9,701	160,297		160,297	176,681	-	-		27,007		002
IRS AUGUST 2025	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2015	08/26/2025	1	2,000,000	.096%(LIBOR)	-	-	15,081	134,421		134,421	145,233	-	-		30,268		002
IRS AUGUST 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/25/2015	08/27/2035	1	2,000,000	5465%(LIBOR)	-	-	19,460	274,024		274,024	265,367	-	-		43,783		002
IRS SEPTEMBER 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/01/2015	09/03/2035	1	2,000,000	LIBOR(3%)	-	-	(19,914)	(284,634)		(284,634)	(266,021)	-	-		43,805		002
IRS SEPTEMBER 2025	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/25/2015	09/29/2025	1	2,000,000	1535%(LIBOR)	-	-	15,178	144,814		144,814	147,160	-	-		30,422		002
IRS OCTOBER 2035	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/29/2015	10/01/2035	1	1,000,000	.444%(LIBOR)	-	-	9,057	120,141		120,141	132,523	-	-		21,946		002
IRS OCTOBER 2045	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/30/2015	10/02/2045	1	1,000,000	.549%(LIBOR)	-	-	9,571	164,487		164,487	177,676	-	-		27,054		002
IRS OCTOBER 2035	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/05/2015	10/07/2035	1	2,000,000	1935%(LIBOR)	-	-	18,627	256,913		256,913	266,061	-	-		43,911		002
IRS OCTOBER 2045	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/16/2015	10/20/2045	1	1,000,000	2.54%(LIBOR)	-	-	9,625	162,584		162,584	177,565	-	-		27,077		002
IRS OCTOBER 2017	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/21/2015	10/23/2017	1	6,000,000	LIBOR(1%)	-	-	(4,327)	(3,769)		(3,769)	(42,448)	-	-		34,403		002
IRS OCTOBER 2025	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/23/2015	10/27/2025	1	3,000,000	0615%(LIBOR)	-	-	21,932	193,106		193,106	221,996	-	-		45,821		002
IRS NOVEMBER 2035	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/29/2015	11/02/2035	1	2,000,000	5055%(LIBOR)	-	-	19,165	261,173		261,173	266,529	-	-		43,993		002
IRS NOVEMBER 2020	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2015	11/12/2020	1	4,000,000	LIBOR(2%)	-	-	(22,200)	(127,697)		(127,697)	(132,168)	-	-		41,822		002
IRS NOVEMBER 2017	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/24/2015	11/27/2017	1	6,000,000	LIBOR(1%)	-	-	(12,572)	(24,721)		(24,721)	(39,288)	-	-		35,635		002
IRS NOVEMBER 2045	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/24/2015	11/27/2045	1	1,000,000	5095%(LIBOR)	-	-	10,125	178,902		178,902	179,282	-	-		27,125		002
IRS DECEMBER 2045	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/03/2015	12/07/2045	1	2,000,000	.693%(LIBOR)	-	-	20,978	396,609		396,609	362,281	-	-		54,275		002
IRS JANUARY 2026	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/07/2016	01/11/2026	1	3,000,000	0695%(LIBOR)	-	-	20,276	195,404		195,404	195,404	-	-		46,330		002
IRS JANUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/11/2016	01/13/2026	1	3,000,000	.042%(LIBOR)	-	-	19,606	187,972		187,972	187,972	-	-		46,343		002
IRS JANUARY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2016	01/19/2036	1	2,000,000	2.34%(LIBOR)	-	-	15,258	206,219		206,219	206,219	-	-		44,235		002
IRS JANUARY 2046	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/19/2016	01/21/2046	1	2,000,000	3825%(LIBOR)	-	-	15,420	253,287		253,287	253,287	-	-		54,388		002

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IRS JANUARY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/21/2016	01/25/2036	1	2,000,000	2725%(LIBOR)	-	-	14,102	183,412		183,412	183,412	-	-		44,253		002
IRS JANUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/21/2016	01/25/2026	1	3,000,000	.899%(LIBOR)	-	-	16,328	149,209		149,209	149,209	-	-		46,423		002
IRS JANUARY 2036	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/22/2016	01/26/2036	1	2,000,000	.308%(LIBOR)	-	-	14,320	195,442		195,442	195,442	-	-		44,256		002
IRS FEBRUARY 2046	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/01/2016	02/03/2046	1	2,000,000	3325%(LIBOR)	-	-	13,904	230,044		230,044	230,044	-	-		54,421		002
IRS FEBRUARY 2021	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/02/2016	02/04/2021	1	4,000,000	LIBOR(1%)	-	-	(10,273)	(56,461)		(56,461)	(56,461)	-	-		42,908		002
IRS FEBRUARY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2016	02/12/2036	1	2,000,000	.999%(LIBOR)	-	-	10,528	90,700		90,700	90,700	-	-		44,309		002
IRS FEBRUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2016	02/12/2026	1	2,000,000	.604%(LIBOR)	-	-	7,500	45,672		45,672	45,672	-	-		31,028		002
IRS FEBRUARY 2046	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2016	02/16/2046	1	2,000,000	.087%(LIBOR)	-	-	10,880	115,891		115,891	115,891	-	-		54,454		002
IRS FEBRUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2016	02/16/2026	1	3,000,000	3005%(LIBOR)	-	-	10,888	67,437		67,437	67,437	-	-		46,569		002
IRS MARCH 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2016	03/01/2036	1	3,000,000	2.009%(LIBOR)	-	-	13,427	140,914		140,914	140,914	-	-		66,547		002
IRS MARCH 2018	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2016	03/08/2018	1	8,000,000	LIBOR(1%)	-	-	(6,729)	(27,370)		(27,370)	(27,370)	-	-		51,964		002
IRS MARCH 2018	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2016	03/15/2018	1	4,000,000	LIBOR(1%)	-	-	(4,263)	(20,150)		(20,150)	(20,150)	-	-		26,129		002
IRS MARCH 2021	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/11/2016	03/15/2021	1	5,000,000	LIBOR(1%)	-	-	(11,133)	(104,570)		(104,570)	(104,570)	-	-		54,254		002
IRS APRIL 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2016	04/01/2046	1	2,000,000	.195%(LIBOR)	-	-	7,728	166,435		166,435	166,435	-	-		54,564		002
IRS APRIL 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/06/2016	04/08/2026	1	4,000,000	3445%(LIBOR)	-	-	9,168	104,246		104,246	104,246	-	-		62,540		002
IRS APRIL 2036	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2016	04/12/2036	1	3,000,000	2.02%(LIBOR)	-	-	8,977	146,201		146,201	146,201	-	-		66,741		002
IRS APRIL 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/20/2016	04/22/2046	1	2,000,000	.228%(LIBOR)	-	-	5,982	182,041		182,041	182,041	-	-		54,617		002
IRS MAY 2021	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/11/2016	05/13/2021	1	4,000,000	LIBOR(1%)	-	-	(2,734)	(36,596)		(36,596)	(36,596)	-	-		44,142		002
IRS MAY 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/11/2016	05/13/2046	1	1,000,000	1275%(LIBOR)	-	-	1,942	67,560		67,560	67,560	-	-		27,335		002
IRS MAY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/18/2016	05/20/2036	1	2,000,000	.124%(LIBOR)	-	-	3,272	132,981		132,981	132,981	-	-		44,611		002
IRS JUNE 2018	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2016	06/02/2018	1	9,000,000	LIBOR(1%)	-	-	(2,437)	(51,260)		(51,260)	(51,260)	-	-		62,407		002
IRS JUNE 2026	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	06/03/2026	1	2,000,000	.738%(LIBOR)	-	-	1,585	68,452		68,452	68,452	-	-		31,514		002

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IRS JUNE 2018	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/08/2018	1	5,000,000	LIBOR(1%)	-	-	(902)	(21,296)		(21,296)	(21,296)	-	-		34,819		002
IRS JUNE 2021	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/08/2021	1	4,000,000	LIBOR(1%)	-	-	(1,501)	(53,068)		(53,068)	(53,068)	-	-		44,463		002
