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QUARTERLY STATEMENT

As of September 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.	Gary Albert Doer #	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	Gregory James Fleming #	

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 14th day of November 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	19,610,868,421		19,610,868,421	18,369,734,966
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	108,670,267	2,255,060	106,415,207	106,589,531
3. Mortgage loans on real estate:				
3.1 First liens	3,426,966,493		3,426,966,493	3,099,086,751
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	35,326,547		35,326,547	36,362,464
4.2 Properties held for the production of income (less $.....0 encumbrances)	1,506,373		1,506,373	1,549,669
4.3 Properties held for sale (less $.....0 encumbrances)			0	1,803,611
5. Cash ($.....23,760,043), cash equivalents ($.....1,393,889,231) and short-term investments ($.....747,993,708)	2,165,642,982		2,165,642,982	176,616,925
6. Contract loans (including $.....0 premium notes)	4,030,091,635		4,030,091,635	4,068,253,592
7. Derivatives	126,320,414		126,320,414	48,748,703
8. Other invested assets	500,641,706	15,670,044	484,971,662	479,656,381
9. Receivables for securities	5,643,547		5,643,547	10,592,698
10. Securities lending reinvested collateral assets	98,341,043		98,341,043	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	30,110,019,428	17,925,104	30,092,094,324	26,398,995,291
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	290,151,803		290,151,803	265,427,482
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,301,389	157,346	3,144,043	3,203,182
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	11,158,038		11,158,038	12,512,299
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,385,246		1,385,246	239,742
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,159,606		6,159,606	5,671,226
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	56,364,298		56,364,298	38,121,492
18.2 Net deferred tax asset	501,724,075	314,348,358	187,375,717	199,916,678
19. Guaranty funds receivable or on deposit	1,764,529		1,764,529	2,417,610
20. Electronic data processing equipment and software	21,238,671		21,238,671	20,888,916
21. Furniture and equipment, including health care delivery assets ($.....0)	5,912,413	5,912,413	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	97,439,188	43,599,038	53,840,150	61,584,283
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	565,828,244	79,963,316	485,864,928	403,452,012
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	31,672,446,928	461,905,575	31,210,541,353	27,412,430,213
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	28,250,560,978		28,250,560,978	27,048,079,873
28. Total (Lines 26 and 27)	59,923,007,906	461,905,575	59,461,102,331	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	251,539,483		251,539,483	244,742,064
2502. Goodwill	2,899,834		2,899,834	13,906,047
2503. Other receivables	225,633,078	34,926	225,598,152	131,458,246
2598. Summary of remaining write-ins for Line 25 from overflow page	85,755,849	79,928,390	5,827,459	13,345,655
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	565,828,244	79,963,316	485,864,928	403,452,012

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....25,894,884,286 less $.....0 included in Line 6.3 (including $.....6,201,458,509 Modco Reserve)	25,894,884,286	24,554,052,634
2. Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	256,021,344	250,887,696
3. Liability for deposit-type contracts (including $.....0 Modco Reserve)	224,025,026	243,887,317
4. Contract claims:		
4.1 Life	87,475,392	81,502,780
4.2 Accident and health	23,085,667	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)	50,529,400	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	1,943,145	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 $.....38,520,786 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	116,205,581	127,158,637
9.3 Other amounts payable on reinsurance, including $.....1,259,887 assumed and $.....3,283,960 ceded	4,543,847	9,120,755
9.4 Interest Maintenance Reserve	128,347,604	109,568,079
10. Commissions to agents due or accrued - life and annuity contracts $.....18,300,236, accident and health $.....0 and deposit-type contract funds $.....0	18,300,236	20,503,460
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	153,048,471	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)	(3,552,687)	(3,107,975)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,160,110	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	1,400,171	640,282
17. Amounts withheld or retained by company as agent or trustee	54,104,942	34,721,210
18. Amounts held for agents' account, including $.....0 agents' credit balances		
19. Remittances and items not allocated	1,446,552	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	2,257,383	2,243,456
22. Borrowed money $.....99,971,050 and interest thereon $.....0	99,971,050	93,371,296
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	212,757,286	191,214,243
24.02 Reinsurance in unauthorized and certified ($.....0) companies	19,627	19,045
24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	64,310,682	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	39,149,097	76,666,464
24.09 Payable for securities	159,640,496	3,843,926
24.10 Payable for securities lending	98,341,043	
24.11 Capital notes $.....0 and interest thereon $.....0		
25. Aggregate write-ins for liabilities	2,503,265,370	157,595,606
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	30,195,681,121	26,297,674,861
27. From Separate Accounts statement	28,250,543,116	27,048,071,011
28. Total liabilities (Lines 26 and 27)	58,446,224,237	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	527,894,769	527,873,857
33. Gross paid in and contributed surplus	599,386,745	597,339,103
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(119,636,406)	(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 $.....17,862 in Separate Accounts Statement)	1,007,645,108	1,107,531,228
38. Totals of Lines 29, 30 and 37	1,014,878,094	1,114,764,214
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	59,461,102,331	54,460,510,086

DETAILS OF WRITE-INS

2501. Repurchase agreements	2,276,311,036	
2502. Other contract deposit funds	79,079,840	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	145,358,219	75,692,665
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,503,265,370	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	4,592,461,338	4,334,633,828	5,729,548,875
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	911,273,214	912,575,748	1,242,917,853
4. Amortization of Interest Maintenance Reserve (IMR)	17,504,101	18,445,848	25,377,102
5. Separate Accounts net gain from operations excluding unrealized gains or losses	115,570	114,840	156,817
6. Commissions and expense allowances on reinsurance ceded	4,248,128	3,824,056	5,411,304
7. Reserve adjustments on reinsurance ceded	(231,233,305)	(183,626,627)	(216,297,202)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	112,031,863	109,244,542	143,962,631
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	88,983,521	86,594,803	134,018,264
9. Totals (Lines 1 to 8.3)	5,495,384,430	5,281,807,038	7,065,095,644
10. Death benefits	251,477,371	214,798,591	283,739,873
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	149,708,509	153,833,527	207,865,103
13. Disability benefits and benefits under accident and health contracts	30,882,171	30,583,034	40,641,133
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	3,116,378,642	3,263,793,433	4,304,493,909
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,129,405	8,234,010	12,952,480
18. Payments on supplementary contracts with life contingencies	1,168,301	1,287,295	1,712,611
19. Increase in aggregate reserves for life and accident and health contracts	1,345,965,301	631,375,375	956,537,669
20. Totals (Lines 10 to 19)	4,902,709,700	4,303,905,265	5,807,942,778
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	127,847,380	122,242,068	169,396,461
22. Commissions and expense allowances on reinsurance assumed	1,335,938	1,318,474	1,630,021
23. General insurance expenses	372,753,940	316,373,836	422,596,145
24. Insurance taxes, licenses and fees, excluding federal income taxes	38,107,736	26,048,125	37,339,454
25. Increase in loading on deferred and uncollected premiums	(972,190)	(183,366)	1,357,705
26. Net transfers to or (from) Separate Accounts net of reinsurance	(17,483,008)	346,218,955	380,872,176
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	5,424,299,496	5,115,923,357	6,821,134,740
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	71,084,934	165,883,681	243,960,904
30. Dividends to policyholders	35,715,654	40,509,495	54,384,940
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	35,369,280	125,374,186	189,575,964
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(13,767,144)	366,197	(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)	49,136,424	125,007,989	195,530,454
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(2,200,077) (excluding taxes of $.....19,537,336 transferred to the IMR)	(4,129,695)	(4,202,055)	(8,298,130)
35. Net income (Line 33 plus Line 34)	45,006,729	120,805,934	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)	45,006,729	120,805,934	187,232,324
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....1,286,543	20,457,048	46,738,284	26,744,926
39. Change in net unrealized foreign exchange capital gain (loss)	129,546	82,040	83,171
40. Change in net deferred income tax	32,245,856	12,265,844	(1,660,501)
41. Change in nonadmitted assets	(52,673,251)	(41,839,409)	(35,743,548)
42. Change in liability for reinsurance in unauthorized and certified companies	(582)	(348)	58
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(21,543,044)	(11,059,594)	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	(106,570)	(500,308)	1,148,292
48. Change in surplus notes	20,912	20,912	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	2,047,643	2,193,881	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	(125,691,431)	(139,710,715)	(139,532,650)
53. Aggregate write-ins for gains and losses in surplus	221,024	405,485	4,534,756
54. Net change in capital and surplus (Lines 37 through 53)	(99,886,120)	(10,603,994)	113,826,649
55. Capital and surplus as of statement date (Lines 36 + 54)	1,014,878,094	990,333,571	1,114,764,214

DETAILS OF WRITE-INS

08.301. Other income	86,972,656	84,668,689	131,433,291
08.302. Interest on intercompany loan	2,010,865	1,926,114	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)	88,983,521	86,594,803	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	221,024	405,485	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)	221,024	405,485	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	4,538,175,864	4,308,103,763	5,640,469,271
2. Net investment income	792,503,472	865,256,488	1,058,119,357
3. Miscellaneous income	(26,458,173)	16,382,739	67,988,634
4. Total (Lines 1 through 3)	5,304,221,163	5,189,742,990	6,766,577,262
5. Benefit and loss related payments	3,379,824,659	3,673,781,545	4,683,045,022
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(17,038,296)	346,102,925	382,578,764
7. Commissions, expenses paid and aggregate write-ins for deductions	534,436,353	469,590,042	593,187,694
8. Dividends paid to policyholders	37,567,654	41,787,906	57,559,416
9. Federal and foreign income taxes paid (recovered) net of $.....19,537,336 tax on capital gains (losses)	21,533,649	61,905,998	33,056,659
10. Total (Lines 5 through 9)	3,956,324,019	4,593,168,416	5,749,427,555
11. Net cash from operations (Line 4 minus Line 10)	1,347,897,144	596,574,574	1,017,149,707
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,429,741,734	29,414,875,241	5,660,265,607
12.2 Stocks	616,430	2,092,750	2,257,000
12.3 Mortgage loans	291,794,372	267,380,686	556,108,009
12.4 Real estate	1,456,569	1,113,948	1,094,661
12.5 Other invested assets	8,737,177	7,149,251	6,418,544
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	20,673	1,158	12,973
12.7 Miscellaneous proceeds	175,167,672	2,320,540,197	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,907,534,627	32,013,153,231	6,226,156,794
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,442,798,916	29,986,865,677	6,694,402,662
13.2 Stocks	5,720	628,575	
13.3 Mortgage loans	620,631,000	215,385,000	430,385,000
13.4 Real estate	773,884	2,142,428	2,142,428
13.5 Other invested assets	3,884,543	1,140,728	2,148,365
13.6 Miscellaneous applications		1,984,856	7,241,384
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,068,094,063	30,208,147,264	7,136,319,839
14. Net increase or (decrease) in contract loans and premium notes	(7,256,694)	19,586,235	(97,662,706)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	846,697,258	1,785,419,732	(812,500,339)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		20,912	
16.2 Capital and paid in surplus, less treasury stock	467,612	2,193,881	62,253,166
16.3 Borrowed funds	6,599,754	(2,305,213)	(5,217,561)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(19,862,291)	(32,633,067)	(41,221,297)
16.5 Dividends to stockholders	125,691,431	139,710,715	139,532,650
16.6 Other cash provided (applied)	(67,081,989)	(37,367,776)	(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)	(205,568,345)	(209,801,978)	(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)	1,989,026,057	2,172,192,328	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)	2,165,642,982	2,298,671,261	176,616,925

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

20.0001 Share-based compensation expense	(1,580,031)	(1,163,436)	(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	705,824,815	566,744,950	874,352,921
3. Ordinary individual annuities	215,660,990	184,016,580	239,971,142
4. Credit life (group and individual)			
5. Group life insurance	81,460,282	86,066,054	90,456,304
6. Group annuities	3,588,154,314	3,491,671,423	4,531,033,696
7. A&H - group	35,105,586	27,520,478	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	4,626,205,987	4,356,019,485	5,780,503,286
12. Deposit-type contracts	6,877,761	16,125,396	23,041,559
13. Total	4,633,083,748	4,372,144,881	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	45,006,729	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	45,006,729	187,232,324
SURPLUS			
(5) Great-West Life & Annuity Insurance Company state basis (Page 3, line 38, Columns 1 & 2)	Colorado	1,014,878,094	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	1,014,878,094	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 September 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 during the period ended September 30, 2016 that occurred due to the present value of cash flows expected to be collected being less than the amortized cost basis of the security.

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

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	$ 3,394,410
		2.	12 Months or Longer	$ 8,692,977
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	$ 573,069,489
		2.	12 Months or Longer	$ 240,886,888

(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 September 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 September 30, 2016:
Reverse repurchase agreements – N/A
Dollar reverse repurchase agreements – $2,266,586,983
Securities lending – $161,112,277

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

Reinvested collateral at September 30, 2016:
Reverse repurchase agreements – N/A
Dollar reverse repurchase agreements – $2,266,586,983
Securities lending – $98,341,043

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 -- NONE

(2) Sales or Held for Sale

a. During the period ended September 30, 2016, the Company sold a residential investment property classified as held for sale with a recognized loss of $164,931 as of July 2016.

b. The loss is recorded in the “Net realized capital gains (losses)” line on the summary of operations page.

NOTES TO FINANCIAL STATEMENTS

5(H) – Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross Restricted								Percentage	
	Q3 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	98,341,043	-	-	-	98,341,043	-	98,341,043	98,341,043	0%	0%
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	0%	0%
d. Subject to reverse repurchase agreements	300,000,000	-	-	-	300,000,000	-	300,000,000	300,000,000	1%	1%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	0%	0%
f. Subject to dollar reverse repurchase agreements	2,266,586,983	-	-	-	2,266,586,983	-	2,266,586,983	2,266,586,983	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	4,873,868	-	-	-	4,873,868	10,117,432	(5,243,564)	4,873,868	0%	0%
k. On deposit with other regulatory bodies	595,060	-	-	-	595,060	642,540	(47,480)	595,060	0%	0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-	0%	0%
m. Pledged as collateral not captured in other categories	31,821,651	-	-	-	31,821,651	53,343,959	(21,522,308)	31,821,651	0%	0%
n. Other restricted assets	-	-	-	-	-	-	-	-	0%	0%
o. Total Restricted Assets	$ 2,702,218,605	$ -	$ -	$ -	$ 2,702,218,605	$ 64,103,931	$ 2,638,114,674	$ 2,702,218,605	5%	5%

(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	
	Q3 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	$ 3,218,759	$ -	$ 124,535	$ -	$ 3,343,294	$ 2,741,393	$ 601,901	$ 3,343,294	0%	0%
Derivatives cash collateral	28,602,892	-	266,176	-	28,869,068	51,171,746	(22,302,678)	28,869,068	0%	0%
Total	$ 31,821,651	$ -	$ 390,711	$ -	$ 32,212,362	$ 53,913,139	$ (21,700,777)	$ 32,212,362	0%	0%

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

3. Detail of Other Restricted Assets

	Gross Restricted								Percentage	
	Q3 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 September 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	$ 220,580	$ 281,716	$ 934,702	$ 1,041,835
b. Interest cost	1,330,904	2,122,364	534,634	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	(45,781)	662,866	(102,482)	(317,854)
f. Prior service cost or credit	376,057	932,713	112,244	(107,241)
g. Gain or loss recognized due to a settlement	0	0		0
h. Total net periodic cost (benefit)	$ 1,881,761	$ 3,999,659	$ 1,479,098	$ 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

Fair Value Measurements

A. Fair Value Disclosures

(1) Fair Value Measurements at Reporting Date

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

NOTES TO FINANCIAL STATEMENTS

	Fair Value Measurements at Reporting Date September 30, 2016			
Assets:	(Level 1)	(Level 2)	(Level 3)	Total
Bonds				
Industrial and miscellaneous	$ -	$ 1,364,092	$ -	$ 1,364,092
States	-	595,060	-	595,060
Derivatives				
Interest rate swaps	-	32,982,407	-	32,982,407
Cross-currency swaps	-	41,528,178	-	41,528,178
Interest rate swaptions	-	190,691	-	190,691
Separate Account Assets	15,160,417,379	12,235,487,344	-	27,395,904,723
Total Assets:	$ 15,160,417,379	$ 12,312,147,772	$ -	$ 27,472,565,151
Liabilities:				
Derivatives				
Interest rate swaps	$ -	$ 10,061,500	$ -	$ 10,061,500
Cross-currency swaps	-	26,828,065	-	26,828,065
Separate Account Liabilities(1)	4,369	517,569,965		517,574,334
Total Liabilities:	$ 4,369	$ 554,459,530	$ -	$ 554,463,899