IRS JUNE 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/08/2046	1	2,000,000	1155%(LIBOR)	-	-	1,778	129,401		129,401	129,401	-	-		54,735		002
IRS JUNE 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/16/2016	06/20/2036	1	2,000,000	7985%(LIBOR)	-	-	640	20,892		20,892	20,892	-	-		44,706		002
IRS JUNE 2026	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/17/2016	06/21/2026	1	5,000,000	.514%(LIBOR)	-	-	1,087	65,497		65,497	65,497	-	-		78,981		002
IRS JANUARY 2031	EC4529235 DEUTSCHE BANK AG	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/18/2013	01/10/2031	1	9,500,000	.272%(LIBOR)	1,377,500	-	149,046	2,686,068		2,686,068	1,102,357	-	(28,745)		181,122		001
IRS DECEMBER 2027	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/23/2011	12/29/2027	1	1,100,000	LIBOR(3%)	-	-	(10,694)	(131,848)		(131,848)	(98,580)	-	-		18,655		001
IRS MARCH 2027	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/22/2012	03/24/2027	1	500,000	LIBOR(4%)	-	-	-	(101,216)		(101,216)	(47,948)	-	-		8,192		001
IRS SEPTEMBER 2027	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	09/10/2012	09/12/2027	1	500,000	LIBOR(3%)	-	-	-	(73,308)		(73,308)	(46,608)	-	-		8,370		001
IRS DECEMBER 2028	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/30/2012	12/04/2028	1	500,000	LIBOR(3%)	-	-	-	(64,698)		(64,698)	(44,929)	-	-		8,817		001
IRS FEBRUARY 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/13/2012	02/17/2028	1	200,000	LIBOR(3%)	-	-	-	(28,828)		(28,828)	(18,162)	-	-		3,412		001
IRS DECEMBER 2028	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/18/2012	12/20/2028	1	500,000	LIBOR(3%)	-	-	-	(79,142)		(79,142)	(45,883)	-	-		8,833		001
IRS JANUARY 2029	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/29/2013	01/31/2029	1	500,000	LIBOR(4%)	-	-	-	(87,269)		(87,269)	(46,309)	-	-		8,873		001
IRS FEBRUARY 2029	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	02/19/2013	02/21/2029	1	1,000,000	LIBOR(4%)	-	-	-	(179,963)		(179,963)	(92,870)	-	-		17,787		001
IRS MARCH 2028	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/07/2013	03/11/2028	1	500,000	LIBOR(4%)	-	-	-	(91,469)		(91,469)	(47,505)	-	-		8,553		001
IRS MAY 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/13/2013	05/15/2028	1	500,000	LIBOR(4%)	-	-	-	(90,251)		(90,251)	(47,285)	-	-		8,618		001
IRS MAY 2028	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/17/2013	05/21/2028	1	500,000	LIBOR(4%)	-	-	-	(91,405)		(91,405)	(47,355)	-	-		8,624		001
IRS MAY 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/28/2013	05/30/2028	1	500,000	LIBOR(4%)	-	-	-	(98,418)		(98,418)	(47,783)	-	-		8,633		001
IRS JULY 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	07/05/2013	07/09/2028	1	1,000,000	LIBOR(4%)	-	-	-	(255,190)		(255,190)	(99,273)	-	-		17,344		001
IRS AUGUST 2028	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/16/2013	08/20/2028	1	1,000,000	LIBOR(5%)	-	-	-	(266,019)		(266,019)	(99,848)	-	-		17,427		001
IRS APRIL 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/07/2014	04/09/2029	1	500,000	.239%(LIBOR)	-	-	6,526	100,756		100,756	49,624	-	-		8,939		001
IRS MAY 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/01/2014	05/06/2029	1	500,000	1255%(LIBOR)	-	-	6,343	94,417		94,417	49,706	-	-		8,964		001

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IRS MAY 2019	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/02/2014	05/07/2019	1	1,000,000	LIBOR(2%)	-	-	(5,861)	(26,902)		(26,902)	(17,396)	-	-		8,444		001
IRS MAY 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/02/2014	05/07/2029	1	500,000	0965%(LIBOR)	-	-	6,264	92,705		92,705	49,677	-	-		8,965		001
IRS MAY 2029	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/15/2014	05/19/2029	1	500,000	0885%(LIBOR)	-	-	6,036	86,455		86,455	49,674	-	-		8,977		001
IRS JUNE 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2014	06/12/2029	1	500,000	LIBOR(3%)	-	-	(6,399)	(97,171)		(97,171)	(50,106)	-	-		9,000		001
IRS JULY 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2014	07/21/2029	1	500,000	.956%(LIBOR)	-	-	5,850	85,068		85,068	50,272	-	-		9,037		001
IRS SEPTEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/28/2014	09/02/2029	1	1,000,000	2.81%(LIBOR)	-	-	11,104	153,070		153,070	100,766	-	-		18,155		001
IRS SEPTEMBER 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/28/2014	09/02/2019	1	1,000,000	LIBOR(2%)	-	-	(5,958)	(29,584)		(29,584)	(20,559)	-	-		8,910		001
IRS SEPTEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/09/2014	09/11/2029	1	500,000	LIBOR(3%)	-	-	(5,885)	(85,570)		(85,570)	(50,702)	-	-		9,086		001
IRS OCTOBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/02/2014	10/06/2029	1	500,000	.867%(LIBOR)	-	-	5,583	80,296		80,296	50,924	-	-		9,109		001
IRS OCTOBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/14/2014	10/16/2029	1	500,000	.684%(LIBOR)	-	-	5,173	69,217		69,217	50,708	-	-		9,119		001
IRS OCTOBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	10/15/2014	10/17/2029	1	500,000	2.53%(LIBOR)	-	-	4,792	59,844		59,844	50,522	-	-		9,120		001
IRS OCTOBER 2034	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/16/2014	10/20/2034	1	250,000	LIBOR(3%)	-	-	(2,756)	(44,753)		(44,753)	(32,698)	-	-		5,350		001
IRS DECEMBER 2021	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/08/2014	12/10/2021	1	500,000	.103%(LIBOR)	-	-	3,761	28,574		28,574	20,966	-	-		5,836		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/09/2014	12/11/2029	1	500,000	5935%(LIBOR)	-	-	4,979	63,948		63,948	51,044	-	-		9,171		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/12/2014	12/16/2029	1	300,000	.493%(LIBOR)	-	-	2,824	34,674		34,674	30,588	-	-		5,505		001
IRS DECEMBER 2034	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2014	12/17/2034	1	200,000	LIBOR(3%)	-	-	(2,014)	(29,742)		(29,742)	(26,025)	-	-		4,298		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/16/2014	12/18/2029	1	200,000	.467%(LIBOR)	-	-	1,853	22,480		22,480	20,390	-	-		3,671		001
IRS DECEMBER 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/24/2014	12/30/2029	1	400,000	LIBOR(3%)	-	-	(4,022)	(53,295)		(53,295)	(41,080)	-	-		7,351		001
IRS JANUARY 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2030	1	400,000	.215%(LIBOR)	-	-	3,169	32,533		32,533	40,668	-	-		7,358		001
IRS JANUARY 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2030	1	400,000	.255%(LIBOR)	-	-	3,248	34,511		34,511	40,712	-	-		7,358		001
IRS JANUARY 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/14/2015	01/16/2030	1	300,000	.136%(LIBOR)	-	-	2,286	21,473		21,473	30,449	-	-		5,523		001
IRS JANUARY 2020	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/16/2015	01/20/2020	1	400,000	LIBOR(1%)	-	-	(1,597)	(7,671)		(7,671)	(10,495)	-	-		3,773		001

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IRS JANUARY 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/20/2015	01/22/2025	1	300,000	.888%(LIBOR)	-	-	1,921	14,843		14,843	20,583	-	-		4,391		001
IRS FEBRUARY 2025	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/29/2015	02/02/2025	1	400,000	3895%(LIBOR)	-	-	2,608	19,818		19,818	27,516	-	-		5,865		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	02/26/2015	03/02/2025	1	400,000	.098%(LIBOR)	-	-	3,025	26,713		26,713	27,574	-	-		5,891		001