(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 September 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 September 30, 2016			
Assets:	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 21,040,051,929	$ 19,610,868,420	$ -	$ 21,000,666,713	$ 39,385,216	$ -
Mortgage loans	3,613,988,665	3,426,966,483	-	3,613,988,665	-	-
Real estate	137,490,000	36,832,921	-	1,990,000	135,500,000	-
Cash, cash equivalents and short-term investments	2,165,619,148	2,165,642,981	350,348,593	1,815,270,555	-	-
Contract loans	4,030,091,635	4,030,091,635	-	4,030,091,635	-	-
Other long-term invested assets	384,934,086	311,590,162	-	346,645,820	38,288,266	-
Securities lending reinvested collateral assets	98,341,043	98,341,043	-	98,341,043	-	-
Collateral under derivative counterparty collateral agreements	106,686,153	106,686,153	106,686,153	-	-	-
Receivable for securities	10,200,157	5,643,547	-	10,200,157	-	-
Derivative instruments	139,479,668	126,320,415	5,191	139,474,477	-	-
Separate account assets	28,292,444,395	28,250,560,982	15,160,619,440	13,131,824,955	-	-
Total assets	$ 60,019,326,879	$ 58,169,544,742	$ 15,617,659,377	$ 44,188,494,020	$ 213,173,482	$ -
Liabilities:						
Deposit-type contracts	$ 247,755,778	$ 224,025,026	$ -	$ 247,755,778	$ -	$ -
Commercial paper	99,971,049	99,971,049	-	99,971,049	-	-
Payable under securities lending agreements	98,341,043	98,341,043	-	98,341,043	-	-
Collateral under derivative counterparty collateral agreements	78,160,000	78,160,000	78,160,000	-	-	-
Payable for securities	159,640,496	159,640,496	-	159,640,496	-	-
Derivative instruments	69,509,943	39,149,097	188,833	69,321,110	-	-
Dollar reverse repurchase agreements	2,276,311,036	2,276,311,036	-	2,276,311,036	-	-
Separate account liabilities	517,574,334	517,574,334	4,369	517,569,965	-	-
Total Liabilities	$ 3,547,263,679	$ 3,493,172,081	$ 78,353,202	$ 3,468,910,477	$ -	$ -

			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.

NOTES TO FINANCIAL STATEMENTS

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

2.

	In Force			
	As of End of 09/30/2016		As of End of Prior Year -2015	
	(a) Number	(b) Balance	(c) Number	(d) Balance
Up to and including 12 Months	61	4,386,027	14	564,044
13 to 24 Months	10	437,667	9	433,482
25 to 36 Months	8	311,352	8	883,937
37 to 48 Months	7	1,021,974	3	252,970
49 to 60 Months	2	94,410	1	25,833
Over 60 Months	69	3,249,633	76	3,671,154
Total	157	9,501,063	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	57	4,253,821	0	0
Investment Earning Credited to Retained Asset Accts During Year	N/A	27,085	N/A	0
Fees and Other Charges Assessed to Retained Asset Accts During Year	N/A	0	N/A	0
Retained Asset Accts Transferred to State Unclaimed Property funds During Year	0	0	0	0
Retained Asset Accts Closed/Withdrawn During Year	(11)	(611,263)	0	0
Balance of Retained Asset Accts at End of Year	157	9,501,063	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 $142.8 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

NOTES TO FINANCIAL STATEMENTS

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

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, acquisitions, dispositions, formations, adn 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	$ 28,173,974
14.22	Preferred Stock	0	0
14.23	Common Stock	108,307,186	108,670,266
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	171,363,381	185,196,030
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 313,890,307	$ 322,040,270
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: $ 98,341,043

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 98,341,043

16.3 Total payable for securities lending reported on the liability page: $ 98,341,043

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	$3,426,037,452
1.14	Total mortgages in good standing	$3,426,037,452
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)	$3,426,966,483
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	68.4
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	14.2

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 AL	L	8,140,005	31,480,609	484,579		40,105,193	306
2. Alaska AK	L	1,852,820	11,889,326	109,286		13,851,432	62,077
3. Arizona AZ	L	16,623,007	59,149,693	533,242		76,305,942	48,689
4. Arkansas AR	L	1,766,412	6,105,395	265,729		8,137,536	35,208
5. California CA	L	24,361,655	567,455,014	3,309,462		595,126,131	1,802,220
6. Colorado CO	L	23,269,661	250,443,842	635,907		274,349,410	902,100
7. Connecticut CT	L	19,521,399	65,500,725	647,572		85,669,696	15,027
8. Delaware DE	L	15,828,709	16,112,229	195,708		32,136,646	13,269
9. District of Columbia DC	L	990,647	18,546,708	78,920		19,616,275	4,566
10. Florida FL	L	85,564,088	145,036,921	1,781,259		232,382,268	247,639
11. Georgia GA	L	63,515,224	50,395,291	803,781		114,714,296	1,730
12. Hawaii HI	L	726,206	10,613,220	382,755		11,722,181	4,666
13. Idaho ID	L	1,083,921	19,150,390	180,668		20,414,979	10,114
14. Illinois IL	L	65,325,102	100,293,691	1,555,696		167,174,489	274,191
15. Indiana IN	L	28,584,938	53,863,146	626,722		83,074,806	284,381
16. Iowa IA	L	1,355,415	23,868,581	369,992		25,593,988	15,242
17. Kansas KS	L	19,210,088	27,787,978	320,429		47,318,495	15,180
18. Kentucky KY	L	7,577,063	44,713,005	260,363		52,550,431	538
19. Louisiana LA	L	7,000,226	113,358,172	350,326		120,708,724	41,962
20. Maine ME	L	2,167,423	21,899,873	218,330		24,285,626	58,712
21. Maryland MD	L	12,331,127	134,518,910	621,584		147,471,621	132,367
22. Massachusetts MA	L	9,559,953	281,514,249	1,063,959		292,138,161	12,775
23. Michigan MI	L	42,651,274	84,310,272	1,110,108		128,071,654	86,345
24. Minnesota MN	L	7,940,151	152,885,446	581,639		161,407,236	1,422
25. Mississippi MS	L	8,536,697	33,959,001	217,299		42,712,997	813
26. Missouri MO	L	16,276,561	107,418,265	548,716		124,243,542	688,378
27. Montana MT	L	780,284	13,313,484	158,255		14,252,023	6,784
28. Nebraska NE	L	903,397	23,941,856	260,995		25,106,248	24,709
29. Nevada NV	L	1,228,590	15,536,153	305,907		17,070,650	8,376
30. New Hampshire NH	L	6,013,942	31,829,534	282,582		38,126,058	7
31. New Jersey NJ	L	12,745,147	132,501,171	1,269,158		146,515,476	130,815
32. New Mexico NM	L	8,311,491	6,443,482	273,099		15,028,072	874
33. New York NY	Q	8,604,866	2,513,063	2,792,042		13,909,971	-
34. North Carolina NC	L	14,278,058	87,976,714	1,134,282		103,389,054	2,587
35. North Dakota ND	L	10,297,495	16,323,979	107,247		26,728,721	216
36. Ohio OH	L	32,599,120	132,437,306	980,051		166,016,477	148,054
37. Oklahoma OK	L	1,145,997	49,467,404	330,744		50,944,145	12,974
38. Oregon OR	L	5,767,511	42,957,380	353,506		49,078,397	26,980
39. Pennsylvania PA	L	37,153,467	142,020,743	1,550,438		180,724,648	150,938
40. Rhode Island RI	L	374,953	5,910,924	110,795		6,396,672	903
41. South Carolina SC	L	4,889,018	75,121,130	594,462		80,604,610	61,887
42. South Dakota SD	L	329,482	2,087,790	137,449		2,554,721	202
43. Tennessee TN	L	13,633,428	36,640,011	554,846		50,828,285	9,361
44. Texas TX	L	35,246,147	172,077,476	1,997,132		209,320,755	16,965
45. Utah UT	L	1,982,084	25,397,993	339,181		27,719,258	12,875
46. Vermont VT	L	269,283	4,925,281	173,224		5,367,788	24,134
47. Virginia VA	L	32,134,850	81,138,044	1,014,227		114,287,121	217,784
48. Washington WA	L	21,625,850	58,880,277	755,107		81,261,234	102,299
49. West Virginia WV	L	2,368,577	82,712,267	209,081		85,289,925	1,090,966
50. Wisconsin WI	L	7,652,926	109,018,454	598,941		117,270,321	37,941
51. Wyoming WY	L	742,030	5,511,818	81,970		6,335,818	29,214
52. American Samoa AS	N					0	-
53. Guam GU	L	3,039,330		14,199		3,053,529	-
54. Puerto Rico PR	L	177,836	15,589,430	51,574		15,818,840	-
55. US Virgin Islands VI	L	46,263		13,991		60,254	-
56. Northern Mariana Islands MP	N					0	-
57. Canada CAN	N	40,750	1,785,150	11,101		1,837,001	-
58. Aggregate Other Alien OT	XXX	(6,396)	(2,512,967)	3,659	0	(2,515,704)	0
59. Subtotal	(a) 53	756,135,548	3,803,815,299	33,713,276	0	4,593,664,123	6,877,762
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	28,662,191				28,662,191	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,487,352		1,392,310		3,879,662	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	787,285,091	3,803,815,299	35,105,586	0	4,626,205,976	6,877,762
96. Plus Reinsurance Assumed	XXX	30,093,909	2,131,010	21,388		32,246,307	
97. Totals (All Business)	XXX	817,379,000	3,805,946,309	35,126,974	0	4,658,452,283	6,877,762
98. Less Reinsurance Ceded	XXX	65,489,442	57,529	443,983		65,990,954	
99. Totals (All Business) less Reinsurance Ceded	XXX	751,889,558	3,805,888,780	34,682,991	0	4,592,461,329	6,877,762

DETAILS OF WRITE-INS

58001. Other foreign premiums not included above	XXX	(6,396)	222,898	3,659		220,161	
58002. U.S. premiums of Canadian affiliate included above	XXX		(2,735,865)			(2,735,865)	
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	(6,396)	(2,512,967)	3,659	0	(2,515,704)	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 – September 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 September 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
67.903% - 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. LLC
100.0% - Great-West Services Singapore I Private Limited
100.0% - Great-West Services Singapore II Private Limited
99.0% - Great West Global Business Services India Private Limited (1% owned by Great-West Services Singapore I Private Limited)
1.0% - Great West Global Business Services India Private Limited (99% owned by Great-West Services Singapore II Private Limited)
100.0% - GWL&A Financial Inc.
60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. (40% owned by Great-West Life & Annuity Insurance Capital, LP)
40.0% - Great-West Life & Annuity Insurance Capital, LLC (60% owned by GWL&A Financial Inc.)
60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II (40% owned by Great-West Life & Annuity Insurance Capital, LP II)
40.0% - Great-West Life & Annuity Insurance Capital, LLC II (60% owned by GWL&A Financial Inc.)
60.0% - Great-West Life & Annuity Insurance Capital, LLC (40% owned by Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.)
60.0% - Great-West Life & Annuity Insurance Capital, LLC II (40% owned by Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II)

100.0% - **Great-West Life & Annuity Insurance Company** *(Fed ID # 84-0467907 - NAIC # 68322, CO)*
100.0% - Great-West Life & Annuity Insurance Company of New York *(Fed ID # 13-2690792 - NAIC # 79359, NY)*
100.0% - Advised Assets Group, LLC
100.0% - GWFS Equities, Inc.
100.0% - Great-West Life & Annuity Insurance Company of South Carolina
100.0% - Emjay Corporation
100.0% - FASCore, LLC
50.0% - Westkin Properties Ltd.
48.90% - 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
67.903% - Great-West Lifeco Inc.
100.0% - Great-West Financial (Canada) Inc.
100.0% - Great-West Financial (Nova Scotia) Co.
100% - Great-West Lifeco U.S. LLC
99.0% - Great-West Lifeco U.S. Holdings, L.P. (1% owned by Great-West Lifeco U.S. Holdings, LLC)
100.0% - Great-West Lifeco U.S. Holdings, LLC
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
67.903% - 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 Realty Holdings Corporation Ltd. (30.0% owned by London Life Insurance Company)
100.0% 1995709 Alberta Ltd.
100.0% - RMA (U.S.) Realty LLC (Delaware) (special shares held by 1995709 Alberta Ltd.
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.) 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% - 7419521 Manitoba Ltd.
0.001% - 7420928 Manitoba limited Partnership (24.99% owned each by The Great-West Life Assurance Company, London Life Insurance Company, The Canada Life Assurance Company and The Canada Life Insurance Company of Canada)
100.0% - 7419539 Manitoba Ltd.
100.0% - London Insurance Group Inc.
100.0% - Trivest Insurance Network Limited
100.0% - London Life Insurance Company *(Fed ID # 52-1548741 – NAIC # 83550, MI)*
100.0% - 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 Realty Holdings Corporation Ltd. (70% owned by The Great-West Life Assurance Company)
100.0% 1995709 Alberta Ltd.
100.0% - RMA (U.S.) Realty LLC (Delaware) (special shares held by 1995709 Alberta Ltd.)
100.0% - RMA American Realty Corp.
1.0% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware)]
99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)

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.
24.99%- 7420928 Manitoba limited Partnership (24.99% limited partner interest each held by The Great-West Life Assurance Company, The Canada Life Assurance Company and The Canada Life Insurance Company of Canada; 7419521 Manitoba Ltd. holds 0.001% interest)
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)*

24.99%- 7420928 Manitoba Limited Partnership (24.99% limited partner interest held by The Great-West Life Assurance Company, London Life Insurance Company and the Canada Life Insurance Company of Canada; 7419521 Manitoba Ltd. holds 0.001% interest)
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 (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 and General Reinsurance dac
            100.0% - Canada Life International Re dac
                100.0% - Canada Life Reinsurance International Ltd.
                100.0% - Canada Life Reinsurance Ltd.
            100.0% - Canada Life International Assurance Limited
                20.0% - Canada Life International Assurance (Ireland) Designated Activity Company (80.0% owned by The Canada Life Group (U.K.) Limited)
            100.0% - Irish Life Investment Managers Limited
                100.0% - Summit Asset Managers 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
                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
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 Life Health dac
100.0% - Irish Progressive Services International Ltd
100.0% - Irish Life Group Services Limited
100.0% - Irish Life Financial Services Ltd.
100.0% - Glohealth Financial Services Limited
49.0% - Affinity First Limited (51.0% interest unknown)
100.0% - Vestone Ltd.
100.0% - 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% - Penpro Limited
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.
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
24.99%- 7420928 Manitoba limited Partnership (24.99% limited partner interest held by The Great-West Life Assurance Company, London Life Insurance Company and The Canada Life Assurance Company; 7419521 Manitoba Ltd. holds 0.001% interest)
100.0% - 6855572 Manitoba Ltd.
94.4% - MAM Holdings Inc. (5.6% owned by The Great-West Life Assurance Company)
100.0% - Mountain Asset Management LLC
12.5% - 2331777 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)

12.5% - 2344701 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
12.5% - Vaudreuil Shopping Centres Limited (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
12.5% - 2356720 Ontario Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
12.5% - 0977221 B.C. Ltd. (75% owned by London Life Insurance Company, 12.5% owned by The Great-West Life Assurance Company)
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
61.511% - **IGM Financial Inc.**
100.0% - Investors Group Inc.
100.0% - Investors Group Financial Services Inc.
100.0% - I.G. International Management Limited
100.0% - I.G. Investment Management (Hong Kong) Limited
100.0% - Investors Group Trust Co. Ltd.
100.0% - 391102 B.C. Ltd.