IRS MARCH 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/03/2015	03/05/2030	1	400,000	LIBOR(2%)	-	-	(3,709)	(44,333)		(44,333)	(41,199)	-	-		7,399		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	03/10/2015	03/12/2025	1	200,000	.253%(LIBOR)	-	-	1,652	15,943		15,943	13,814	-	-		2,950		001
IRS MARCH 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	03/19/2015	03/23/2025	1	400,000	.044%(LIBOR)	-	-	2,830	24,987		24,987	27,924	-	-		5,911		001
IRS APRIL 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/17/2015	04/21/2020	1	400,000	.481%(LIBOR)	-	-	1,747	8,989		8,989	11,353	-	-		3,904		001
IRS MAY 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2015	05/14/2030	1	400,000	LIBOR(3%)	-	-	(4,013)	(51,164)		(51,164)	(41,839)	-	-		7,451		001
IRS JUNE 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/05/2015	06/09/2030	1	400,000	LIBOR(3%)	-	-	(4,252)	(59,533)		(59,533)	(42,234)	-	-		7,470		001
IRS JUNE 2030	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2015	06/12/2030	1	800,000	LIBOR(3%)	-	-	(8,903)	(127,677)		(127,677)	(84,738)	-	-		14,945		001
IRS JUNE 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	06/10/2015	06/12/2020	1	800,000	.929%(LIBOR)	-	-	5,321	32,133		32,133	22,306	-	-		7,953		001
IRS JUNE 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	06/11/2015	06/15/2020	1	800,000	.891%(LIBOR)	-	-	5,155	30,999		30,999	22,514	-	-		7,962		001
IRS JUNE 2025	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	06/19/2015	06/23/2025	1	400,000	.372%(LIBOR)	-	-	3,482	36,252		36,252	28,510	-	-		5,995		001
IRS AUGUST 2030	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	08/07/2015	08/11/2030	1	700,000	1865%(LIBOR)	-	-	6,672	88,892		88,892	92,433	-	-		13,153		001
IRS SEPTEMBER 2025	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/28/2015	09/30/2025	1	400,000	.069%(LIBOR)	-	-	2,892	25,996		25,996	29,446	-	-		6,085		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2016	01/08/2026	1	400,000	1075%(LIBOR)	-	-	2,819	27,417		27,417	27,417	-	-		6,175		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/12/2016	01/14/2026	1	400,000	3895%(LIBOR)	-	-	2,500	23,169		23,169	23,169	-	-		6,180		001
IRS JANUARY 2026	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/15/2016	01/19/2026	1	300,000	.888%(LIBOR)	-	-	1,683	14,626		14,626	14,626	-	-		4,638		001
IRS FEBRUARY 2031	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2016	02/11/2031	1	200,000	9135%(LIBOR)	-	-	993	8,351		8,351	8,351	-	-		3,825		001
IRS MAY 2031	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2016	05/24/2031	1	300,000	LIBOR(2%)	-	-	(388)	(14,828)		(14,828)	(14,828)	-	-		5,791		001
IRS JUNE 2026	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2016	06/13/2026	1	400,000	.556%(LIBOR)	-	-	170	6,842		6,842	6,842	-	-		6,312		001
0919999. Total-Swaps-Hedging Other-Interest Rate										1,377,500	0	1,455,602	22,520,275	XXX	22,520,275	19,309,020	0	(28,745)	0	6,963,602	XXX	XXX

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Swaps - Hedging Other - Foreign Exchange																							
IRS JUNE 2024	13321LAK4 WELLS FARGO BANK NA	N/A	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	09/04/2014	06/24/2024	1	5,531,993	3.872%(4%)	(111,034)	-	16,044	917,303		917,303	117,746	(314,162)	4,574		78,181		003
IRS JUNE 2024	13321LAK4 JP MORGAN CHASE BANK NA	N/A	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/08/2014	06/24/2024	1	9,144,111	3.876%(4%)	(190,998)	-	25,459	1,440,478		1,440,478	191,185	(524,062)	8,476		129,229		003
IRS JUNE 2024	13321LAK4 JP MORGAN CHASE BANK NA	N/A	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/12/2014	06/24/2024	1	5,417,607	4.015%(4%)	(65,397)	-	17,693	839,114		839,114	108,499	(311,676)	2,903		76,564		003
IRS JUNE 2019	EC2126083 TORONTO DOMINION BANK	N/A	c	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	03/21/2012	06/14/2019	1	24,466,250	3.87%(6%)	(4,411,265)	-	(172,266)	1,820,418		1,820,418	283,756	(513,059)	302,658		210,330		003
IRS MARCH 2019	EC1137453 CREDIT SUISSE INTERNATIONAL	N/A	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	02/26/2013	03/12/2019	1	8,094,720	3.56%(5%)	(771,719)	-	(15,343)	780,202		780,202	81,754	(159,733)	64,330		66,488		003
IRS SEPTEMBER 2024	EJ3700048 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	02/27/2013	09/25/2024	1	11,776,500	3.105%(3%)	(419,715)	-	37,652	742,307		742,307	114,731	(215,255)	16,505		169,064		003
IRS APRIL 2018	EH2984076 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	12/06/2011	04/10/2018	1	3,590,760	5.29%(2%)	511,890	-	64,425	745,193		745,193	35,411	316,662	(42,231)		23,940		003
IRS APRIL 2018	EH2984076 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	12/06/2011	04/10/2018	1	1,248,960	5.29%(2%)	178,049	-	22,409	259,198		259,198	12,317	110,143	(14,689)		8,327		003
IRS APRIL 2018	EH2984076 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	12/06/2011	04/10/2018	1	6,713,160	5.29%(2%)	957,012	-	120,446	1,393,187		1,393,187	66,204	592,020	(78,953)		44,758		003
IRS APRIL 2018	EH2984076 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	12/06/2011	04/10/2018	1	27,477,120	5.29%(2%)	3,917,074	-	492,989	5,702,349		5,702,349	270,973	2,423,153	(323,156)		183,196		003
IRS APRIL 2031	EH9181254 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	05/18/2012	04/17/2031	1	15,817,000	4.47%(7%)	(4,414,525)	-	(79,231)	(2,009,628)		(2,009,628)	21,544	1,760,898	88,338		304,302		003
IRS MARCH 2040	EI1916143 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/14/2012	03/23/2040	1	15,832,148	4.872%(6%)	(2,625,806)	-	(22,208)	(819,882)		(819,882)	(87,818)	1,605,039	28,510		385,743		003
IRS APRIL 2032	EI6738104 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	10/02/2012	04/16/2032	1	15,894,945	4.492%(6%)	(3,283,896)	-	(58,389)	(168,148)		(168,148)	62,266	1,654,496	62,379		315,961		003
IRS FEBRUARY 2023	TT3378615 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/04/2012	02/06/2023	1	12,910,400	3.541%(7%)	(4,297,872)	-	(174,116)	(186,843)		(186,843)	(75,039)	1,383,094	199,286		165,940		003
IRS SEPTEMBER 2027	EJ3523127 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/04/2012	09/20/2027	1	15,913,660	4.58%(5%)	(855,359)	-	(8,279)	2,242,998		2,242,998	212,034	1,466,962	23,130		266,644		003
IRS DECEMBER 2025	EI4814659 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/05/2012	12/01/2025	1	22,687,000	3.598%(5%)	(4,578,010)	-	(132,243)	1,067,532		1,067,532	(41,572)	2,292,730	159,113		348,292		003
IRS MARCH 2026	TT3217177 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/17/2012	03/25/2026	1	15,943,998	4.528%(9%)	(8,603,222)	-	(273,535)	(2,689,880)		(2,689,880)	(110,042)	1,973,823	282,384		248,794		003
IRS JUNE 2032	EC4853908 CREDIT SUISSE INTERNATIONAL	N/A	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/17/2012	06/07/2032	1	9,934,095	4.13%(6%)	(2,219,476)	-	(51,907)	(317,277)		(317,277)	(10,150)	1,045,378	41,361		198,358		003
IRS JULY 2032	EJ2618761 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/24/2012	07/05/2032	1	12,101,802	4.052%(4%)	(657,491)	-	(12,526)	1,035,359		1,035,359	87,573	1,129,294	10,278		242,222		003
IRS OCTOBER 2033	ED1785341 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/19/2012	10/14/2033	1	9,540,000	4.266%(6%)	(2,397,211)	-	(63,287)	(857,023)		(857,023)	(65,500)	1,044,190	42,587		198,408		003
IRS JUNE 2029	EC1355816 CREDIT SUISSE INTERNATIONAL	N/A	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/19/2012	06/07/2029	1	9,942,500	4.102%(6%)	(3,158,335)	-	(92,452)	(866,127)		(866,127)	(40,690)	1,123,478	76,932		178,863		003
IRS JUNE 2029	EC1355816 CREDIT SUISSE INTERNATIONAL	N/A	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/20/2012	06/07/2029	1	9,943,750	4.093%(6%)	(3,112,195)	-	(92,923)	(876,276)		(876,276)	(36,217)	1,120,203	75,625		178,885		003

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IRS OCTOBER 2033	ED1785341 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/28/2012	10/14/2033	1	9,595,200	4.256%(6%)	(2,422,020)	-	(62,581)	(794,386)		(794,386)	(59,836)	1,044,908	43,085		199,556		003
IRS JANUARY 2023	EI6737866 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/29/2012	01/17/2023	1	15,861,780	3.429%(5%)	(2,902,547)	-	(100,031)	932,223		932,223	(51,355)	1,580,627	137,443		203,028		003
IRS JULY 2032	EJ2618761 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	12/06/2012	07/05/2032	1	7,632,300	4.01%(4%)	(446,413)	-	(9,128)	629,365		629,365	52,341	713,090	7,165		152,764		003
IRS DECEMBER 2025	ED2426317 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/11/2013	12/04/2025	1	9,833,200	3.781%(6%)	(2,225,450)	-	(72,873)	189,262		189,262	(13,241)	1,017,720	78,120		151,025		003
IRS DECEMBER 2030	EC3170643 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/28/2013	12/19/2030	1	7,859,500	4.185%(6%)	(2,053,294)	-	(49,460)	(528,517)		(528,517)	(28,849)	871,854	45,538		149,534		003
IRS DECEMBER 2030	EC3170643 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/28/2013	12/19/2030	1	7,859,500	4.185%(6%)	(2,053,294)	-	(49,460)	(528,517)		(528,517)	(28,849)	871,854	45,538		149,534		003
IRS JANUARY 2030	EC2160041 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	01/28/2013	01/31/2030	1	13,345,000	4.135%(6%)	(4,440,682)	-	(106,062)	(1,540,809)		(1,540,809)	(105,059)	1,549,434	109,067		246,045		003
IRS JANUARY 2030	EC2160041 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	01/28/2013	01/31/2030	1	14,081,330	4.135%(6%)	(4,685,703)	-	(111,914)	(1,625,825)		(1,625,825)	(110,856)	1,634,926	115,085		259,621		003
IRS DECEMBER 2030	EC3170643 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	01/29/2013	12/19/2030	1	15,760,000	4.16%(6%)	(4,208,866)	-	(100,032)	(1,053,776)		(1,053,776)	(63,658)	1,750,371	93,618		299,849		003
IRS JANUARY 2030	EC2160041 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/28/2013	01/31/2030	1	10,999,100	4.13%(6%)	(3,656,761)	-	(87,432)	(1,263,711)		(1,263,711)	(85,369)	1,275,689	89,806		202,793		003
IRS SEPTEMBER 2024	EJ3722562 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/14/2013	09/25/2024	1	5,971,350	3.632%(3%)	177,588	-	13,328	875,762		875,762	16,439	538,417	(6,906)		85,725		003
IRS JUNE 2038	EH8462572 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/28/2013	06/03/2038	1	9,796,875	4.683%(6%)	(3,540,885)	-	(79,816)	(2,421,472)		(2,421,472)	(267,531)	1,187,347	42,937		229,442		003
IRS JUNE 2038	EH8462572 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/28/2013	06/03/2038	1	9,796,875	4.683%(6%)	(3,540,885)	-	(79,816)	(2,421,472)		(2,421,472)	(267,531)	1,187,347	42,937		229,442		003
IRS DECEMBER 2027	EC7876542 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/13/2013	12/20/2027	1	15,847,000	4.552%(6%)	(3,064,017)	-	(83,580)	(528,550)		(528,550)	(34,359)	1,755,054	90,177		268,459		003
IRS DECEMBER 2030	EC3170643 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	01/30/2013	12/19/2030	1	17,763,750	4.242%(6%)	(4,542,724)	-	(104,507)	(948,114)		(948,114)	(42,554)	1,954,092	100,555		337,972		003
IRS MARCH 2031	EH7469180 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	02/11/2013	03/11/2031	1	14,886,500	4.4%(7%)	(5,827,321)	-	(148,164)	(2,688,486)		(2,688,486)	(150,095)	1,807,654	127,049		285,418		003
IRS MARCH 2031	EH7469180 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	04/19/2013	03/11/2031	1	13,963,950	4.018%(7%)	(6,800,583)	-	(176,484)	(3,687,692)		(3,687,692)	(342,800)	1,840,039	155,268		267,730		003
IRS SEPTEMBER 2042	EJ3704008 CREDIT SUISSE INTERNATIONAL	N/A	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	05/27/2014	09/20/2042	1	16,812,000	4.76%(5%)	(1,065,556)	-	26,953	1,418,068		1,418,068	(509,423)	1,514,043	12,525		430,606		003
IRS APRIL 2029	EK1436725 WELLS FARGO BANK NA	N/A	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	05/29/2014	04/04/2029	1	10,697,600	4.43%(5%)	(490,078)	-	17,563	1,932,625		1,932,625	172,490	950,691	13,272		191,139		004
IRS SEPTEMBER 2026	EJ3740549 CREDIT SUISSE INTERNATIONAL	N/A	c	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/27/2014	09/30/2026	1	8,294,000	3.6%(4%)	(203,120)	-	20,349	1,596,670		1,596,670	50,856	729,217	7,203		132,818		005
IRS JUNE 2025	EK3311017 DEUTSCHE BANK AG	N/A	c	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/02/2014	06/19/2025	1	19,806,000	3.95%(4%)	(673,404)	-	11,432	3,640,182		3,640,182	120,832	1,762,984	23,988		296,683		006
IRS OCTOBER 2027	EJ1007164 JP MORGAN CHASE BANK NA	N/A	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/09/2014	10/05/2027	1	8,046,000	4.292%(4%)	(613,508)	-	2,205	1,123,330		1,123,330	56,533	761,506	19,349		135,063		007

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IRS OCTOBER 2027	EJ1007164 WELLS FARGO BANK NA	N/A	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2014	10/05/2027	1	11,352,600	4.32%(4%)	(850,081)	-	6,522	1,719,737		1,719,737	88,948	1,064,790	26,821		190,568		008
IRS SEPTEMBER 2026	EJ3740549 CREDIT SUISSE INTERNATIONAL	N/A	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/02/2014	09/30/2026	1	8,062,500	3.652%(4%)	(212,044)	-	18,307	1,356,669		1,356,669	30,372	730,594	7,571		129,110		009
IRS JUNE 2026	3304323 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	02/27/2012	06/05/2026	1	15,820,000	4.17%(6%)	(2,127,474)	-	(86,875)	539,278		539,278	111,954	1,570,784	61,374		249,347		003
IRS SEPTEMBER 2026	EJ3740549 JP MORGAN CHASE BANK NA	N/A	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/02/2014	09/30/2026	1	7,254,000	3.675%(4%)	(172,935)	-	17,248	1,234,001		1,234,001	29,094	656,205	6,168		116,163		003
IRS JUNE 2027	EJ2182370 WELLS FARGO BANK NA	N/A	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/03/2014	06/08/2027	1	9,895,200	4.024%(4%)	(433,806)	-	9,498	1,469,689		1,469,689	57,236	920,074	12,086		163,684		003
IRS JUNE 2027	EJ2182370 WELLS FARGO BANK NA	N/A	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/03/2014	06/08/2027	1	9,895,200	4.024%(4%)	(433,806)	-	9,498	1,469,689		1,469,689	57,236	920,074	12,086		163,684		003
IRS MARCH 2024	3432451 TORONTO DOMINION BANK	N/A	c	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/08/2012	03/08/2024	1	15,800,000	4.05%(6%)	(2,262,402)	-	(100,335)	588,464		588,464	77,597	1,565,884	87,496		219,119		003
IRS JULY 2026	EI7411016 TORONTO DOMINION BANK	N/A	c	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/22/2012	07/17/2026	1	18,960,000	4.29%(6%)	(2,910,170)	-	(142,635)	217,296		217,296	155,415	1,911,231	82,192		300,563		003