100.0% - I.G. Insurance Services Inc.
100.0% - Investors Syndicate Limited
100.0% - Investors Group Securities Inc.
100.0% - 6460675 Manitoba Ltd.
100.0% - I.G. Investment Management, Ltd.
100.0% - Investors Group Corporate Class Inc.
100.0% - Investors Syndicate Property Corp.
100.0% - 0965311 B.C. Ltd.
100.0% - 0992480 B.C. Ltd.
100.0% - 1081605 B.C. Ltd.
100.0% - I.G. Investment Corp.
100.0% - Mackenzie Inc.
100.0% - Mackenzie Financial Corporation
100.0% - Mackenzie Investments Charitable Foundation
14.28% - Strategic Charitable Giving Foundation
100.0% - Mackenzie Cundill Investment Management (Bermuda) Ltd.
100.0% - Mackenzie Financial Capital Corporation
100.0% - Multi-Class Investment Corp.
100.0% - MMLP GP Inc.
100.0% - Mackenzie Investments Corporation
100.0% - Mackenzie Investments PTE. Ltd.
100.0% - Mackenzie U.S. Fund Management Inc.
96.93% - Investment Planning Counsel Inc. (and 3.06% 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
10.0% - GBL Participations SA
10.0% - GBL Finance S.á.r.l.
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
49.7% - Sagard 3 Millésime 1 FPCI
29.6% - Kartesia Credit Opportunities I SCA, SICAV-SIF
40.0% - Kartesia Management SA

43.0% - Ergon Capital Partners SA
5.9% - Ergon Capital SA
42.4% - Ergon Capital Partners II SA
89.9% - Ergon Capital Partners III SA
15.1% - Mérieux Participations SAS
37.7% - Mérieux Participations 2 SAS
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)
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
1.19% - 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 Renewables 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% - Sagard Holdings Inc.
100.0% - Sagard Capital Partners GP, Inc.
100.0% - 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% - Portag3 Ventures L.P.
50.0% - Portage3Ventures GP Inc. (9629246 Canada Inc.)
50.0% - Diagram Ventures GP Inc. (9629262 Canada Inc.)

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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. LLC	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. LLC	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. LLC	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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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	48.900	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	
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.	CAN	UIP	Power Financial Corporation	Ownership	67.903	The Desmarais Family Residual Trust	

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		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. LLC	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. LLC	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					Great-West Lifeco U.S. Holdings, LLC	DE	UIP	Great-West Lifeco U.S. LLC	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. LLC	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	67.903	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	
		00000					2171866 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	

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		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	
		00000					1420731 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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 Reatly Holdings Corporation Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
							1995709 Alberta Ltd.	CAN	NIA	RMA Realty Holdings Corporation Ltd.	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					RMA (U.S.) Realty LLC	DE	NIA	1218023 Alberta Ltd.	Ownership	40.000	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	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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					7419521 Manitoba Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
							7420928 Manitoba Limited Partnership	CAN	NIA	7419521 Manitoba Ltd.	Ownership	0.001	The Desmarais Family Residual Trust	
							7419539 Manitoba Ltd.	CAN	NIA	7420928 Manitoba Limited Partnership	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 Realty Holdings Corporation Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
							1995709 Alberta Ltd.	CAN	NIA	RMA Realty Holdings Corporation Ltd.	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	
									NIA	RMA American Realty Corp.	Ownership	1.000	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					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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					1319399 Ontario Inc.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
							7420928 Manitoba Limited Partnership	CAN	NIA	London Life Insurance Company	Ownership	24.990	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	
		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	

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		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	
							7420928 Manitoba Limited Partnership	CAN	NIA	The Canada Life Assurance Company	Ownership	24.990	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 dac	IRL	IA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
							Canada Life International Re dac	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		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	
							Irish Life Health dac	GBR	NIA	Irish Life Group 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	100.000	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	
		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	
							Penpro Limited	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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					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					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	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							7420928 Manitoba Limited Partnership	CAN	NIA	The Canada Life Insurance Company of Canada	Ownership	24.990	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	61.511	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	
		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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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	
							1081605 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	
							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	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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	
							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					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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
							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	49.700	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					Ergon Capital Partners SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	43.000	The Desmarais Family Residual Trust	
							Ergon Capital SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	5.900	The Desmarais Family Residual Trust	
							Ergon Capital Partners II SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	42.400	The Desmarais Family Residual Trust	
		00000					Ergon Capital Partners III SA	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	89.900	The Desmarais Family Residual Trust	
							Mérieux Participations SAS	BEL	NIA	Sienna Capital S.á.r.l.	Ownership	15.100	The Desmarais Family Residual Trust	
							Mérieux Participations 2 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	
							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					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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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	
		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	1.190	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 Renewables 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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					Sagard Holdings 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	100.000	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	
		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	

SCHEDULE Y

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							Portage3 Ventures L.P.	Can	NIA	PFC Ventures Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							Portage3 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:

6832220164900003

6832220164470003

6832220163650003

6832220164480003

6832220164450003

6832220164490003

6832220164460003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other prepaid assets	16,088,048	16,088,048	0	
2505. State tax recoverable	5,827,459		5,827,459	11,642,345
2506. Premium tax refunds			0	1,703,310
2507. Capitalized costs	59,283,732	59,283,732	0	
2508. Receivable for securities	4,556,610	4,556,610	0	
2597. Summary of remaining write-ins for Line 25	85,755,849	79,928,390	5,827,459	13,345,655

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	26,921,813	37,507,598
2505. Interest payable	42,130	39,404
2506. Annuity surrenders in process	40,234,276	19,085,663
2507. Derivative collateral payable	78,160,000	19,060,000
2597. Summary of remaining write-ins for Line 25	145,358,219	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	773,884	338,817
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(164,931)	313,328
5. Deduct amounts received on disposals	1,456,569	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	1,853,097	3,206,361
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	36,832,918	39,715,742
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	36,832,918	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	620,631,000	425,510,000
2.2 Additional investment made after acquisition		4,875,000
3. Capitalized deferred interest and other		
4. Accrual of discount	44,730	86,824
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	291,794,372	556,108,009
8. Deduct amortization of premium and mortgage interest points and commitment fees	63,162	90,221
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(995,148)	
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)	3,429,679,798	3,101,856,750
12. Total valuation allowance	(2,713,308)	(2,770,000)
13. Subtotal (Line 11 plus Line 12)	3,426,966,490	3,099,086,750
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,426,966,490	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	3,884,543	1,600,266
3. Capitalized deferred interest and other	(1,825,592)	(2,835,453)
4. Accrual of discount	5,437	390
5. Unrealized valuation increase (decrease)	13,983,154	(740,481)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	9,016,449	10,981,714
8. Deduct amortization of premium and depreciation	401,058	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)	500,641,701	494,011,666
12. Deduct total nonadmitted amounts	15,670,044	14,355,285
13. Statement value at end of current period (Line 11 minus Line 12)	484,971,657	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	21,508,746,237	33,848,461,520
3. Accrual of discount	62,440,063	86,756,249
4. Unrealized valuation increase (decrease)	356,974	8,134,690
5. Total gain (loss) on disposals	55,882,983	34,206,573
6. Deduct consideration for bonds and stocks disposed of	20,233,460,808	32,817,428,512
7. Deduct amortization of premium	49,700,091	60,619,701
8. Total foreign exchange change in book/adjusted carrying value	(102,769,000)	(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)	19,719,538,520	18,478,042,162
11. Deduct total nonadmitted amounts	2,255,060	1,717,655
12. Statement value at end of current period (Line 10 minus Line 11)	19,717,283,460	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)	15,148,217,786	17,170,341,114	17,239,706,210	14,556,141	13,921,508,062	15,148,217,786	15,093,408,831	12,878,500,914
2. NAIC 2 (a)	5,724,640,563	463,723,069	195,861,251	(52,741,661)	5,589,872,238	5,724,640,563	5,939,760,720	5,374,006,247
3. NAIC 3 (a)	348,414,996		17,936,575	5,703,627	287,329,334	348,414,996	336,182,048	250,273,972
4. NAIC 4 (a)	44,734,190		20,304,160	(38,907)	67,054,690	44,734,190	24,391,123	10,081,902
5. NAIC 5 (a)	36,665,740		326,920	19,593,566	37,393,614	36,665,740	55,932,386	38,939,732
6. NAIC 6 (a)	3,143,043		61,763	(5,029)	3,143,313	3,143,043	3,076,251	3,315,295
7. Total Bonds	21,305,816,318	17,634,064,183	17,474,196,879	(12,932,263)	19,906,301,251	21,305,816,318	21,452,751,359	18,555,118,062
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2	1		1		1	1	0	1
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	1	0	1	0	1	1	0	1
15. Total Bonds and Preferred Stock	21,305,816,319	17,634,064,183	17,474,196,880	(12,932,263)	19,906,301,252	21,305,816,319	21,452,751,359	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 $.....1,375,940,934; NAIC 2 $.....136,134,696; 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	747,993,708	XXX	749,364,172	1,497,574	1,371,982

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	10,318,441,041	10,349,476,635
3. Accrual of discount	201,055	8,268
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	21,840	21
6. Deduct consideration received on disposals	9,698,681,054	10,328,699,761
7. Deduct amortization of premium	2,633,723	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)	747,993,708	130,644,549
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	747,993,708	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	(228,424)
3.	Unrealized valuation increase/(decrease)	7,321,130
4.	Total gain (loss) on termination recognized	(278,006)
5.	Considerations received/(paid) on terminations	(21,917)
6.	Amortization	4,354,334
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	103,898,121
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	87,171,329
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	87,171,329

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)				799,082
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	(472,371)			
3.14	Section 1, Column 18, prior year	(498,013)	25,643	25,643	
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	(472,381)			
3.24	Section 1, Column 19, prior year	(498,007)	25,626	25,626	
3.3	Subtotal (Line 3.1 minus Line 3.2)				17
4.1	Cumulative variation margin on terminated contracts during the year		(5,607,138)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(5,607,145)	(5,607,145)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				7
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)				3,218,779
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,218,779

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	87,171,318	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	3,218,759	
3.	Total (Line 1 plus Line 2)		90,390,077
4.	Part D, Section 1, Column 5	129,539,173	
5.	Part D, Section 1, Column 6	(39,149,096)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	70,153,367	
8.	Part B, Section 1, Column 13	(183,642)	
9.	Total (Line 7 plus Line 8)		69,969,725
10.	Part D, Section 1, Column 8	139,479,667	
11.	Part D, Section 1, Column 9	(69,509,942)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	37,744,390	
14.	Part B, Section 1, Column 20	(1,182,415)	
15.	Part D, Section 1, Column 11	36,561,975	
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	18,988,111,348	23,438,514,603
3. Accrual of discount	1,735,837	875,876
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(1,167)	12,952
6. Deduct consideration received on disposals	17,650,373,254	23,414,077,583
7. Deduct amortization of premium	322,082	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)	1,393,889,231	54,738,549
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,393,889,231	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
Acquired by Internal Transfer								
GWLA Towers	Greenwood Village	CO.	09/30/2016	Capital Improvements			506,192	506,192
0299999. Totals					0	0	506,192	506,192
0399999. Totals					0	0	506,192	506,192

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
Property Disposed																			
4240 E. Perry Parkway	Greenwood Village	CO.	07/20/2016	Kenneth Sain	1,803,611		1,803,611				0		1,803,611	1,456,569		(164,931)	(164,931)		
0199999. Totals					1,803,611	0	1,803,611	0	0	0	0	0	1,803,611	1,456,569	0	(164,931)	(164,931)	0	0
0399999. Totals					1,803,611	0	1,803,611	0	0	0	0	0	1,803,611	1,456,569	0	(164,931)	(164,931)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
153994	DENVER	CO		07/14/2016	3.580	52,000,000		95,000,000
450554	NEWARK	GBR		08/10/2016	2.640	35,991,000		83,479,689
154003	LAGUNA BEACH	CA		09/09/2016	3.550	10,000,000		19,700,000
153997	VARIOUS	GA		09/21/2016	3.600	93,000,000		155,000,000
153999	VARIOUS	AZ		09/21/2016	3.650	59,000,000		100,400,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	249,991,000	0	453,579,689
0899999. Total - Mortgages in Good Standing				XXX	XXX	249,991,000	0	453,579,689
3399999. Total Mortgages				XXX	XXX	249,991,000	0	453,579,689