IRS MARCH 2027	EC9031872 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	04/16/2012	03/25/2027	1	15,800,000	4.448%(6%)	(2,510,146)	-	(31,836)	256,663		256,663	132,506	1,601,694	71,137		258,895		003
IRS JUNE 2027	EC5735344 GOLDMAN SACHS MITSUI MARINE	N/A	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/11/2012	06/07/2027	1	15,664,350	4.31%(6%)	(3,035,751)	-	(115,122)	(16,653)		(16,653)	133,483	1,599,488	80,667		259,072		003
0939999. Total-Swaps-Hedging Other-Foreign Exchange										(114,837,639)	0	(2,196,828)	11,335,547	XXX	11,335,547	380,932	59,843,298	2,870,757	0	10,976,940	XXX	XXX
0969999. Total-Swaps-Hedging Other										(113,460,139)	0	(741,226)	33,855,822	XXX	33,855,822	19,689,952	59,843,298	2,842,012	0	17,940,542	XXX	XXX
1159999. Total-Swaps-Interest Rate										1,377,500	0	2,459,945	22,520,275	XXX	13,019,182	19,309,020	0	(28,745)	0	16,251,536	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										(115,182,459)	(406,578)	(476,207)	53,896,463	XXX	62,190,005	380,932	82,353,216	2,886,357	0	19,440,895	XXX	XXX
1209999. Total-Swaps										(113,804,959)	(406,578)	1,983,738	76,416,738	XXX	75,209,187	19,689,952	82,353,216	2,857,612	0	35,692,431	XXX	XXX
1399999. Total-Hedging Effective										(344,820)	(406,578)	2,724,964	42,560,916	XXX	41,353,365	0	22,509,918	15,600	0	17,751,889	XXX	XXX
1409999. Total-Hedging Other										(112,074,989)	92,140	(741,226)	33,993,564	XXX	33,993,564	19,546,553	59,843,298	2,842,012	0	17,940,542	XXX	XXX
1449999. TOTAL										(112,419,809)	(314,438)	1,983,738	76,554,480	XXX	75,346,929	19,546,553	82,353,216	2,857,612	0	35,692,431	XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																						
Hedging Other																						
1EDH9	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/15/2019	CME	SNZ2OJLFK8MNNCLQOF39	04/04/2016	98.6550	98.9350	-					700	700	(520)	2	2,500
1EDZ8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/17/2018	CME	SNZ2OJLFK8MNNCLQOF39	04/04/2016	98.7150	98.9800	12					663	663	(520)	2	2,500
CNPU6	5	500,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/09/2016	106.0859	107.8438	(938)					8,789	8,789	(5,000)	2	1,000
1EDH9	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/15/2019	CME	SNZ2OJLFK8MNNCLQOF39	04/04/2016	98.6550	98.9350	-					700	700	(520)	2	2,500
1EDM9	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/17/2019	CME	SNZ2OJLFK8MNNCLQOF39	06/16/2016	98.8000	98.8850	-					213	213	(520)	2	2,500
1EDZ8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/17/2018	CME	SNZ2OJLFK8MNNCLQOF39	04/05/2016	98.7650	98.9800	12					538	538	(520)	2	2,500
CFPU6	1	100,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/09/2016	103.7188	104.7344	(16)					1,016	1,016	(1,000)	2	1,000
CNPU6	2	200,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/09/2016	106.0781	107.8438	(375)					3,531	3,531	(2,000)	2	1,000
1EDZ8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/17/2018	CME	SNZ2OJLFK8MNNCLQOF39	05/11/2016	98.7500	98.9800	12					575	575	(520)	2	2,500
CNPU6	2	200,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/24/2016	107.0938	107.8438	(375)					1,500	1,500	(2,000)	2	1,000
1EDH9	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/15/2019	CME	SNZ2OJLFK8MNNCLQOF39	06/16/2016	98.8450	98.9350	-					225	225	(520)	2	2,500
CFPU6	2	200,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/24/2016	104.3750	104.7344	(31)					719	719	(2,000)	2	1,000
CNPU6	2	200,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/24/2016	107.0781	107.8438	(375)					1,531	1,531	(2,000)	2	1,000
CBPU6	5	500,000	30 YEAR PRIMARY FIXED RATE	GMWB	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/23/2016	114.6875	121.3125	(3,750)					33,125	33,125	(23,000)	1	1,000
CNPU6	1	100,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/27/2016	108.3281	107.8438	(188)					(484)	(484)	(1,000)	2	1,000
CNPU6	1	100,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/27/2016	108.3281	107.8438	(188)					(484)	(484)	(1,000)	2	1,000
CNPU6	1	100,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/27/2016	108.2969	107.8438	(188)					(453)	(453)	(1,000)	2	1,000
12829999. Total-Long Futures-Hedging Other													(6,388)	0	0	0	0	52,402	52,404	(43,640)	XXX	XXX
1329999. Total-Long Futures													(6,388)	0	0	0	0	52,402	52,404	(43,640)	XXX	XXX
Short Futures																						
Hedging Other																						
1EDH8	2	500,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/20/2015	97.9250	99.1350	(75)					(6,050)	(6,050)	(1,600)	2	2,500
1EDM8	2	500,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	07/10/2015	97.7400	99.0900	(75)					(6,750)	(6,750)	(1,600)	2	2,500
1EDU8	2	500,000	FUTURES	Dynamic Hedging	N/A	a	09/21/2018	CME	SNZ2OJLFK8MNNCLQOF39	09/17/2015	97.9200	99.0400	(50)					(5,600)	(5,600)	(1,600)	2	2,500
CFPU6	1	100,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/09/2016	103.7031	104.7344	16					(1,031)	(1,031)	(1,000)	2	1,000
1EDH8	2	500,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME	SNZ2OJLFK8MNNCLQOF39	04/24/2015	98.0800	99.1350	(75)					(5,275)	(5,275)	(1,600)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME	SNZ2OJLFK8MNNCLQOF39	10/23/2014	97.8700	99.2700	(50)					(3,500)	(3,500)	(575)	2	2,500
1EDM8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	08/07/2015	97.8500	99.0900	(38)					(3,100)	(3,100)	(800)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	12/16/2014	97.7900	99.2300	(50)					(3,600)	(3,600)	(700)	2	2,500
1EDU8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/21/2018	CME	SNZ2OJLFK8MNNCLQOF39	12/16/2015	97.9850	99.0400	(25)					(2,638)	(2,638)	(800)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME	SNZ2OJLFK8MNNCLQOF39	10/02/2014	97.9250	99.3250	(37)					(3,500)	(3,500)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	12/16/2014	97.6800	99.1750	(50)					(3,737)	(3,738)	(800)	2	2,500
CFPU6	18	1,800,000	5 YEAR PRIMARY FIXED RATE	GMWB	N/A	a	09/16/2016	CBOT	549300EX04Q2QBFQTQ27	06/09/2016	103.7188	104.7344	281					(18,281)	(18,281)	(18,000)	1	1,000
MESU6	12	60,000	MSCI MINI INDEX	GMWB	N/A	b	09/16/2016	NYF	5493004R83R1LVX2IL36	06/13/2016	809.5000	834.7000	(5,400)					(15,120)	(15,120)	(27,000)	1	50
MFSU6	21	105,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF	5493004R83R1LVX2IL36	06/13/2016	1,618.7000	1,615.2000	(24,780)					3,675	3,675	(105,000)	1	50
RTAU6	16	160,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	09/16/2016	NYF	5493004R83R1LVX2IL36	06/13/2016	1,159.1500	1,147.4000	(29,280)					18,800	18,800	(86,400)	1	100
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME	SNZ2OJLFK8MNNCLQOF39	01/07/2015	98.1450	99.3050	(50)					(2,900)	(2,900)	(575)	2	2,500
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME	SNZ2OJLFK8MNNCLQOF39	07/10/2015	97.8650	99.1350	(38)					(3,175)	(3,175)	(800)	2	2,500
1EDM8	2	500,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	09/17/2015	98.0300	99.0900	(75)					(5,300)	(5,300)	(1,600)	2	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1EDU7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	01/13/2015.	98.0600	99.2300	(50)					(2,925)	(2,925)	(700)	2	2,500
1EDZ6....	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	01/14/2015.	98.5450	99.3250	(37)					(1,950)	(1,950)	(580)	2	2,500
1EDZ7....	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	01/14/2015.	98.0750	99.1750	(50)					(2,750)	(2,750)	(800)	2	2,500
CFPU6...	1	100,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016.	CBOT 549300EX04Q2QBFQTQ27	06/21/2016.	103.6719	104.7344	16					(1,063)	(1,063)	(1,000)	2	1,000
1EDH7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017.	CME SNZ2OJLFK8MNNCLQOF39	10/02/2014.	97.7200	99.3050	(50)					(3,963)	(3,963)	(575)	2	2,500
1EDH8...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015.	97.9450	99.1350	(38)					(2,975)	(2,975)	(800)	2	2,500
1EDM8...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF39	02/12/2016.	98.8900	99.0900	(38)					(500)	(500)	(800)	2	2,500
1EDU6...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	10/02/2014.	98.1800	99.3550	(12)					(2,937)	(2,938)	(545)	2	2,500
1EDU7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	01/06/2015.	97.9550	99.2300	(50)					(3,188)	(3,188)	(700)	2	2,500
1EDZ7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	01/06/2015.	97.8700	99.1750	(50)					(3,262)	(3,263)	(800)	2	2,500
MESU6..	7	35,000	MSCI MINI INDEX	GMWB	N/A	b	09/16/2016.	NYF 5493004R83R1LVX2IL36	06/13/2016.	796.9000	834.7000	(3,150)					(13,230)	(13,230)	(15,750)	1	50
MFSU6...	3	15,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016.	NYF 5493004R83R1LVX2IL36	06/13/2016.	1,593.3000	1,615.2000	(3,540)					(3,285)	(3,285)	(15,000)	1	50
RTAU6...	5	50,000	RUSSELL 2000 MINI FUTURES.	GMWB	N/A	b	09/16/2016.	NYF 5493004R83R1LVX2IL36	06/14/2016.	1,137.7000	1,147.4000	(9,150)					(4,850)	(4,850)	(27,000)	1	100
1EDH7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017.	CME SNZ2OJLFK8MNNCLQOF39	06/17/2015.	98.2800	99.3050	(50)					(2,563)	(2,563)	(575)	2	2,500
1EDH8...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39	09/17/2015.	98.1400	99.1350	(38)					(2,488)	(2,488)	(800)	2	2,500
1EDM7...	2	500,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017.	CME SNZ2OJLFK8MNNCLQOF39	03/20/2015.	98.2300	99.2700	(100)					(5,200)	(5,200)	(1,150)	2	2,500
1EDU6...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	02/04/2015.	98.6900	99.3550	(12)					(1,663)	(1,663)	(545)	2	2,500
1EDU7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	06/17/2015.	98.0250	99.2300	(50)					(3,013)	(3,013)	(700)	2	2,500
1EDZ6...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	02/04/2015.	98.5100	99.3250	(37)					(2,037)	(2,038)	(580)	2	2,500
1EDZ7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	06/17/2015.	97.8850	99.1750	(50)					(3,225)	(3,225)	(800)	2	2,500
CFPU6...	2	200,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016.	CBOT 549300EX04Q2QBFQTQ27	06/23/2016.	103.4688	104.7344	31					(2,531)	(2,531)	(2,000)	2	1,000
1EDH8...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016.	98.9900	99.1350	(38)					(363)	(363)	(800)	2	2,500
1EDM7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017.	CME SNZ2OJLFK8MNNCLQOF39	03/20/2015.	98.2400	99.2700	(50)					(2,575)	(2,575)	(575)	2	2,500
1EDZ6...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	01/08/2015.	98.2950	99.3250	(37)					(2,575)	(2,575)	(580)	2	2,500
1EDZ7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015.	98.0450	99.1750	(50)					(2,825)	(2,825)	(800)	2	2,500
MESU6..	4	20,000	MSCI MINI INDEX	GMWB	N/A	b	09/16/2016.	NYF 5493004R83R1LVX2IL36	06/14/2016.	792.7000	834.7000	(1,800)					(8,400)	(8,400)	(9,000)	1	50
MFSU6...	7	35,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016.	NYF 5493004R83R1LVX2IL36	06/13/2016.	1,593.2000	1,615.2000	(8,260)					(7,700)	(7,700)	(35,000)	1	50
RTAU6...	3	30,000	RUSSELL 2000 MINI FUTURES.	GMWB	N/A	b	09/16/2016.	NYF 5493004R83R1LVX2IL36	06/14/2016.	1,143.2000	1,147.4000	(5,490)					(1,260)	(1,260)	(16,200)	1	100
1EDH7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017.	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015.	98.4700	99.3050	(50)					(2,088)	(2,088)	(575)	2	2,500
1EDH8...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016.	98.6250	99.1350	(38)					(1,275)	(1,275)	(800)	2	2,500
1EDM7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017.	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015.	98.3150	99.2700	(50)					(2,388)	(2,388)	(575)	2	2,500
1EDU6...	2	500,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	06/17/2015.	98.7500	99.3550	(25)					(3,025)	(3,025)	(1,090)	2	2,500
1EDU7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015.	98.1550	99.2300	(50)					(2,688)	(2,688)	(700)	2	2,500
1EDZ6...	2	500,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015.	98.6900	99.3250	(75)					(3,175)	(3,175)	(1,160)	2	2,500
1EDZ7...	2	500,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015.	97.9950	99.1750	(100)					(5,900)	(5,900)	(1,600)	2	2,500
CFPU6...	2	200,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	09/16/2016.	CBOT 549300EX04Q2QBFQTQ27	06/23/2016.	103.4844	104.7344	31					(2,500)	(2,500)	(2,000)	2	1,000
1EDH7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017.	CME SNZ2OJLFK8MNNCLQOF39	01/08/2015.	98.1500	99.3050	(50)					(2,888)	(2,888)	(575)	2	2,500
1EDM7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017.	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015.	98.3150	99.2700	(50)					(2,388)	(2,388)	(575)	2	2,500
1EDZ6...	2	500,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015.	98.6450	99.3250	(75)					(3,400)	(3,400)	(1,160)	2	2,500
1EDZ7...	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF39	09/14/2015.	98.0750	99.1750	(50)					(2,750)	(2,750)	(800)	2	2,500
MESU6..	2	10,000	MSCI MINI INDEX	GMWB	N/A	b	09/16/2016.	NYF 5493004R83R1LVX2IL36	06/15/2016.	805.4000	834.7000	(900)					(2,930)	(2,930)	(4,500)	1	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6	9	45,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/14/2016	1,567.2000	1,615.2000	(10,620)					(21,600)	(21,600)	(45,000)	1	50
RTAU6	5	50,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/27/2016	1,083.3000	1,147.4000	(9,150)					(32,050)	(32,050)	(27,000)	1	100
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	98.8950	99.1350	(38)					(600)	(600)	(800)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015	98.3200	99.2700	(50)					(2,375)	(2,375)	(575)	2	2,500
1EDU6	2	500,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.8450	99.3550	(25)					(2,550)	(2,550)	(1,090)	2	2,500
1EDU7	2	500,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.1750	99.2300	(100)					(5,275)	(5,275)	(1,400)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.6400	99.3250	(37)					(1,713)	(1,713)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	12/16/2015	98.2750	99.1750	(50)					(2,250)	(2,250)	(800)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	03/04/2016	98.9650	99.2700	(50)					(762)	(763)	(575)	2	2,500
1EDU6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	03/20/2015	98.6950	99.3550	(12)					(1,650)	(1,650)	(545)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.1750	99.2300	(50)					(2,638)	(2,638)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	02/26/2016	99.1700	99.3250	(37)					(388)	(388)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	99.0550	99.1750	(50)					(300)	(300)	(800)	2	2,500