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																	
105623	GREENFIELD	WI		07/02/1991	07/28/2016	3,107,319		-			0		3,107,319	3,107,319			0
105765	GREENFIELD	WI		12/17/1992	07/28/2016	534,224		-			0		534,224	534,224			0
152980	JESSUP	MD		08/26/1996	08/01/2016	18,727		-			0		18,727	18,727			0
106201	STATEN ISLAND	NY		08/31/2001	09/01/2016	6,758		-			0		6,758	6,758			0
153326	THORNTON	CO		10/04/2001	09/16/2016	9,210		-			0		9,210	9,210			0
153585	EXTON	PA		09/29/2006	09/22/2016	1,882,979		-			0		1,882,979	1,882,979			0
106105	BLOOMINGTON	MN		09/17/1996	07/01/2016	49,421		-			0		49,421	49,421			0
153645	PHOENIX	AZ		02/14/2008	07/26/2016	5,852,305		-			0		5,852,305	5,852,305			0
153698	VARIOUS	CA		10/01/2009	07/28/2016	52,500,000		-			0		52,500,000	52,500,000			0
153636	BREMERTON	WA		11/30/2007	08/17/2016	1,493,531		-			0		1,493,531	1,493,531			0
153459	LA CANADA	CA		06/09/2003	08/18/2016	1,139,606		-			0		1,139,606	1,139,606			0
153714	MCCARRAN	NV		07/27/2010	08/23/2016	59,857,944		-			0		59,857,944	59,857,944			0
153769	PHOENIX	AZ		07/27/2011	09/06/2016	18,876,464		-			0		18,876,464	18,876,464			0
153586	BURBANK	CA		12/01/2006	09/26/2016	6,296,442		-			0		6,296,442	6,296,442			0
153327	PORTLAND	OR		11/05/2001	09/26/2016	867,572		-			0		867,572	867,572			0
0199999. Total - Mortgages Closed by Repayment						152,492,502	0	0	0	0	0	0	152,492,502	152,492,502	0	0	0
Mortgages With Partial Repayments																	
66503	CHATSWORTH	CA		03/01/1984		47,006		-			0			47,006			0
66686	WESTLAND	MI		10/08/1985		334,732		-			0			334,732			0
70032	GRAND RAPIDS	MI		04/16/1987		62,246		-			0			62,246			0
70219	SANTA BARBARA	CA		07/01/1988		34,475		-			0			34,475			0
70342	CLAYTON	MO		11/30/1989		55,736		-			0			55,736			0
70365	FARMINGTON HILLS	MI		01/22/1990		237,896		-			0			237,896			0
70393	BATAVIA	OH		11/23/1993		263,871		-			0			263,871			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
102106	SANTA ANA	CA		10/23/1978		11,463		-			0			11,463			0
102220	RICHMOND	VA		12/29/1994		65,453		-			0			65,453			0
105240	VAN NUYS	CA		04/14/1988		11,081		-			0			11,081			0
105241	VAN NUYS	CA		04/14/1988		10,458		-			0			10,458			0
105381	ORANGE	CA		08/30/1989		60,340		-			0			60,340			0
105397	ST. PAUL	MN		10/10/1989		105,228		-			0			105,228			0
105399	LAS VEGAS	NV		10/26/1989		18,154		-			0			18,154			0
105434	HUNT VALLEY	MD		12/14/1989		161,291		4,231			4,231			161,291			0
105543	LAS VEGAS	NV		08/30/1990		20,311		-			0			20,311			0
105544	LAS VEGAS	NV		08/30/1990		20,311		-			0			20,311			0
105597	LAS VEGAS	NV		03/18/1991		20,885		-			0			20,885			0
105603	CLEVELAND	OH		04/16/1991		70,928		-			0			70,928			0
105623	GREENFIELD	WI		07/02/1991		38,900		-			0			38,900			0
105645	PORTLAND	OR		09/12/1991		28,533		-			0			28,533			0
105648	TUALATIN	OR		08/08/1991		42,211		-			0			42,211			0
105671	LYNDHURST	OH		11/27/1991		34,313		(95)			(95)			34,313			0
105708	LAS VEGAS	NV		06/04/1992		30,962		-			0			30,962			0
105742	LIVONIA	MI		11/19/1992		23,111		-			0			23,111			0
105765	GREENFIELD	WI		12/17/1992		27,570		-			0			27,570			0
105804	SOUTH MILWAUKEE	WI		04/22/1993		166,852		(1,652)			(1,652)			166,852			0
105827	LOS ANGELES	CA		02/29/1988		31,253		-			0			31,253			0
105950	HENDERSON	NV		09/28/1994		81,299		-			0			81,299			0
106001	PORTLAND	OR		03/15/1993		18,880		(247)			(247)			18,880			0
106018	CLEVELAND	OH		05/23/1990		94,180		-			0			94,180			0
106126	CARLSBAD	CA		04/15/1997		10,741		-			0			10,741			0
106130	CHEEKTOWAGA	NY		07/03/1997		31,968		-			0			31,968			0
106134	NORTHBROOK	IL		06/19/1997		18,949		-			0			18,949			0
106141	ALPHARETTA	GA		07/17/1997		65,506		-			0			65,506			0
106142	VERNON	CA		07/11/1997		18,547		-			0			18,547			0
106168	LAS VEGAS	NV		09/02/1998		38,506		-			0			38,506			0
106174	SOUTH MILWAUKEE	WI		03/08/1999		52,105		-			0			52,105			0
106177	OSHKOSH	WI		08/19/1999		91,697		-			0			91,697			0
106179	LAS VEGAS	NV		11/29/1999		59,349		-			0			59,349			0
106180	ROME	NY		10/07/1999		96,177		-			0			96,177			0
106181	LOS ALAMITOS	CA		09/22/1999		7,757		-			0			7,757			0
106182	HUNTINGTON BEACH	CA		10/19/1999		34,626		-			0			34,626			0
106189	BRUNSWICK	OH		01/31/2000		26,390		-			0			26,390			0
106190	INDIANAPOLIS	IN		03/15/2000		25,149		-			0			25,149			0
106191	SMITHTOWN	NY		05/10/2000		27,804		-			0			27,804			0
106194	STERLING HEIGHTS	MI		08/14/2000		27,336		-			0			27,336			0
106197	BROOKFIELD	WI		03/27/2001		7,717		-			0			7,717			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
106199	SHERMAN OAKS	CA		05/16/2001		43,306		-			0			43,306			0
106200	LOS ANGELES	CA		09/13/2001		12,689		-			0			12,689			0
106201	STATEN ISLAND	NY		08/31/2001		13,391		-			0			13,391			0
106202	GLENDALE	AZ		10/11/2001		32,713		-			0			32,713			0
106205	RIVERSIDE	CA		01/16/2002		7,910		-			0			7,910			0
106212	SPRINGFIELD	OH		05/02/2002		24,900		-			0			24,900			0
106214	HOLLAND	MI		07/12/2002		25,191		-			0			25,191			0
106216	RIVERSIDE	CA		10/31/2002		7,453		-			0			7,453			0
130024	ORCHARD PARK	NY		02/15/1990		75,392		-			0			75,392			0
130076	SAN DIEGO	CA		09/14/1995		35,485		-			0			35,485			0
130160	SEATTLE	WA		08/21/1997		10,809		740			740			10,809			0
130300	CLINTON TOWNSHIP	MI		03/10/2011		470,616		-			0			470,616			0
130301	LANSING	MI		03/10/2011		248,825		-			0			248,825			0
130302	KALAMAZOO	MI		03/10/2011		82,942		-			0			82,942			0
130303	PORTAGE	MI		03/10/2011		144,848		-			0			144,848			0
130304	MUSKEGON	MI		03/10/2011		93,819		-			0			93,819			0
130305	LA VISTA	NE		03/10/2011		127,732		-			0			127,732			0
130306	ELKHORN	NE		03/10/2011		175,561		-			0			175,561			0
130307	PEORIA	IL		03/10/2011		134,530		-			0			134,530			0
130308	LONG ISLAND CITY	NY		10/26/2011		533,121		-			0			533,121			0
130311	SANTA MONICA	CA		10/10/2012		726,416		-			0			726,416			0
151678	PALO ALTO	CA		05/14/1987		14,469		-			0			14,469			0
151681	TROY	MI		06/10/1987		22,772		-			0			22,772			0
151893	LAWRENCE TWP	NJ		06/27/1988		36,334		-			0			36,334			0
152464	TINTON FALLS	NJ		08/30/1990		44,405		-			0			44,405			0
152748	PORTLAND	OR		02/27/1987		29,173		-			0			29,173			0
152750	PORTLAND	OR		02/26/1987		64,383		-			0			64,383			0
152980	JESSUP	MD		08/26/1996		18,607		-			0			18,607			0
153052	LANCASTER	NY		10/08/1997		32,316		(895)			(895)			32,316			0
153063	WESTLAND	MI		12/15/1997		43,288		-			0			43,288			0
153109	BALTIMORE	MD		03/02/1999		29,694		-			0			29,694			0
153138	SAN DIEGO	CA		10/05/1999		5,240		-			0			5,240			0
153144	FISHERS	IN		12/07/1999		93,423		-			0			93,423			0
153145	DAYTON	OH		12/07/1999		70,324		-			0			70,324			0
153146	GREENWOOD	IN		12/07/1999		41,579		-			0			41,579			0
153156	SAN DIEGO	CA		12/07/1999		38,698		-			0			38,698			0
153160	FAYETTEVILLE	NC		12/21/1999		219,540		-			0			219,540			0
153189	ROCKVILLE	MD		06/27/2000		56,492		-			0			56,492			0
153194	OAKDALE	MN		06/29/2000		14,575		-			0			14,575			0
153201	NATIONAL CITY	CA		08/10/2000		9,111		(2,465)			(2,465)			9,111			0
153208	SEATTLE	WA		10/03/2000		17,901		-			0			17,901			0
153284	LAS VEGAS	NV		06/27/2001		29,109		-			0			29,109			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
153293	OSHKOSH	WI		06/27/2001		25,250		-			0			25,250			0
153294	LIVONIA	MI		07/26/2001		19,307		-			0			19,307			0
153326	THORNTON	CO		10/04/2001		27,296		-			0			27,296			0
153327	PORTLAND	OR		11/05/2001		15,452		-			0			15,452			0
153329	MAHTOMEDI	MN		11/20/2001		35,201		-			0			35,201			0
153335	OAKDALE	MN		11/20/2001		25,446		-			0			25,446			0
153336	MAPLEWOOD	MN		11/20/2001		16,164		-			0			16,164			0
153337	SAN DIEGO	CA		12/10/2001		28,103		-			0			28,103			0
153338	CANTON	OH		11/15/2001		71,102		(8,663)			(8,663)			71,102			0
153340	COLUMBIA HEIGHTS	MN		12/19/2001		22,956		-			0			22,956			0
153344	LAS VEGAS	NV		12/19/2001		34,236		-			0			34,236			0
153364	ELMHURST	IL		07/02/2002		87,477		-			0			87,477			0
153369	CHICAGO	IL		01/08/2003		10,494		-			0			10,494			0
153370	MCHENRY	IL		01/08/2003		16,265		-			0			16,265			0
153377	MANKATO	MN		11/25/2002		24,672		-			0			24,672			0
153384	PALOS PARK	IL		11/14/2002		27,891		-			0			27,891			0
153402	GARDENA	CA		01/28/2003		9,656		-			0			9,656			0
153405	PITTSBURGH	PA		01/08/2003		27,670		-			0			27,670			0
153406	WESTWOOD	NJ		01/13/2003		49,771		4,029			4,029			49,771			0
153410	LOUISVILLE	CO		01/16/2003		27,898		1,089			1,089			27,898			0
153414	LAS VEGAS	NV		05/15/2003		16,199		-			0			16,199			0
153415	SALT LAKE CITY	UT		12/23/2002		14,295		-			0			14,295			0
153416	SALT LAKE CITY	UT		12/23/2002		11,670		773			773			11,670			0
153418	SALT LAKE CITY	UT		12/23/2002		8,023		337			337			8,023			0
153420	COMMERCE	CA		01/23/2003		14,547		-			0			14,547			0
153422	DULUTH	GA		02/18/2003		13,987		-			0			13,987			0
153423	SEATTLE	WA		02/05/2003		13,951		-			0			13,951			0
153436	DENVER	CO		03/13/2003		35,324		-			0			35,324			0
153438	ROCKFORD	IL		04/30/2003		27,005		-			0			27,005			0
153439	ONTARIO	CA		04/03/2003		19,424		836			836			19,424			0
153440	BOTHELL	WA		04/10/2003		14,780		-			0			14,780			0
153443	COMMERCE	CA		05/02/2003		32,869		-			0			32,869			0
153445	MILFORD	MI		04/30/2003		24,157		-			0			24,157			0
153447	CAROL STREAM	IL		08/13/2003		11,194		-			0			11,194			0
153448	ONTARIO	CA		04/03/2003		26,279		1,623			1,623			26,279			0
153450	CLEVELAND	OH		05/30/2003		17,132		-			0			17,132			0
153455	ELK GROVE VILLAGE	IL		05/30/2003		47,748		-			0			47,748			0
153457	SIGNAL HILL	CA		07/07/2003		29,509		-			0			29,509			0
153459	LA CANADA	CA		06/09/2003		16,180		-			0			16,180			0
153464	WINCHESTER	VA		08/26/2003		40,475		-			0			40,475			0
153472	CAMARILLO	CA		08/28/2003		25,739		-			0			25,739			0

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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
153474	EUGENE	OR		07/22/2003		51,131		-			0			51,131			0
153477	MOUNT WASHINGTON	PA		10/02/2003		27,790		-			0			27,790			0
153481	LAS VEGAS	NV		04/23/2004		28,280		-			0			28,280			0
153482	MANASSAS	VA		02/14/2005		90,739		-			0			90,739			0
153484	DULUTH	MN		06/18/2004		45,798		-			0			45,798			0
153489	PORTLAND	OR		11/01/2004		52,517		-			0			52,517			0
153490	YORBA LINDA	CA		07/30/2004		73,244		-			0			73,244			0
153492	WEST CHESTER	OH		08/27/2004		57,970		-			0			57,970			0
153502	MAPLEWOOD	MN		12/23/2004		50,395		-			0			50,395			0
153507	NORCROSS	GA		11/23/2004		10,443		-			0			10,443			0
153508	NORCROSS	GA		11/23/2004		11,748		-			0			11,748			0
153511	HILLSBORO	OR		12/30/2004		41,496		-			0			41,496			0
153512	MILWAUKIE	OR		12/30/2004		41,424		-			0			41,424			0
153517	GLENDALE	CA		04/21/2005		19,809		-			0			19,809			0
153525	FREDERICKSBURG	VA		07/18/2005		9,288		-			0			9,288			0
153531	DENVER	CO		08/26/2005		37,539		-			0			37,539			0
153553	SMYRNA	GA		03/30/2006		16,774		-			0			16,774			0
153557	SAN MARCOS	CA		02/27/2006		65,628		-			0			65,628			0
153558	NAPERVILLE	IL		05/15/2006		29,093		-			0			29,093			0
153559	WESTMINSTER	CA		05/17/2006		59,685		-			0			59,685			0
153563	MANKATO	MN		12/01/2006		148,819		-			0			148,819			0
153566	BEDFORD PARK	IL		05/08/2006		40,126		-			0			40,126			0
153571	HUNTINGTON BEACH	CA		09/29/2006		22,264		-			0			22,264			0
153576	ST. MICHAEL	MN		03/07/2007		15,548		-			0			15,548			0
153579	CINCINNATI	OH		01/04/2007		83,430		-			0			83,430			0
153585	EXTON	PA		09/29/2006		84,531		-			0			84,531			0
153586	BURBANK	CA		12/01/2006		31,354		-			0			31,354			0
153588	INDEPENDENCE	KY		01/04/2007		10,288		-			0			10,288			0
153589	BROADVIEW HEIGHTS	OH		12/15/2006		52,883		-			0			52,883			0
153590	MILL CREEK	WA		02/05/2007		20,805		-			0			20,805			0
153592	MORGANTOWN	WV		02/22/2007		14,805		-			0			14,805			0
153596	SACRAMENTO	CA		03/06/2007		16,096		-			0			16,096			0
153597	PHOENIX	AZ		04/04/2007		34,013		-			0			34,013			0
153599	APPLE VALLEY	CA		04/24/2007		42,093		-			0			42,093			0
153601	GARDENA	CA		05/18/2007		17,139		-			0			17,139			0
153602	CRANBURY	NJ		06/08/2007		61,121		-			0			61,121			0
153603	EDISON	NJ		07/12/2007		35,817		-			0			35,817			0
153604	GRAND RAPIDS	MI		05/23/2007		26,021		-			0			26,021			0
153606	GRAND RAPIDS	MI		07/31/2008		14,032		-			0			14,032			0
153607	SALEM	OR		05/08/2007		50,296		-			0			50,296			0
153608	BELLEVUE	PA		05/31/2007		22,807		-			0			22,807			0
153612	ROCKFORD	IL		05/30/2007		16,497		-			0			16,497			0

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153615	PHOENIX	AZ		06/22/2007		30,017		-			0			30,017			0
153620	CENTER TOWNSHIP (MONACA)	PA		03/17/2008		21,217		-			0			21,217			0
153622	MAHTOMEDI	MN		09/28/2007		7,112		-			0			7,112			0
153623	BUFFALO GROVE	IL		09/05/2007		35,369		-			0			35,369			0
153626	MIDDLETOWN	NJ		12/21/2007		23,669		-			0			23,669			0
153631	VAN NUYS	CA		12/12/2007		158,715		-			0			158,715			0
153632	BURBANK	CA		11/20/2007		48,000		-			0			48,000			0
153636	BREMERTON	WA		11/30/2007		7,531		-			0			7,531			0
153640	LA CRESCENTA	CA		01/04/2008		81,750		(4,372)			(4,372)			81,750			0
153641	SOUTH BRUNSWICK	NJ		02/01/2008		53,827		-			0			53,827			0
153642	PITTSBURGH	PA		01/25/2008		63,610		-			0			63,610			0
153645	PHOENIX	AZ		02/14/2008		20,853		-			0			20,853			0
153658	LAKE FOREST	CA		03/12/2008		16,981		-			0			16,981			0
153660	TEMPE	AZ		05/15/2008		12,728		-			0			12,728			0
153663	ITASCA	IL		06/26/2008		21,392		-			0			21,392			0
153664	PITTSBURGH	PA		06/20/2008		12,736		-			0			12,736			0
153665	ATLANTA	GA		06/17/2008		24,276		-			0			24,276			0
153666	VAN NUYS	CA		06/02/2008		14,543		-			0			14,543			0
153667	CARLSBAD	CA		06/27/2008		27,847		(2,213)			(2,213)			27,847			0
153670	MOONACHIE	NJ		08/18/2008		71,331		-			0			71,331			0
153671	MOONACHIE	NJ		08/18/2008		30,571		-			0			30,571			0
153672	ONTARIO	CA		06/27/2008		43,386		-			0			43,386			0
153673	SEATTLE	WA		08/29/2008		17,119		-			0			17,119			0
153674	SEATTLE	WA		08/29/2008		9,690		-			0			9,690			0
153677	TUSTIN	CA		09/18/2008		9,791		-			0			9,791			0
153678	ANAHEIM	CA		09/18/2008		8,167		-			0			8,167			0
153680	LAS VEGAS	NV		10/21/2008		5,941		-			0			5,941			0
153681	LAS VEGAS	NV		10/21/2008		15,347		-			0			15,347			0
153684	E. BRUNSWICK	NJ		01/14/2009		29,011		-			0			29,011			0
153686	SAVANNAH	GA		05/14/2009		13,950		-			0			13,950			0
153687	SAVANNAH	GA		05/14/2009		39,948		-			0			39,948			0
153689	WILSONVILLE	OR		06/01/2009		46,458		-			0			46,458			0
153692	VERNON	CA		05/05/2009		20,608		-			0			20,608			0
153694	LA HABRA	CA		08/28/2009		20,457		-			0			20,457			0
153695	DENVER	CO		09/30/2009		19,456		-			0			19,456			0
153697	GRAND RAPIDS	MI		11/10/2009		164,797		-			0			164,797			0
153704	INVER GROVE HEIGHTS	MN		02/01/2010		144,616		-			0			144,616			0
153705	CARLSBAD	CA		02/11/2010		11,476		-			0			11,476			0
153706	HARLEYSVILLE	PA		03/01/2010		32,667		-			0			32,667			0
153707	ROCKVILLE	MD		05/05/2010		14,865		-			0			14,865			0
153708	VERNON	CA		06/14/2010		83,571		-			0			83,571			0
153709	BRIDGEPORT	NJ		06/30/2010		32,538		-			0			32,538			0

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153710	WHITEHALL	MI		06/25/2010		49,905		-			0			49,905			0
153711	GRAND HAVEN	MI		06/25/2010		36,695		-			0			36,695			0
153714	MCCARRAN	NV		07/27/2010		194,849		-			0			194,849			0
153715	SEATTLE	WA		08/02/2010		13,167		-			0			13,167			0
153718	SPRING VALLEY	CA		09/29/2010		18,017		-			0			18,017			0
153719	REDONDO BEACH	CA		09/01/2010		75,549		-			0			75,549			0
153720	LOS ANGELES	CA		09/01/2010		38,300		-			0			38,300			0
153724	COMMERCE CITY	CO		10/18/2010		52,175		-			0			52,175			0
153728	ORANGE	CA		02/01/2011		19,518		-			0			19,518			0
153729	HUNTINGTON BEACH	CA		02/01/2011		7,319		-			0			7,319			0
153733	OSHKOSH	WI		02/04/2011		30,158		-			0			30,158			0
153734	SANTA FE SPRINGS	CA		02/25/2011		41,361		-			0			41,361			0
153736	ANAHEIM	CA		03/08/2011		34,805		-			0			34,805			0
153737	CARLSBAD	CA		03/10/2011		21,174		-			0			21,174			0
153738	IRVINE	CA		03/30/2011		382,027		-			0			382,027			0
153740	ANDOVER	MA		05/06/2011		54,202		-			0			54,202			0
153743	SANTEE	CA		05/04/2011		39,928		-			0			39,928			0
153745	SAN JOSE	CA		05/26/2011		19,330		-			0			19,330			0
153746	CHULA VISTA	CA		05/26/2011		14,221		-			0			14,221			0
153747	HUNTINGTON BEACH	CA		05/26/2011		15,442		-			0			15,442			0
153748	EL MONTE	CA		05/26/2011		9,301		-			0			9,301			0
153749	CONCORD	CA		08/31/2011		14,421		-			0			14,421			0
153750	FULLERTON	CA		08/31/2011		17,276		-			0			17,276			0
153752	SAN DIEGO	CA		10/31/2011		16,899		-			0			16,899			0
153753	SAN DIEGO	CA		10/31/2011		12,090		-			0			12,090			0
153754	SAN DIEGO	CA		10/31/2011		11,530		-			0			11,530			0
153755	SOUTH HACKENSACK	NJ		06/13/2011		73,868		-			0			73,868			0
153756	SCOTTSDALE	AZ		06/30/2011		15,048		-			0			15,048			0
153757	CHARLOTTE	NC		07/01/2011		118,640		-			0			118,640			0
153758	FREMONT	CA		06/29/2011		58,475		-			0			58,475			0
153759	MILPITAS	CA		06/29/2011		54,805		-			0			54,805			0
153760	BLOOMINGTON	MN		08/31/2011		56,313		-			0			56,313			0
153761	ADDISON	IL		09/07/2011		37,412		-			0			37,412			0
153762	ADDISON	IL		09/07/2011		39,992		-			0			39,992			0
153769	PHOENIX	AZ		07/27/2011		96,406		-			0			96,406			0
153771	MIDLAND COUNTY	MI		12/19/2011		72,279		-			0			72,279			0
153772	BOULDER	CO		02/01/2012		18,489		-			0			18,489			0
153773	WIXOM	MI		05/01/2012		48,459		-			0			48,459			0
153774	SOUTH BRUNSWICK	NJ		10/31/2011		111,876		-			0			111,876			0
153784	VAN NUYS	CA		12/29/2011		15,613		-			0			15,613			0
153785	NORTHRIDGE	CA		12/29/2011		9,947		-			0			9,947			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
153786	PLAINFIELD	IN		12/14/2011		120,625		-			0			120,625			0
153787	TOBYHANNA	PA		12/14/2011		174,585		-			0			174,585			0
153788	WALTON	KY		12/14/2011		71,378		-			0			71,378			0
153790	SALT LAKE CITY	UT		02/22/2012		10,944		-			0			10,944			0
153791	PEORIA	AZ		12/07/2011		84,352		-			0			84,352			0
153797	PORTLAND	OR		03/02/2012		114,363		-			0			114,363			0
153799	GOLETA	CA		09/04/2012		55,887		-			0			55,887			0
153800	SAN DIEGO	CA		06/29/2012		72,542		-			0			72,542			0
153801	HUNTINGDON VALLEY	PA		08/01/2012		31,372		-			0			31,372			0
153802	PHILADELPHIA	PA		08/01/2012		38,487		-			0			38,487			0
153803	ELKINS PARK	PA		08/01/2012		31,695		-			0			31,695			0
153806	SECAUCUS	NJ		07/31/2012		18,202		-			0			18,202			0
153807	LINDEN	NJ		07/31/2012		45,726		-			0			45,726			0
153809	SECAUCUS	NJ		07/31/2012		34,802		-			0			34,802			0
153811	SAN FRANCISCO	CA		11/29/2012		117,539		-			0			117,539			0
153812	ANAHEIM	CA		11/29/2012		94,032		-			0			94,032			0
153813	CHINO	CA		11/08/2012		82,293		-			0			82,293			0
153820	FARMINGTON	MI		08/29/2012		59,088		-			0			59,088			0
153821	CHULA VISTA	CA		09/13/2012		37,598		-			0			37,598			0
153822	RIVERSIDE	CA		01/30/2013		15,187		-			0			15,187			0
153828	SECAUCUS	NJ		10/31/2012		41,611		-			0			41,611			0
153831	IRVINE	CA		12/21/2012		674,382		-			0			674,382			0
153833	AUSTIN	TX		12/21/2012		120,455		-			0			120,455			0
153834	LA MESA	CA		02/21/2013		34,511		-			0			34,511			0
153835	BELL GARDENS	CA		02/21/2013		19,114		-			0			19,114			0
153836	SAN JOSE	CA		05/10/2013		42,076		-			0			42,076			0
153837	SAN JOSE	CA		05/10/2013		15,274		-			0			15,274			0
153838	GLENDALE	CA		05/10/2013		35,597		-			0			35,597			0
153839	TORRANCE	CA		05/10/2013		20,485		-			0			20,485			0
153840	LA HABRA	CA		10/31/2013		17,509		-			0			17,509			0
153841	PARAMOUNT	CA		10/31/2013		18,421		-			0			18,421			0
153842	BETHESDA	MD		03/19/2013		98,644		-			0			98,644			0
153844	ITASCA	IL		04/29/2013		15,910		-			0			15,910			0
153845	ANNAPOLIS	MD		05/23/2013		264,866		-			0			264,866			0
153846	ALEXANDRIA	VA		05/23/2013		300,659		-			0			300,659			0
153848	SAN DIEGO	CA		05/23/2013		21,476		-			0			21,476			0
153849	SUGAR LAND	TX		07/01/2013		202,839		-			0			202,839			0
153850	NEWPORT BEACH	CA		06/07/2013		188,232		-			0			188,232			0
153851	HAPPY VALLEY	OR		05/17/2013		38,487		-			0			38,487			0
153852	GRAND BLANC	MI		07/16/2013		24,169		-			0			24,169			0
153853	GRAND BLANC	MI		07/16/2013		57,403		-			0			57,403			0
153854	ESSEXVILLE	MI		07/16/2013		40,786		-			0			40,786			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
153855	DAVISON	MI		07/16/2013		111,784		-			0			111,784			0
153856	SAN ANTONIO	TX		06/10/2013		311,986		-			0			311,986			0
153858	CLAREMONT	CA		12/02/2013		52,535		-			0			52,535			0
153859	RANCHO CUCAMONGA	CA		11/27/2013		52,683		-			0			52,683			0
153860	SECAUCUS	NJ		07/16/2013		17,201		-			0			17,201			0
153861	SECAUCUS	NJ		07/16/2013		17,120		-			0			17,120			0
153868	SIMI VALLEY	CA		08/15/2013		24,867		-			0			24,867			0
153869	EDINA	MN		10/08/2013		25,489		-			0			25,489			0
153870	WEST ST PAUL	MN		10/31/2013		29,495		-			0			29,495			0
153872	SAN JOSE	CA		09/27/2013		26,778		-			0			26,778			0
153873	SAN JOSE	CA		09/27/2013		15,381		-			0			15,381			0
153874	SAN JOSE	CA		09/27/2013		6,592		-			0			6,592			0
153875	SEATTLE	WA		11/04/2013		97,313		-			0			97,313			0
153878	DURHAM	NC		11/06/2013		39,028		-			0			39,028			0
153879	HUNTINGTON BEACH	CA		03/03/2014		112,787		-			0			112,787			0
153881	HARRISBURG	PA		11/22/2013		103,208		-			0			103,208			0
153884	GLENDALE	WI		02/03/2014		95,856		-			0			95,856			0
153890	BROOKFIELD	WI		07/01/2014		8,898		-			0			8,898			0
153891	SANTA ANA	CA		06/06/2014		46,029		-			0			46,029			0
153903	HOUSTON	TX		07/30/2014		49,379		-			0			49,379			0
153904	MILL CREEK	WA		01/08/2015		552,204		-			0			552,204			0
153905	EDGEWOOD	MD		09/12/2014		33,619		-			0			33,619			0
153914	ITASCA	IL		10/03/2014		41,042		-			0			41,042			0
153915	FOUNTAIN VALLEY	CA		12/22/2014		42,619		-			0			42,619			0
153922	BELLEVUE	NE		02/19/2015		230,180		-			0			230,180			0
153943	NEW BERLIN	WI		09/11/2015		78,295		-			0			78,295			0
153946	NORWOOD	NJ		07/08/2015		133,463		-			0			133,463			0
153958	MERRILLVILLE	IN		12/17/2015		296,042		-			0			296,042			0
153959	JACKSON	MI		12/17/2015		231,685		-			0			231,685			0
153961	SCOTTSDALE	AZ		12/01/2015		189,607		-			0			189,607			0
153965	PHOENIX	AZ		02/01/2016				-			0			92,107			0
153867	BEVERLY HILLS	CA		12/24/2013		201,303		-			0			201,303			0
153960	HILLSBORO	OR		12/17/2015		28,351		-			0			28,351			0
153921	BELLEVUE	WA		12/31/2014		175,221		-			0			175,221			0
153972	SEATTLE	WA		04/13/2016				-			0			75,819			0
153976	SECAUCUS	NJ		03/11/2016				-			0			29,879			0
153981	FOUNTAIN VALLEY	CA		06/16/2016				-			0			41,281			0
153975	IRVINE	CA		06/29/2016				-			0			134,130			0
153977	NEWPORT BEACH	CA		06/29/2016				-			0			131,946			0
153983	BENSENVILLE	IL		06/30/2016				-			0			20,047			0
153985	ALHAMBRA	CA		06/30/2016				-			0			21,389			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
153986	ANAHEIM	CA		06/30/2016				-			0			13,554			0
153987	EL CAJON	CA		06/30/2016				-			0			7,880			0
153988	LAKESIDE	CA		06/30/2016				-			0			10,828			0
153989	OAKLAND	CA		06/30/2016				-			0			19,717			0
153990	SAN JUAN CAPISTRANO	CA		06/30/2016				-			0			19,166			0
0299999. Total - Mortgages With Partial Repayments						20,290,567	0	(6,944)	0	0	(6,944)	0	0	20,908,310	0	0	0
0599999. Total Mortgages						172,783,069	0	(6,944)	0	0	(6,944)	0	152,492,502	173,400,812	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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			1,969,939			0.326
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	1,969,939	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		09/30/2016			2,504			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	2,504	0	0	XXX
4499999. Subtotal - Unaffiliated								0	1,969,939	0	0	XXX
4599999. Subtotal - Affiliated								0	2,504	0	0	XXX
4699999. Totals								0	1,972,443	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	TPG PARTNRS IV LP LIMITED PARTNERSHIP UN	Dallas	TX	Capital Distribution	11/25/2003	07/27/2016	613,293	-	-	-	-	0	-	613,293	613,293	-	-	0	-
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP UN	Dallas	TX	Capital Distribution	06/14/2006	07/27/2016	769,354	-	-	-	-	0	-	769,354	769,354	-	-	0	-
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP U	Dallas	TX	Capital Distribution	05/12/2008	09/29/2016	110,725	-	-	-	-	0	-	110,725	110,725	-	-	0	-
000000 00 0	TPG VENTURES LP LIMITED PARTNERSHIP UNIT.	Dallas	TX	Capital Distribution	03/13/2001	09/26/2016	45,342	-	-	-	-	0	-	45,342	45,342	-	-	0	-
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,538,714	0	0	0	0	0	0	1,538,714	1,538,714	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	09/30/2016	35,248					0		35,248	35,248			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							35,248	0	0	0	0	0	0	35,248	35,248	0	0	0	0
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	NATIONWIDE LIFE TAX CR 2004-E TCE GTD LL	Columbus	OH	Redemption 100.0000	08/12/2003	09/30/2016	57,136	-	-	-	-	0	-	57,136	57,136	-	-	0	-
000000 00 0	RELATED CAP GTD PRTNR II LP TCE GTD LIMI	New York	NY	Redemption 100.0000	10/30/2003	09/30/2016	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	09/30/2016	20,233	-	-	-	-	0	-	20,233	20,233	-	-	0	-
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							93,091	0	0	0	0	0	0	93,091	93,091	0	0	0	0
4499999. Subtotal - Unaffiliated							1,631,805	0	0	0	0	0	0	1,631,805	1,631,805	0	0	0	0
4599999. Subtotal - Affiliated							35,248	0	0	0	0	0	0	35,248	35,248	0	0	0	0
4699999. Totals							1,667,053	0	0	0	0	0	0	1,667,053	1,667,053	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 EH 7	UNITED STATES OF AMERICA TREASURY NOTES		07/22/2016	MORGAN STANLEY & CO LLC		130,246	100,000	3,505	1
912810 RS 9	UNITED STATES OF AMERICA TREASURY NOTES		07/13/2016	CAPITAL INSTITUTIONAL SERVICES		23,560,625	22,000,000	89,674	1
912828 2A 7	UNITED STATES OF AMERICA TREASURY NOTES		09/13/2016	Various		119,614,375	122,000,000	154,158	1
912828 2D 1	UNITED STATES OF AMERICA TREASURY NOTES		09/14/2016	CAPITAL INSTITUTIONAL SERVICES		116,987,734	118,000,000	82,424	1
000000 00 0	GNMA DOLLAR ROLLS AUGUST 3.500% 08/31/		07/01/2016	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	188,417	1
000000 00 0	GNMA DOLLAR ROLLS SEPTEMBER 3.500% 09/		08/11/2016	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	221,667	1
000000 00 0	GNMA DOLLAR ROLLS OCTOBER 3.500% 10/31		09/08/2016	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	210,583	1
0599999. Total Bonds - U.S Government						617,760,560	604,100,000	950,428	XXX
Bonds - U.S. States, Territories and Possessions									
000000 00 0	CALIFORNIA LOTTERY -Turnour, Alicia 0		09/08/2016	STONE STREET CAPITAL		523,255	750,000		1Z
000000 00 0	CALIFORNIA LOTTERY -Marston, Salem Natal		09/26/2016	PEACHTREE		941,883	1,365,000		1Z
13067* KT 9	CALIFORNIA LOTTERY -Portillo, Melvin (2)		07/21/2016	STONE STREET CAPITAL		183,513	235,000		1Z
13067* KU 6	CALIFORNIA LOTTERY -Cessna, Elizabeth (2		07/29/2016	STONE STREET CAPITAL		365,418	500,000		1Z
000000 00 0	FLORIDA LOTTERY -Conklin, Craig 0.000%		09/15/2016	SENECA ONE		174,220	197,233		1Z
45222# FM 0	ILLINOIS LOTTERY -Crutchfield, William		08/11/2016	KGS-ALPHA Capital Markets		834,420	1,207,083		1Z
45222# FN 8	ILLINOIS LOTTERY -May, Debra 0.000% 11		08/11/2016	KGS-ALPHA Capital Markets		274,939	373,815		1Z
57585* GP 2	MASSACHUSETTS LOTTERY -Pearson Andrea L		07/21/2016	STONE STREET CAPITAL		1,054,974	1,250,000		1Z
57585* GS 6	MASSACHUSETTS LOTTERY -Smith, Clinton		07/01/2016	NORTHEASTERN CAPITAL FUNDING L		3,073,099	4,302,000		1Z
57585* GT 4	MASSACHUSETTS LOTTERY -Beauregard, Roger		07/15/2016	SuttonPark Capital LLC		104,006	134,801		1Z
57585* GU 1	MASSACHUSETTS LOTTERY -Fiore, Cynthia		07/15/2016	SuttonPark Capital LLC		86,727	124,169		1Z
57585* GV 9	MASSACHUSETTS LOTTERY -Fisher, Phyllis		07/15/2016	SuttonPark Capital LLC		290,778	400,000		1Z
57585* GW 7	MASSACHUSETTS LOTTERY -Geulakos, Paul Es		08/04/2016	PEACHTREE		337,225	451,011		1Z
57585* GX 5	MASSACHUSETTS LOTTERY -Green, Ronald 0		07/15/2016	SuttonPark Capital LLC		115,301	132,157		1Z
57585* GY 3	MASSACHUSETTS LOTTERY -Hernandez, David		07/15/2016	SuttonPark Capital LLC		103,808	116,096		1Z
57585* GZ 0	MASSACHUSETTS LOTTERY -King, Cynthia 0		07/15/2016	SuttonPark Capital LLC		99,766	147,833		1Z
57585* HA 4	MASSACHUSETTS LOTTERY -Klusoczky, Steven		07/15/2016	SuttonPark Capital LLC		425,670	600,000		1Z
57585* HB 2	MASSACHUSETTS LOTTERY -McDonald, Barbara		07/15/2016	SuttonPark Capital LLC		168,363	250,000		1Z
57585* HC 0	MASSACHUSETTS LOTTERY -McNulty, Ryan (2)		07/15/2016	SuttonPark Capital LLC		162,658	199,102		1Z
57585* HD 8	MASSACHUSETTS LOTTERY -Speight, Charles		07/15/2016	SuttonPark Capital LLC		109,801	139,780		1Z
57585* HE 6	MASSACHUSETTS LOTTERY -Sposato, Sandra		07/15/2016	SuttonPark Capital LLC		107,272	135,000		1Z
57585* HF 3	MASSACHUSETTS LOTTERY -Stenman, Eric 0		07/15/2016	SuttonPark Capital LLC		217,471	275,000		1Z
000000 00 0	NEW YORK LOTTERY -Williams, Angela 0.0		09/16/2016	KGS-ALPHA Capital Markets		370,583	505,832		1Z
000000 00 0	NEW YORK LOTTERY -JJVice R SFL LP 0.00		09/16/2016	KGS-ALPHA Capital Markets		547,500	814,316		1Z
000000 00 0	NEW YORK LOTTERY -Scheuerman, Gregory (2		09/27/2016	SENECA ONE		232,881	384,000		1Z
64982* GB 8	NEW YORK LOTTERY -Harchuck, Dana 0.000		08/11/2016	KGS-ALPHA Capital Markets		5,376,499	7,400,000		1Z
64982* GC 6	NEW YORK LOTTERY -Scheuerman, Gregory		08/11/2016	KGS-ALPHA Capital Markets		255,517	350,000		1Z
70920# QA 7	PENNSYLVANIA LOTTERY -Ochs, Brenda (2)		07/08/2016	STONE STREET CAPITAL		315,470	416,000		1FE
000000 00 0	TEXAS LOTTERY -Escobedo, Reynaldo (2)		09/16/2016	SuttonPark Capital LLC		324,691	452,023		1Z
000000 00 0	TEXAS LOTTERY -Srubar, William 0.000%		09/16/2016	SuttonPark Capital LLC		152,304	169,514		1Z