MESU6	15	75,000	MSCI MINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/27/2016	779.9000	834.7000	(6,750)					(41,100)	(41,100)	(33,750)	1	50
MFSU6	2	10,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/16/2016	1,556.3000	1,615.2000	(2,360)					(5,890)	(5,890)	(10,000)	1	50
RTAU6	9	90,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/27/2016	1,083.2000	1,147.4000	(16,470)					(57,780)	(57,780)	(48,600)	1	100
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	12/15/2015	98.5900	99.2700	(50)					(1,700)	(1,700)	(575)	2	2,500
1EDU6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016	99.1900	99.3550	(12)					(413)	(413)	(545)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	99.1450	99.2300	(50)					(213)	(213)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	12/16/2015	98.8350	99.3250	(37)					(1,225)	(1,225)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/26/2016	98.9750	99.1750	(50)					(500)	(500)	(800)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.4750	99.3050	(50)					(2,075)	(2,075)	(575)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.0550	99.2700	(50)					(537)	(538)	(575)	2	2,500
1EDU6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.8450	99.3550	(12)					(1,275)	(1,275)	(545)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.2300	99.2300	(50)					(2,500)	(2,500)	(700)	2	2,500
MESU6	7	35,000	MSCI MINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	805.1000	834.7000	(3,150)					(10,360)	(10,360)	(15,750)	1	50
MFSU6	10	50,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/27/2016	1,526.2000	1,615.2000	(11,800)					(44,500)	(44,500)	(50,000)	1	50
RTAU6	2	20,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	1,102.1000	1,147.4000	(3,660)					(9,060)	(9,060)	(10,800)	1	100
1EDH7	2	500,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.4750	99.3050	(100)					(4,150)	(4,150)	(1,150)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	99.2100	99.2700	(50)					(150)	(150)	(575)	2	2,500
1EDU6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	02/26/2016	99.2050	99.3550	(12)					(375)	(375)	(545)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.0000	99.2300	(50)					(575)	(575)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	02/12/2016	99.2500	99.3250	(37)					(188)	(188)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	98.9400	99.1750	(50)					(587)	(588)	(800)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.4800	99.3050	(50)					(2,063)	(2,063)	(575)	2	2,500
1EDU6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016	99.1900	99.3550	(12)					(413)	(413)	(545)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	99.1500	99.2300	(50)					(200)	(200)	(700)	2	2,500
MFSU6	10	50,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/27/2016	1,512.7000	1,615.2000	(11,800)					(51,250)	(51,250)	(50,000)	1	50
RTAU6	2	20,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	1,101.2000	1,147.4000	(3,660)					(9,240)	(9,240)	(10,800)	1	100
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016	99.0150	99.3050	(50)					(725)	(725)	(575)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.0500	99.2700	(50)					(550)	(550)	(575)	2	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1EDU6	3	750,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.2500	99.3550	(37)					(788)	(788)	(1,635)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016	99.0150	99.3050	(50)					(725)	(725)	(575)	2	2,500
1EDU6	3	750,000	FUTURES	Dynamic Hedging	N/A	a	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.2550	99.3550	(37)					(750)	(750)	(1,635)	2	2,500
MFSU6	12	60,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/27/2016	1,508.6000	1,615.2000	(14,160)					(63,960)	(63,960)	(60,000)	1	50
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	02/26/2016	99.1250	99.3050	(50)					(450)	(450)	(575)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	03/04/2016	99.0400	99.3050	(50)					(663)	(663)	(575)	2	2,500
ESU6	49	245,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/13/2016	2,087.2000	2,090.2000	(57,330)					(7,350)	(7,350)	(205,800)	1	50
FAU6	15	150,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/13/2016	1,493.8500	1,493.0000	(42,750)					1,275	1,275	(93,000)	1	100
MFSU6	5	25,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	1,555.3000	1,615.2000	(5,900)					(14,975)	(14,975)	(25,000)	1	50
ESU6	5	25,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/14/2016	2,060.0000	2,090.2000	(5,850)					(7,550)	(7,550)	(21,000)	1	50
FAU6	3	30,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/14/2016	1,474.0000	1,493.0000	(8,550)					(5,700)	(5,700)	(18,600)	1	100
MFSU6	5	25,000	MSCI EMINI INDEX	GMWB	N/A	b	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	1,554.6000	1,615.2000	(5,900)					(15,150)	(15,150)	(25,000)	1	50
ESU6	8	40,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/14/2016	2,063.2500	2,090.2000	(9,360)					(10,780)	(10,780)	(33,600)	1	50
FAU6	2	20,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/16/2016	1,470.2000	1,493.0000	(5,700)					(4,560)	(4,560)	(12,400)	1	100
ESU6	4	20,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/15/2016	2,076.5000	2,090.2000	(4,680)					(2,740)	(2,740)	(16,800)	1	50
FAU6	15	150,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	1,409.3000	1,493.0000	(42,750)					(125,550)	(125,550)	(93,000)	1	100
ESU6	2	10,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/16/2016	2,047.5000	2,090.2000	(2,340)					(4,270)	(4,270)	(8,400)	1	50
FAU6	1	10,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/28/2016	1,436.2000	1,493.0000	(2,850)					(5,680)	(5,680)	(6,200)	1	100
ESU6	10	50,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	2,003.0000	2,090.2000	(11,700)					(43,600)	(43,600)	(42,000)	1	50
FAU6	4	40,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/28/2016	1,436.1000	1,493.0000	(11,400)					(22,760)	(22,760)	(24,800)	1	100
ESU6	10	50,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	1,992.0000	2,090.2000	(11,700)					(49,100)	(49,100)	(42,000)	1	50
ESU6	10	50,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	1,993.0000	2,090.2000	(11,700)					(48,600)	(48,600)	(42,000)	1	50
ESU6	2	10,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	1,987.7500	2,090.2000	(2,340)					(10,245)	(10,245)	(8,400)	1	50
ESU6	8	40,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	1,985.0000	2,090.2000	(9,360)					(42,080)	(42,080)	(33,600)	1	50
ESU6	20	100,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	1,988.0000	2,090.2000	(23,400)					(102,200)	(102,200)	(84,000)	1	50
ESU6	5	25,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/27/2016	1,985.5000	2,090.2000	(5,850)					(26,175)	(26,175)	(21,000)	1	50
ESU6	4	20,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/28/2016	2,014.5000	2,090.2000	(4,680)					(15,140)	(15,140)	(16,800)	1	50
ESU6	4	20,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	09/16/2016	CME SNZ2OJLFK8MNNCLQOF39	06/28/2016	2,016.2500	2,090.2000	(4,680)					(14,790)	(14,790)	(16,800)	1	50
13429999. Total-Short Futures-Hedging Other												(479,508)	0	0	0	0	(1,168,566)	(1,168,581)	(1,680,550)	XXX	XXX
1389999. Total-Short Futures												(479,508)	0	0	0	0	(1,168,566)	(1,168,581)	(1,680,550)	XXX	XXX
1409999. Total-Hedging Other												(485,896)	0	0	0	0	(1,116,164)	(1,116,177)	(1,724,190)	XXX	XXX
1449999. TOTAL												(485,896)	0	0	0	0	(1,116,164)	(1,116,177)	(1,724,190)	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo Bank NA	2,419,677	799,077	3,218,755
Total Net Cash Deposits.....	2,419,677	799,077	3,218,755

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	3,218,755	-	3,218,755	411	(486,307)	411	(1,724,190)	(1,724,190)
NAIC 1 Designation												
Bank of America	B4TYDEB6GKMZO031MB27	Y	N	-	-	-	0	3,059,450	-	3,059,450	101,462	101,462
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	-	10	-	10	10	-	10	-	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	13,830,000	14,325,179	(2,059,679)	0	15,726,175	(2,059,679)	0	2,165,980	601,480
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	10,000,000	16,457,116	(17,420,122)	0	29,362,612	(17,420,122)	1,942,490	5,625,947	0
Goldman Sachs Mitsui Marine	X1H61UOUXUPKXR51OV18	Y	Y	8,200,000	21,110,111	(10,704,946)	2,205,165	20,858,405	(10,704,946)	1,953,459	4,670,640	4,670,640
JP Morgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	13,760,000	13,543,055	(1,006,491)	0	14,231,869	(944,839)	0	2,851,680	1,628,244
Toronto Dominion Bank	PT3QB789TSUIDF371261	Y	Y	3,200,000	2,987,198	(1,335,968)	0	4,792,560	(1,335,968)	256,592	1,230,428	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	27,420,000	24,007,408	(562,968)	0	27,204,365	(487,451)	0	4,865,893	890,333
0299999. Total NAIC 1 Designation				76,410,000	92,430,077	(33,090,174)	2,205,175	115,235,446	(32,953,005)	7,212,001	21,512,030	7,892,159
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	-	25,095,729	(7,881,152)	17,214,577	25,095,730	(32,031,242)	0	14,180,401	14,180,401
0999999. Gross Totals				76,410,000	120,744,561	(40,971,326)	22,638,507	140,331,587	(65,470,554)	7,212,412	33,968,241	20,348,370
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					120,744,561	(40,971,326)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Cash		Cash	25,589,688	-	25,544,710		IV
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Treasury	912796 HA 0	US Treasury Bill	174,932	175,000	174,932	08/18/2016.	I
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Treasury	912796 HA 0	US Treasury Bill	159,938	160,000	159,938	08/18/2016.	I
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Treasury	912796 HA 0	US Treasury Bill	2,883,884	2,885,000	2,883,884	08/18/2016.	I
0199999. Totals				28,808,442	3,220,000	28,763,464	XXX	XXX
Collateral Pledged to Reporting Entity								
Goldman Sachs Mitsui Marine X1H61UOUXUPKXR51OV18..	Cash		Cash	8,200,000	-	XXX		IV
Credit Suisse International E58DKGMJYYYJLN8C3868...	Cash		Cash	13,830,000	-	XXX		IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86....	Cash		Cash	10,000,000	-	XXX		IV
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	Cash		Cash	13,760,000	-	XXX		IV
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Cash		Cash	27,420,000	-	XXX		IV
Toronto Dominion Bank PT3QB789TSUIDF371261.....	Cash		Cash	3,200,000	-	XXX		IV
0299999. Totals				76,410,000	0	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedle E Part 2 Type)						
	REPO - RBC D	RR		3,988,105	3,988,105	07/01/2016
	REPO - HSBC D	RR		18,948,085	18,948,085	07/01/2016
	REPO - ING D	RR		18,948,085	18,948,085	07/01/2016
	REPO - CITI D	RR		18,948,085	18,948,085	07/01/2016
	REPO - BARC A	RR		18,948,085	18,948,085	07/01/2016
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			79,780,445	79,780,445	XXX
9999999.	Totals			79,780,445	79,780,445	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....79,780,445 Book/Adjusted Carrying Value $.....79,780,445
2. Average balance for the year: Fair Value $.....107,696,202 Book/Adjusted Carrying Value $.....107,696,202
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....79,780,445 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank Of New York Mellon	New York, NY			269		816,662	843,097	212,165	XXX
Bank of Montreal	Winnipeg, Manitoba					(620,289)	(50,625)	82,213	XXX
US Bank	Denver, CO					(28,627,564)	(488,919)	(34,878,350)	XXX
Wells Fargo	San Fransisco, CA					3,219,497	1,240,606	1,934,519	XXX
0199999. Total Open Depositories		XXX	XXX	269	0	(25,211,694)	1,544,159	(32,649,453)	XXX
0399999. Total Cash on Deposit		XXX	XXX	269	0	(25,211,694)	1,544,159	(32,649,453)	XXX
0599999. Total Cash		XXX	XXX	269	0	(25,211,694)	1,544,159	(32,649,453)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES OF AMERICA TREASURY BILLS		05/19/2016	0.290	08/18/2016	3,218,755		1,115
0199999. U.S. Government Bonds - Issuer Obligations					3,218,755	0	1,115
0599999. Total - U.S. Government Bonds					3,218,755	0	1,115
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/01/2016	0.370	08/05/2016	149,946,024		46,233
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/08/2016	0.300	08/08/2016	99,968,327		19,161
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/24/2016	0.315	08/11/2016	66,975,962		4,102
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/21/2016	0.320	08/15/2016	81,967,190		7,288
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/28/2016	0.329	08/24/2016	49,975,325		913
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/30/2016	0.100	07/01/2016	5,167,000		14
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/02/2016	0.310	07/11/2016	99,991,387		24,970
FEDERAL HOME LOAN BANK DISCOUNT NOTES		05/19/2016	0.310	07/13/2016	99,989,663		37,024
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/08/2016	0.240	07/14/2016	5,499,523		660
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/21/2016	0.240	07/15/2016	94,991,133		6,333
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/02/2016	0.315	07/18/2016	99,985,121		25,371
FEDERAL HOME LOAN BANK DISCOUNT NOTES		05/19/2016	0.330	07/19/2016	99,983,493		39,410
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/06/2016	0.270	07/21/2016	285,238,199		55,732
FEDERAL HOME LOAN BANK DISCOUNT NOTES		06/07/2016	0.260	07/22/2016	249,955,072		59,822
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					1,489,633,419	0	327,033
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					1,489,633,419	0	327,033
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AT&T INC SENIOR UNSECURED GLOBAL NOTES		05/19/2016	2.400	08/15/2016	5,193,948	47,002	(42,586)
AMERICAN HONDA FINANCE CORP SENIOR UNSEC		06/10/2016	0.811	09/02/2016	500,163	327	(188)
DAIMLER FINANCE NA LLC SR UNSECURED NOTE		05/19/2016	1.450	08/01/2016	1,516,814	9,159	(7,905)
DAYTON POWER & LIGHT CO SECURED GLOBAL 1		06/29/2016	1.875	09/15/2016	10,014,300	57,292	(57,292)
HALLIBURTON CO SENIOR UNSECURED GLOBAL N		06/06/2016	1.000	08/01/2016	2,230,021	9,292	(7,946)
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					19,455,246	123,072	(115,917)
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					19,455,246	123,072	(115,917)
Total Bonds							
7799999. Subtotals - Issuer Obligations					1,512,307,420	123,072	212,231
8399999. Subtotals - Bonds					1,512,307,420	123,072	212,231
8699999. Total - Cash Equivalents					1,512,307,420	123,072	212,231