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	TEXAS LOTTERY -Escobedo, Reynaldo (3)		09/16/2016	SuttonPark Capital LLC		214,038	297,977		1Z
88275@ NE 7	TEXAS LOTTERY -D&G McGee Enterprises LLC		08/08/2016	NORTHEASTERN CAPITAL FUNDING L		966,487	1,440,000		1Z
88275@ NF 4	TEXAS LOTTERY -Johnson, Don T (10) 0.0		08/12/2016	EF SPECIALTY FUNDING LLC		301,456	356,000		1Z
92812@ CL 5	VIRGINIA LOTTERY -Nozar, Tony (2) 0.00		07/14/2016	STONE STREET CAPITAL		320,463	600,000		1Z
1799999. Total Bonds - U.S. States, Territories and Possessions						19,132,456	26,470,742	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128ME XW 6	FHLMC POOL #G15893 3.000% 08/16/31		07/14/2016	AMHERST PIERPONT SECURITIES LL		33,949,125	32,400,000	40,500	1
3128MJ YY 0	FHLMC GOLD POOL #G08726 3.000% 09/01/4		08/08/2016	AMHERST PIERPONT SECURITIES LL		82,750,000	80,000,000	86,667	1
31294N PP 8	FHLMC POOL #EG04030 3.000% 07/01/27		07/14/2016	AMHERST PIERPONT SECURITIES LL		17,812,813	17,000,000	21,250	1
3137BQ YS 0	FHLMC ABS SER.K056 CL.A2 2.525% 05/25/		07/26/2016	WELLS FARGO SEC LLC		9,269,505	9,000,000	5,681	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/4		07/08/2016	BARCLAYS CAPITAL INC		102,983,828	99,000,000	107,250	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 3.000% 08/01		07/13/2016	Various		170,390,859	164,000,000	136,667	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 3.000% 09		08/08/2016	Various		234,033,672	226,000,000	244,833	1
000000 00 0	FHLMC DOLLAR ROLLS OCTOBER 3.000% 10/0		08/29/2016	Various		208,037,578	201,000,000	201,000	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 3.500% 08/01		07/05/2016	Various		300,266,821	286,050,000	278,104	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 3.500% 09		08/04/2016	Various		1,028,424,756	979,700,000	1,238,232	1
000000 00 0	FHLMC DOLLAR ROLLS OCTOBER 3.500% 10/0		09/08/2016	Various		993,766,286	946,700,000	1,104,483	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 4.000% 08/01		07/11/2016	Various		318,544,858	300,275,000	333,639	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 4.000% 09		08/05/2016	Various		318,544,858	300,275,000	433,731	1
000000 00 0	FHLMC DOLLAR ROLLS OCTOBER 4.000% 10/0		08/31/2016	Various		308,497,114	290,775,000	387,700	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/3		07/13/2016	BARCLAYS CAPITAL INC		52,562,500	50,000,000	75,000	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 3.000% 08/01		07/14/2016	Various		620,768,576	592,950,000	741,188	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 3.000% 09		08/10/2016	Various		620,768,576	592,950,000	889,425	1
000000 00 0	FHLMC DOLLAR ROLLS OCTOBER 3.000% 10/0		09/13/2016	Various		620,768,576	592,950,000	840,013	1
000000 00 0	FNMA DOLLAR ROLLS AUGUST 4.000% 08/01/		07/11/2016	CANTOR FITZGERALD & CO		131,720,741	124,000,000	137,778	1
000000 00 0	FNMA DOLLAR ROLLS SEPTEMBER 4.000% 09/		08/02/2016	CANTOR FITZGERALD & CO		131,720,741	124,000,000	179,111	1
000000 00 0	FNMA DOLLAR ROLLS OCTOBER 4.000% 10/01		09/08/2016	CANTOR FITZGERALD & CO		131,720,741	124,000,000	165,333	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						6,437,302,524	6,133,025,000	7,647,585	XXX
Bonds - Industrial and Miscellaneous									
00846U AK 7	AGILENT TECHNOLOGIES INC SENIOR UNSECURE		09/15/2016	BNP PARIBAS SEC CORP		4,981,200	5,000,000		2FE
02665W BF 7	AMERICAN HONDA FINANCE CORP SENIOR UNSEC		07/07/2016	BNP PARIBAS SEC CORP		9,996,700	10,000,000		1FE
03076C AH 9	AMERIPRISE FINANCIAL INC SENIOR UNSECURE		08/09/2016	WELLS FARGO SEC LLC		20,020,800	20,000,000	799	1FE
031162 CH 1	AMGEN INC SENIOR UNSECURED GLOBAL NOTES		08/10/2016	CITIGROUP GLOBAL MKTS		19,949,800	20,000,000		2FE
037833 BZ 2	APPLE INC SENIOR UNSECURED GLOBAL NOTES		07/28/2016	JP MORGAN SECURITIES LL		4,986,350	5,000,000		1FE
039483 BL 5	ARCHER DANIELS MIDLAND CO SENIOR UNSECUR		08/08/2016	HSBC SECURITIES INC		2,991,300	3,000,000		1FE
040555 CV 4	ARIZONA PUBLIC SERVICE CO SENIOR UNSECUR		09/15/2016	JP MORGAN SECURITIES LL		9,953,700	10,000,000		1FE
05348E AY 5	AVALONBAY COMMUNITIES INC SR UNSECURED M		09/27/2016	MERRILL LYNCH PFS		17,991,660	18,000,000		2FE
05565E AM 7	BMW US CAPITAL LLC SENIOR UNSECURED NOTE		09/08/2016	GOLDMAN SACHS & CO		9,969,100	10,000,000		1FE
084670 BU 1	BERKSHIRE HATHAWAY INC SENIOR UNSECURED	O	07/07/2016	MERRILL LYNCH PFS		5,787,548	5,532,500	23,449	1FE
124857 AR 4	CBS CORP SENIOR UNSECURED GLOBAL NOTES		07/06/2016	JP MORGAN SECURITIES LL		4,917,500	5,000,000		2FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12594J AA 3	COMM MORTGAGE TRUST 2016-GCT ABS SER.201		07/25/2016	DEUTSCHE BANK SECURITIES INC		15,449,538	15,000,000	17,873	1FE
127055 AK 7	CABOT CORP SENIOR SECURED GLOBAL NOTES		09/07/2016	Various		14,068,060	14,000,000		2FE
134011 AJ 4	CAMP PENDELTON & QUANTICO HSG ABS GTD RE		09/19/2016	CITIGROUP GLOBAL MKTS		11,476,168	9,435,000	249,716	1FE
134011 AJ 4	CAMP PENDELTON & QUANTICO HSG ABS GTD RE		04/01/2016	Interest Capitalization		(200,000)	(200,000)		1FE
15189X AQ 1	CENTERPOINT ENER HSTN ELEC LLC SECURED N		08/08/2016	DEUTSCHE BANK SECURITIES INC		1,997,680	2,000,000		1FE
17325D AD 5	CITIGROUP COMM MTGE TR 2016-P5 ABS SER.2		09/30/2016	CITIGROUP GLOBAL MKTS		37,078,711	36,000,000	49,997	1FE
18055# AM 4	CLARION LION PROP FND HLDGS LP SENIOR NO		07/13/2016	STONE CASTLE		2,743,650	2,500,000	50,153	2
19451# AA 8	FAIRBANKS SEWER AND WATER INC SENIOR SEC		09/16/2016	TORONTO-DOMINION SEC USA INC		11,000,000	11,000,000		1Z
20030N BT 7	COMCAST CORP SENIOR UNSECURED GLOBAL NOT		07/12/2016	JP MORGAN SECURITIES LL		19,862,600	20,000,000		1FE
224044 BW 6	COX COMMUNICATIONS INC SENIOR UNSECURED		09/20/2016	MARKET AXESS		3,875,126	3,830,000	33,224	2FE
22966R AD 8	CUBESMART LP SENIOR UNSECURED NOTES 3		08/08/2016	WELLS FARGO SEC LLC		7,009,450	7,000,000		2FE
23312V AF 3	DB COMM MORTGAGE TR 2016-C3 ABS SER.2016		07/26/2016	DEUTSCHE BANK SECURITIES INC		11,329,891	11,000,000	8,831	1FE
24422E TJ 8	JOHN DEERE CAPITAL CORP SENIOR UNSECURED		09/06/2016	DEUTSCHE BANK SECURITIES INC		5,987,880	6,000,000		1FE
24668P AE 7	DELHAIZE GROUP SENIOR UNSEC GLOBAL NOTES	E	09/16/2016	STIFEL, NICOLAUS & COMPANY		1,802,490	1,500,000	40,375	2FE
254683 BE 4	DISCOVER CARD EXECUTION NOTE T ABS SER.2		07/05/2016	CITIGROUP GLOBAL MKTS		3,852,707	3,850,000	2,558	1FE
25468P DM 5	DISNEY (WALT) CO THE SENIOR UNSECURED GL		07/07/2016	MERRILL LYNCH PFS		9,789,700	10,000,000		1FE
277432 AL 4	EASTMAN CHEMICAL CO SENIOR UNSECURED GLO		08/24/2016	MERRILL LYNCH PFS		3,613,540	3,500,000	83,067	2FE
29372E BR 8	ENTERPRISE FLEET FIN 2016-2 ABS SER.2016		07/13/2016	JP MORGAN SECURITIES LL		37,000,000	37,000,000		1FE
361448 AY 9	GATX CORP SENIOR UNSECURED NOTES 3.250		09/08/2016	CITIGROUP GLOBAL MKTS		9,931,500	10,000,000		2FE
375558 BL 6	GILEAD SCIENCES INC SENIOR UNSECURED GLO		09/15/2016	JP MORGAN SECURITIES LL		19,929,200	20,000,000		1FE
40407* AA 3	HANNON ARMSTRONG 2006 TRUST HA NOR FED R		09/01/2016	Interest Capitalization		64,040	64,040		1
41068@ AA 9	HANNON ARMSTRONG 2006 TRUST GTD SENIOR N		09/10/2016	Interest Capitalization		97,174	97,174		1
42824C AL 3	HP ENTERPRISE CO SENIOR UNSECURED NOTES		07/26/2016	JP MORGAN SECURITIES LL		6,227,702	5,778,000	73,445	2FE
44421L AA 0	HUDSON YARDS 2016-10HY ABS SER.2016-10HY		08/08/2016	DEUTSCHE BANK SECURITIES INC		27,808,000	27,000,000	46,778	1FE
44929@ AJ 3	ICRE REIT HOLDINGS FLOATING SENIOR NOTES		08/23/2016	STONE CASTLE		6,024,600	6,000,000	20,234	1
44931N AA 9	ICG US CLO LTD 2016-1A ABS FLOAT SER.201		07/26/2016	CITIGROUP GLOBAL MKTS		16,000,000	16,000,000		1FE
457187 AB 8	INGREDION INC SENIOR UNSECURED GLOBAL NO		09/15/2016	MERRILL LYNCH PFS		2,998,710	3,000,000		2FE
460146 CP 6	INTERNATIONAL PAPER CO SENIOR UNSECURED		08/02/2016	JP MORGAN SECURITIES LL		5,977,440	6,000,000		2FE
46618L AA 8	321 HENDERSON REC LLC 2015-1A ABS SER.20		09/14/2016	MERRILL LYNCH PFS		14,032,768	14,032,768	5,083	1
49338C AB 9	KEYSPAN GAS EAST CORPORATION SENIOR UNSE		08/02/2016	CITIGROUP GLOBAL MKTS		6,000,000	6,000,000		1FE
501044 DE 8	KROGER CO SENIOR UNSECURED GLOBAL NOTES		09/26/2016	CITIGROUP GLOBAL MKTS		7,974,080	8,000,000		2FE
55335@ AB 4	MEPT EDGEMOOR OPERATING LP SENIOR NOTES		05/25/2016	JP MORGAN SECURITIES LL		2,000,000	2,000,000	8,133	2
55335@ AC 2	MEPT EDGEMOOR OPERATING LP SENIOR NOTES		05/25/2016	JP MORGAN SECURITIES LL		7,000,000	7,000,000	29,244	2
55820J AA 8	MADISON PK FUND CLO 2016-21A ABS FLOAT S		07/15/2016	CITIGROUP GLOBAL MKTS		30,000,000	30,000,000		1FE
57169* AY 3	MARS INC SENIOR NOTES SER.O 2.820% 09/		09/09/2016	JP MORGAN SECURITIES LL		5,000,000	5,000,000		1Z
57169* AZ 0	MARS INC SENIOR NOTES SER.P 2.970% 09/		09/09/2016	JP MORGAN SECURITIES LL		7,000,000	7,000,000		1Z
57169* BA 4	MARS INC SENIOR NOTES SER.Q 3.340% 09/		09/09/2016	JP MORGAN SECURITIES LL		6,000,000	6,000,000		1Z
57169* BC 0	MARS INC SENIOR NOTES SER.S 3.750% 09/		09/09/2016	JP MORGAN SECURITIES LL		5,000,000	5,000,000		1Z
577081 BA 9	MATTEL INC SENIOR UNSECURED GLOBAL NOTES		08/02/2016	MERRILL LYNCH PFS		1,997,640	2,000,000		2FE

SCHEDULE D - PART 3

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000000 00 0	MEPT EDGEMOOR OPERATING LP SENIOR NOTES		05/25/2016	JP MORGAN SECURITIES LL		3,000,000	3,000,000	11,433	1Z
594918 BQ 6	MICROSOFT CORP SENIOR UNSECURED GLOBAL N		08/01/2016	MERRILL LYNCH PFS		4,985,050	5,000,000		1FE
594918 BR 4	MICROSOFT CORP SENIOR UNSECURED GLOBAL N		08/01/2016	MERRILL LYNCH PFS		1,996,280	2,000,000		1FE
594918 BS 2	MICROSOFT CORP SENIOR UNSECURED GLOBAL N		08/01/2016	MERRILL LYNCH PFS		4,980,650	5,000,000		1FE
61764X BJ 3	MORG STANLEY BAML TR 2015-C21 ABS SER.20		07/18/2016	MORGAN STANLEY & CO LLC		19,212,188	18,000,000	33,380	1FM
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING SECURED NOT		07/11/2016	DEUTSCHE BANK SECURITIES INC		7,995,040	8,000,000		1FE
67066G AD 6	NVIDIA CORP SENIOR UNSECURED GLOBAL NOTE		09/13/2016	GOLDMAN SACHS & CO		9,980,200	10,000,000		2FE
743315 AR 4	PROGRESSIVE CORP SENIOR UNSECURED GLOBAL		08/22/2016	CREDIT SUISSE SEC USA LLC		4,998,250	5,000,000		1FE
74340X AW 1	PROLOGIS LP SENIOR UNSEC GLOBAL NOTES		07/20/2016	BAIRD (ROBERT W) & CO INC		4,145,113	3,734,000	70,531	2FE
78403D AK 6	SBA TOWER TRUST 1ST LIEN MTGE NOTES 2		06/21/2016	BARCLAYS CAPITAL INC		9,000,000	9,000,000		1FE
78409V AL 8	S&P GLOBAL INC SENIOR UNSECURED NOTES		09/19/2016	GOLDMAN SACHS & CO		5,949,420	6,000,000		2FE
8426EP AA 6	SOUTHERN CO GAS CAPITAL SENIOR UNSECURED		09/08/2016	JP MORGAN SECURITIES LL		999,220	1,000,000		2FE
8426EP AB 4	SOUTHERN CO GAS CAPITAL SENIOR UNSECURED		09/08/2016	JP MORGAN SECURITIES LL		4,991,150	5,000,000		2FE
844895 AX 0	SOUTHWEST GAS CORP SENIOR UNSECURED GLOB		09/26/2016	MERRILL LYNCH PFS		1,993,960	2,000,000		1Z
845437 BP 6	SOUTHWESTERN ELEC PWR CO SENIOR UNSECURE		09/26/2016	WELLS FARGO SEC LLC		7,991,680	8,000,000		2Z
85253# AF 8	STAG INDUSTRIAL OP PRNSHP LP SENIOR NOTE		08/15/2016	COWEN & CO		10,459,500	10,000,000	76,283	2
86765B AT 6	SUNOCO LOGISTICS PARTNERS SENIOR UNSECUR		07/21/2016	MIZUHO SECURITIES USA INC		6,019,500	6,000,000	4,550	2FE
883203 BW 0	TEXTRON INC SENIOR UNSECURED GLOBAL NOTE		07/12/2016	JP MORGAN SECURITIES LL		8,921,948	8,376,000	115,403	2FE
883556 BR 2	THERMO FISHER SCIENTIFIC INC SENIOR UNSE		09/14/2016	JP MORGAN SECURITIES LL		7,902,960	8,000,000		2FE
89172U AA 6	TOWD POINT MORTGAGE TR 2016-4 ABS SER.20		09/27/2016	JP MORGAN SECURITIES LL		20,084,626	20,000,000	36,250	1
90265E AL 4	UDR INC SENIOR UNSECURED MED TERM NOTE		09/22/2016	Various		11,999,050	12,000,000	13,931	2FE
907818 EH 7	UNION PACIFIC CORP SENIOR UNSECURED NOTE		08/01/2016	MERRILL LYNCH PFS		2,079,180	2,000,000	23,986	1FE
91913Y AU 4	VALERO ENERGY CORP SENIOR UNSECURED GLOB		09/07/2016	CITIGROUP GLOBAL MKTS		6,975,850	7,000,000		2FE
92890F AT 3	WF RBS COMM MORTGAGE 2014-C20 ABS SER.20		07/12/2016	WELLS FARGO SEC LLC		10,977,344	10,000,000	14,478	1FM
92936U AE 9	WP CAREY INC SENIOR UNSECURED NOTES 4		09/08/2016	JP MORGAN SECURITIES LL		14,013,510	14,000,000	826	2FE
948741 AM 5	WEINGARTEN REALTY INVESTORS SENIOR UNSEC		08/02/2016	MERRILL LYNCH PFS		2,988,300	3,000,000		2FE
95000G AX 2	WF COMM MORTGAGE TR 2016-BNK1 ABS SER.20		08/04/2016	WELLS FARGO SEC LLC		10,099,810	10,000,000	11,329	1FE
95000G AY 0	WF COMM MORTGAGE TR 2016-BNK1 ABS SER.20		08/04/2016	WELLS FARGO SEC LLC		3,089,910	3,000,000	3,757	1FE
981811 AE 2	WORTHINGTON INDUSTRIES INC SENIOR UNSEC		08/10/2016	JP MORGAN SECURITIES LL		7,294,980	7,000,000	106,167	2FE
98978V AG 8	ZOETIS INC SENIOR UNSECURED GLOBAL NOTES		09/07/2016	MERRILL LYNCH PFS		9,027,146	9,000,000	17,708	2FE
008916 AQ 1	AGRIUM INC SENIOR UNSECURED NOTES 4.12	A	07/29/2016	DEUTSCHE BANK SECURITIES INC		12,839,710	13,000,000	205,563	2FE
124900 AB 7	CCL INDUSTRIES SENIOR UNSECURED NOTES	I	09/15/2016	MERRILL LYNCH PFS		1,990,140	2,000,000		2FE
87971M BD 4	TELUS CORPORATION SENIOR UNSECURED GLOBA	A	09/14/2016	RBC CAPITAL MARKETS LLC		14,878,350	15,000,000		2FE
00913R AA 4	AIR LIQUIDE FINANCE SENOR UNSECURED NOTE	F	09/22/2016	HSBC SECURITIES INC		1,995,200	2,000,000		1FE
00913R AC 0	AIR LIQUIDE FINANCE SENIOR UNSECURED NOT	F	09/22/2016	HSBC SECURITIES INC		2,992,470	3,000,000		1FE
00913R AD 8	AIR LIQUIDE FINANCE SENIOR UNSECURED NOT	F	09/22/2016	HSBC SECURITIES INC		2,988,660	3,000,000		1FE
05618L AA 4	BABSON CLO LTD 2014-IIA ABS SER.2014-IIA	F	08/17/2016	BNP PARIBAS SEC CORP		19,940,000	20,000,000	42,532	1FE
067316 AD 1	BACARDI LTD SENIOR UNSECURED NOTES 2.7	F	07/07/2016	BNP PARIBAS SEC CORP		4,981,350	5,000,000		2FE
120568 AX 8	BUNGE LTD FINANCE CORP SENIOR UNSECURED	F	08/10/2016	Various		15,041,010	15,000,000		2FE
25156P AV 5	DEUTSCHE TELEKOM INTL FINANCE SENIOR UNS	F	09/13/2016	RBC CAPITAL MARKETS LLC		14,999,100	15,000,000		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)
361435 AA 8	GAIF BOND ISSUER PTY LIMITED SENIOR UNSE	F	09/27/2016	JP MORGAN SECURITIES LL		20,071,120	20,000,000		2FE
50587K AA 9	LAFARGEHOLCIM FINANCE US SENIOR UNSECURE	F	09/19/2016	JP MORGAN SECURITIES LL		9,144,720	9,000,000		2FE
59980T AA 4	MILL CITY MTGE TRUST 2016-1 CMO SER.2016	F	08/15/2016	WELLS FARGO SEC LLC		7,043,355	7,000,000	8,750	1FE
822582 BU 5	SHELL INTERNATIONAL FINANCE BV SENIOR UN	F	09/07/2016	GOLDMAN SACHS & CO		1,999,420	2,000,000		1FE
822582 BW 1	SHELL INTERNATIONAL FINANCE BV SENIOR UN	F	09/07/2016	GOLDMAN SACHS & CO		996,530	1,000,000		1FE
822582 BX 9	SHELL INTERNATIONAL FINANCE BV SENIOR UN	F	09/07/2016	JP MORGAN SECURITIES LL		4,949,250	5,000,000		1FE
89400P AG 8	TRANSURBAN FINANCE CO UNSECURED NOTES	F	09/16/2016	JP MORGAN SECURITIES LL		10,490,730	10,500,000		2FE
92329X AA 6	VENTURE CDO LTD 2014-16A ABS SER.2014-16	F	08/23/2016	Various		25,643,331	25,620,000	65,163	1FE
980236 AN 3	WOODSIDE FINANCE LTD SENIOR UNSECURED NO	F	09/09/2016	Various		18,999,340	19,000,000		2FE
Q3629# AM 5	ETSA UTILITIES FINANCE PTY LTD GTD SENIO	F	05/10/2016	NAB Securities LLC		5,000,000	5,000,000		1Z
3899999. Total Bonds - Industrial and Miscellaneous						917,481,304	908,149,482	1,604,979	XXX
8399997. Total Bonds - Part 3						7,991,676,844	7,671,745,224	10,202,992	XXX
8399999. Total Bonds						7,991,676,844	7,671,745,224	10,202,992	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
95081# 10 8	WESTKIN PROPERTIES LTD COMMON STOCK		07/18/2016	Basis Adjustment	365,000.000	164,250	XXX		J
36241@ 10 1	GWFS EQUITIES INC COMMON STOCK		09/30/2016	Capital Contribution		5,720	XXX		J
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						169,970	XXX	0	XXX
9799997. Total Common Stocks - Part 3						169,970	XXX	0	XXX
9799999. Total Common Stocks						169,970	XXX	0	XXX
9899999. Total Preferred and Common Stocks						169,970	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						7,991,846,814	XXX	10,202,992	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.	.	09/15/2016.	Redemption 100.0000		188,776	188,776	188,776	188,776				0		188,776			0	6,232	10/15/2024	1
36202B HP 3	GNMA POOL #001138 10.000% 02/20/19	.	09/01/2016.	Paydown		61	61	63	61				0		61			0	4	02/20/2019	1
36202B KP 9	GNMA POOL #001202 10.000% 06/20/19	.	09/01/2016.	Paydown		6	6	6	6				0		6			0		06/20/2019	1
36202B P7 4	GNMA POOL #001346 10.000% 02/20/20	.	09/01/2016.	Paydown		181	181	199	187		(5)		(5)		181			0	12	02/20/2020	1
36202D KL 4	GNMA POOL #002999 7.500% 11/20/30	.	09/01/2016.	Paydown		239	239	239	239				0		239			0	13	11/20/2030	1
36202E PA 1	GNMA POOL #004017 6.000% 08/20/37	.	09/01/2016.	Paydown		125	125	127	127		(2)		(2)		125			0	5	08/20/2037	1
36202K MC 6	GNMA POOL #008455 1.875% 07/20/24	.	09/01/2016.	Paydown		219	219	226	223		(4)		(4)		219			0	3	07/20/2024	1
36216R 3E 2	GNMA POOL #172797 9.500% 09/15/16	.	08/01/2016.	Paydown		49	49	49	49				0		49			0	3	09/15/2016	1
36219K ZT 6	GNMA POOL #251954 10.000% 11/15/18	.	09/01/2016.	Paydown		678	678	750	693		(16)		(16)		678			0	45	11/15/2018	1
36219S M3 0	GNMA POOL #257878 10.000% 05/15/19	.	09/01/2016.	Paydown		57	57	64	59		(2)		(2)		57			0	4	05/15/2019	1
36220B CL 5	GNMA POOL #272875 10.000% 04/15/19	.	09/01/2016.	Paydown		2,137	2,137	2,366	2,193		(56)		(56)		2,137			0	143	04/15/2019	1
36225C B6 2	GNMA POOL #G280060 ADJ 2.125% 04/20/27	.	09/01/2016.	Paydown		1,343	1,343	1,334	1,337		6		6		1,343			0	15	04/20/2027	1
36230M EN 3	GNMA POOL #752841 3.750% 10/15/26	.	09/01/2016.	Paydown		155,401	155,401	155,401	155,401				0		155,401			0	3,886	10/15/2026	1
38375J RJ 6	GNMA CMO FLOAT SER.2007-8 CL.FU 0.657%	.	09/20/2016.	Paydown		245,512	245,512	245,512	245,512				0		245,512			0	910	06/20/2035	1
696071 AA 7	PALAFOX STREET ASSOCIATES LP US GEN SVCS	.	08/15/2016.	Redemption 100.0000		309,195	309,195	309,195	309,195				0		309,195			0	24,345	08/15/2017	1
83162C QK 2	SMALL BUSINESS ADMINISTRATION ABS SER.20	.	07/01/2016.	Paydown		1,463,070	1,463,070	1,463,070	1,463,070				0		1,463,070			0	90,234	07/01/2026	1
83162C QL 0	SMALL BUSINESS ADMINISTRATION ABS SER.20	.	08/01/2016.	Paydown		724,973	724,973	724,973	724,973				0		724,973			0	42,492	08/01/2026	1
83162C QN 6	SMALL BUSINESS ADMINISTRATION ABS SER.20	.	09/01/2016.	Paydown		873,444	873,444	873,444	873,444				0		873,444			0	50,019	09/01/2026	1
911760 GH 3	VENDEE MORTGAGE TRUST CMO SER.1995-2B CL	.	09/01/2016.	Paydown		104,109	104,109	109,967	106,297		(2,187)		(2,187)		104,109			0	5,058	06/15/2025	1
911760 LT 1	VENDEE MORTGAGE TRUST CMO SER.1998-2 CL	.	09/01/2016.	Paydown		5,976	5,976	5,954	5,957		18		18		5,976			0	261	10/15/2027	1
911760 LY 0	VENDEE MORTGAGE TRUST CMO SER.1998-3 CL	.	09/01/2016.	Paydown		49,022	49,022	49,826	49,360		(338)		(338)		49,022			0	2,216	03/15/2029	1
911760 RE 8	VENDEE MORTGAGE TRUST CMO SER.2002-1 CL	.	09/01/2016.	Paydown		104,353	104,353	105,642	105,779		(1,425)		(1,425)		104,353			0	4,366	10/15/2031	1
911760 TJ 5	VENDEE MORTGAGE TRUST CMO SER.2003-2 CL	.	09/01/2016.	Paydown		153,149	153,149	144,733	152,170		979		979		153,149			0	5,044	07/15/2030	1
912810 EH 7	UNITED STATES OF AMERICA TREASURY NOTES	.	07/22/2016.	10000 GWL- Surplus		130,246	100,000	130,246					0		130,246			0	3,505	02/15/2021	1
912810 FA 1	UNITED STATES OF AMERICA TREASURY BONDS	.	07/01/2016.	GOLDMAN SACHS & CO		4,618,664	3,080,000	3,420,466	3,298,236		(6,946)		(6,946)		3,291,290		1,327,374	1,327,374	174,234	08/15/2027	1
912810 RS 9	UNITED STATES OF AMERICA TREASURY NOTES	.	08/10/2016.	Various		23,182,300	22,000,000	23,560,625			(2,666)		(2,666)		23,557,959		(375,659)	(375,659)	128,397	05/15/2046	1
912828 2A 7	UNITED STATES OF AMERICA TREASURY NOTES	.	09/27/2016.	Various		51,299,918	52,000,000	50,978,828			2,005		2,005		50,980,833		319,085	319,085	82,622	08/15/2026	1
912828 2D 1	UNITED STATES OF AMERICA TREASURY NOTES	.	09/26/2016.	Various		17,939,754	18,000,000	17,852,344			421		421		17,852,765		86,988	86,988	18,346	08/31/2023	1
912828 M5 6	UNITED STATES OF AMERICA TREASURY NOTES	.	08/01/2016.	MERRILL LYNCH PFS		7,423,019	7,000,000	6,968,281	6,968,288		1,640		1,640		6,969,928		453,091	453,091	111,461	11/15/2025	1
912828 N3 0	UNITED STATES OF AMERICA TREASURY NOTES	.	07/26/2016.	MERRILL LYNCH PFS		2,095,305	2,000,000	2,042,188			(2,899)		(2,899)		2,039,288		56,016	56,016	24,368	12/31/2022	1
912828 P4 6	UNITED STATES OF AMERICA TREASURY NOTES	.	08/02/2016.	MERRILL LYNCH PFS		2,010,539	2,000,000	1,964,922			1,173		1,173		1,966,095		44,444	44,444	15,625	02/15/2026	1
912828 Q2 9	UNITED STATES OF AMERICA TREASURY NOTES	.	09/16/2016.	Various		44,353,122	44,000,000	43,894,688			4,817		4,817		43,899,505		453,617	453,617	237,090	03/31/2023	1
912828 Q3 7	UNITED STATES OF AMERICA TREASURY NOTES	.	07/26/2016.	MERRILL LYNCH PFS		2,011,556	2,000,000	1,998,210			103		103		1,998,313		13,243	13,243	8,060	03/31/2021	1

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912828 R7 7	UNITED STATES OF AMERICA TREASURY NOTES	.	08/02/2016.	MORGAN STANLEY & CO LLC		2,029,837	2,000,000	2,023,600			(651)		(651)		2,022,949		6,888	6,888	4,959	05/31/2021	1
92261U AA 2	VENDEE MORTGAGE TRUST CMO SER.2008-1 CL	.	09/01/2016.	Paydown		682,473	682,473	684,579	682,962		(490)		(490)		682,473			0	24,372	01/15/2032	1
92261X AA 6	VENDEE MORTGAGE TRUST CMO SER.2010-1 CL	.	09/01/2016.	Paydown		692,743	692,743	705,353	699,347		(6,605)		(6,605)		692,743			0	19,975	02/15/2035	1
000000 00 0	GNMA DOLLAR ROLLS JULY 3.500% 07/31/46	.	07/01/2016.	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	119,155,860					0		119,155,860			0	366,443	07/31/2046	1
000000 00 0	GNMA DOLLAR ROLLS AUGUST 3.500% 08/31/	.	08/11/2016.	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	119,155,860					0		119,155,860			0	330,917	08/31/2046	1
000000 00 0	GNMA DOLLAR ROLLS SEPTEMBER 3.500% 09/	.	09/08/2016.	CREDIT SUISSE SEC USA LLC		119,155,860	114,000,000	119,155,860					0		119,155,860			0	328,542	09/30/2046	1
0599999. Total Bonds - U.S Government						520,319,131	501,937,291	518,073,826	16,033,941	0	(13,130)	0	(13,130)	0	517,934,042	0	2,385,087	2,385,087	2,114,226	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13067# F7 9	CALIFORNIA LOTTERY -Jansen, Terri 0.00	.	09/20/2016.	Redemption 100.0000		15,000	15,000	7,800	12,257		2,743		2,743		15,000			0		09/20/2020	2FE
13067# J2 6	CALIFORNIA LOTTERY -Gaddis, Fredrick 0	.	09/09/2016.	Redemption 100.0000		41,500	41,500	25,689	39,567		1,933		1,933		41,500			0		09/09/2016	2FE
13067# N6 2	CALIFORNIA LOTTERY -Mendez, Diana 0.00	.	07/05/2016.	Redemption 100.0000		42,778	42,778	22,153	35,570		7,208		7,208		42,778			0		07/05/2020	2FE
13067# S8 3	CALIFORNIA LOTTERY -Jansen, Terri (2)	.	09/20/2016.	Redemption 100.0000		14,000	14,000	7,665	11,056		2,944		2,944		14,000			0		09/20/2022	2FE
13067# V3 0	CALIFORNIA LOTTERY -Bates, Beverly I (2)	.	09/20/2016.	Redemption 100.0000		273,000	273,000	137,008	216,179		56,821		56,821		273,000			0		09/20/2022	2FE
13067# VM 8	CALIFORNIA LOTTERY -Shakhoulian, Irma	.	07/01/2016.	Redemption 100.0000		42,778	42,778	21,233	36,390		6,387		6,387		42,778			0		07/01/2020	2FE
13067# VN 6	CALIFORNIA LOTTERY -Shengidian, Sevan	.	07/01/2016.	Redemption 100.0000		42,778	42,778	21,233	36,390		6,387		6,387		42,778			0		07/01/2020	2FE
13067# VR 7	CALIFORNIA LOTTERY -Acosta, Elvira 0.0	.	07/01/2016.	Redemption 100.0000		42,778	42,778	21,400	36,387		6,390		6,390		42,778			0		07/01/2020	2FE
13067# VY 2	CALIFORNIA LOTTERY -Tachdjian, Ani 0.0	.	07/11/2016.	Redemption 100.0000		42,778	42,778	21,561	36,318		6,459		6,459		42,778			0		07/11/2020	2FE
13067# WA 3	CALIFORNIA LOTTERY -Farwell, Stephen 0	.	07/11/2016.	Redemption 100.0000		42,778	42,778	19,824	35,433		7,345		7,345		42,778			0		07/11/2020	2FE
13067* BC 6	CALIFORNIA LOTTERY -Jansen, Terri (3)	.	09/20/2016.	Redemption 100.0000		143,000	143,000	76,212	113,361		29,639		29,639		143,000			0		09/20/2022	2FE
13067* CL 5	CALIFORNIA LOTTERY -Hunter, Viesta L	.	07/05/2016.	Redemption 100.0000		69,900	69,900	43,824	59,730		10,170		10,170		69,900			0		07/05/2020	2FE
13067* CV 3	CALIFORNIA LOTTERY -Theodore, Herbert	.	09/05/2016.	Redemption 100.0000		50,000	50,000	32,192	41,774		8,226		8,226		50,000			0		09/05/2020	2FE
13067* DL 4	CALIFORNIA LOTTERY -Franco, Jose 0.000	.	08/22/2016.	Redemption 100.0000		25,000	25,000	14,788	18,966		6,034		6,034		25,000			0		08/22/2023	2FE
13067* DR 1	CALIFORNIA LOTTERY -Hess, Jim D (2) 0	.	09/05/2016.	Redemption 100.0000		16,386	16,386	12,383	15,237		1,149		1,149		16,386			0		09/05/2017	2FE
13067* DY 6	CALIFORNIA LOTTERY -Johnson, Aaron 0.0	.	07/20/2016.	Redemption 100.0000		150,000	150,000	100,153	122,831		27,169		27,169		150,000			0		07/20/2022	2FE
13067* DZ 3	CALIFORNIA LOTTERY -Lopez, Manuel 0.00	.	08/20/2016.	Redemption 100.0000		203,333	203,333	124,206	155,333		48,000		48,000		203,333			0		08/20/2024	2FE
13067* EM 1	CALIFORNIA LOTTERY -Hess, Jim D. (3) 0	.	09/05/2016.	Redemption 100.0000		109,614	109,614	81,410	101,141		8,472		8,472		109,614			0		09/05/2017	2FE
13067* EQ 2	CALIFORNIA LOTTERY -Frierson, Patricia (	.	08/05/2016.	Redemption 100.0000		834,985	834,985	431,383	597,584		237,401		237,401		834,985			0		08/05/2023	2FE
13067* FB 4	CALIFORNIA LOTTERY -Conley Family Trust	.	08/20/2016.	Redemption 100.0000		145,000	145,000	102,897	122,704		22,296		22,296		145,000			0		08/20/2020	2FE
13067* FD 0	CALIFORNIA LOTTERY -Mateo, Queency 0.0	.	07/05/2016.	Redemption 100.0000		70,000	70,000	52,034	67,716		2,284		2,284		70,000			0		07/05/2016	2FE
13067* FF 5	CALIFORNIA LOTTERY -Blades, Brian L. 0	.	07/05/2016.	Redemption 100.0000		45,000	45,000	27,040	32,295		12,705		12,705		45,000			0		07/05/2025	2FE
13067* FG 3	CALIFORNIA LOTTERY -Frierson, Patricia (	.	08/05/2016.	Redemption 100.0000		1,200,000	1,200,000	530,837	817,515		382,485		382,485		1,200,000			0		08/05/2024	2FE
13067* GC 1	CALIFORNIA LOTTERY -Robinson, David 0	.	07/05/2016.	Redemption 100.0000		35,000	35,000	22,876	25,347		9,653		9,653		35,000			0		07/05/2026	2FE
13067* GF 4	CALIFORNIA LOTTERY -Frierson, Patricia (	.	08/05/2016.	Redemption 100.0000		440,000	440,000	376,684	403,932		36,068		36,068		440,000			0		08/05/2018	2FE
13067* GH 0	CALIFORNIA LOTTERY -Frierson, Patricia (	.	08/05/2016.	Redemption 100.0000		1,074,015	1,074,015	708,844	724,836		349,179		349,179		1,074,015			0		08/05/2025	2FE
13067* HX 4	CALIFORNIA LOTTERY -Barnett, Clarence	.	09/20/2016.	Redemption 100.0000		75,000	75,000	64,214	66,072		8,928		8,928		75,000			0		09/20/2021	2FE
13067* HZ 9	CALIFORNIA LOTTERY -Sutton, Juanita 0	.	07/05/2016.	Redemption 100.0000		31,870	31,870	25,239	26,700		5,170		5,170		31,870			0		07/05/2023	2FE

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13067* KK 8	CALIFORNIA LOTTERY -Fellman, Frank 0.0	.	07/20/2016.	Redemption 100.0000		25,000	25,000	22,546			2,454		2,454		25,000			0		07/20/2020	1Z
13067* KM 4	CALIFORNIA LOTTERY -Jian, Hong 0.000%	.	07/20/2016.	Redemption 100.0000		25,000	25,000	20,987			4,013		4,013		25,000			0		07/20/2023	1Z
13067* KN 2	CALIFORNIA LOTTERY -Johnson, Rose Marie	.	07/05/2016.	Redemption 100.0000		42,657	42,657	28,620			14,037		14,037		42,657			0		07/05/2030	1Z
19676# DS 5	COLORADO LOTTERY -Plooster, Christopher	.	09/24/2016.	Redemption 100.0000		395,806	395,806	189,364	343,542		52,264		52,264		395,806			0		09/24/2019	1FE
19676# EM 7	COLORADO LOTTERY -Powe, Raymond 0.000%	.	08/26/2016.	Redemption 100.0000		210,218	210,218	135,404	173,188		37,030		37,030		210,218			0		08/26/2020	1FE
19676# EN 5	COLORADO LOTTERY -Schmelzla, Sybil 0.0	.	07/18/2016.	Redemption 100.0000		51,172	51,172	33,133	42,471		8,701		8,701		51,172			0		07/18/2020	1FE
19676# EQ 8	COLORADO LOTTERY -Powe, Raymond (2) 0	.	08/26/2016.	Redemption 100.0000		99,989	99,989	70,206	84,417		15,572		15,572		99,989			0		08/26/2020	1FE
19676# EV 7	COLORADO LOTTERY -Vasquez, Carlos 0.00	.	08/30/2016.	Redemption 100.0000		46,198	46,198	36,176	42,847		3,351		3,351		46,198			0		08/30/2017	1FE
20775* EF 4	CONNECTICUT LOTTERY -Lovejoy, Stephan J	.	07/10/2016.	Redemption 100.0000		212,000	212,000	153,647	205,503		6,497		6,497		212,000			0		07/10/2016	1FE
20775* ES 6	CONNECTICUT LOTTERY -McManama, Allyson B	.	09/20/2016.	Redemption 100.0000		53,571	53,571	38,115	45,682		7,890		7,890		53,571			0		09/20/2020	1FE
34282* CA 4	FLORIDA LOTTERY -Fenn Trust 0.000% 08/	.	08/30/2016.	Redemption 100.0000		562,500	562,500	337,810	540,811		21,689		21,689		562,500			0		08/30/2016	1FE
34282* EX 2	FLORIDA LOTTERY -Suarez Trust 0.000% 0	.	08/15/2016.	Redemption 100.0000		275,000	275,000	149,723	251,427		23,573		23,573		275,000			0		08/15/2017	1FE
34282* FS 2	FLORIDA LOTTERY -Mele, Marcelle 0.000%	.	08/15/2016.	Redemption 100.0000		212,333	212,333	114,657	194,776		17,557		17,557		212,333			0		08/15/2017	1FE
34282* LU 0	FLORIDA LOTTERY -Beransky, Viola H Famil	.	08/15/2016.	Redemption 100.0000		149,992	149,992	107,541	144,543		5,449		5,449		149,992			0		08/15/2016	1FE
34282* NC 8	FLORIDA LOTTERY -Patton, Pauline Trust	.	08/15/2016.	Redemption 100.0000		322,000	322,000	229,991	310,784		11,216		11,216		322,000			0		08/15/2016	1FE
34282* PK 8	FLORIDA LOTTERY -Pace, P & Emery, J. Par	.	08/15/2016.	Redemption 100.0000		47,800	47,800	35,847	44,274		3,526		3,526		47,800			0		08/15/2017	1FE
34282* QD 3	FLORIDA LOTTERY -Sanchez, Jorge C. 0.0	.	08/15/2016.	Redemption 100.0000		100,000	100,000	52,095	61,833		38,167		38,167		100,000			0		08/15/2029	1FE
34282* QJ 0	FLORIDA LOTTERY -LaValley, Rory W. 0.0	.	08/15/2016.	Redemption 100.0000		9,900	9,900	7,560	8,434		1,466		1,466		9,900			0		08/15/2021	1FE
34282* QM 3	FLORIDA LOTTERY -Pierre, Saint H. 0.00	.	08/15/2016.	Redemption 100.0000		14,000	14,000	9,189	9,701		4,299		4,299		14,000			0		08/15/2030	1FE
34282* QR 2	FLORIDA LOTTERY -Miller, Claudia (4) 0	.	08/15/2016.	Redemption 100.0000		125,000	125,000	97,117	99,095		25,905		25,905		125,000			0		08/15/2029	1FE
34282* QV 3	FLORIDA LOTTERY -Pierre, Saint (2) 0.0	.	08/15/2016.	Redemption 100.0000		25,800	25,800	19,073			6,727		6,727		25,800			0		08/15/2030	1Z
45222# BG 7	ILLINOIS LOTTERY -Hargrove Irrevocable T	.	08/22/2016.	Redemption 100.0000		550,000	550,000	373,707	508,333		41,667		41,667		550,000			0		08/22/2017	1FE
45222# BH 5	ILLINOIS LOTTERY -Lenz, Peggy 0.000% 0	.	08/22/2016.	Redemption 100.0000		38,400	38,400	24,931	36,730		1,670		1,670		38,400			0		08/22/2016	1FE
45222# CB 7	ILLINOIS LOTTERY -R & G Partnership 0	.	08/22/2016.	Redemption 100.0000		62,009	62,009	42,374	57,459		4,549		4,549		62,009			0		08/22/2017	1FE
45222# DE 0	ILLINOIS LOTTERY -Metoyer, Debra A. 0	.	08/22/2016.	Redemption 100.0000		30,215	30,215	18,181	22,275		7,940		7,940		30,215			0		08/22/2024	1FE
45222# DQ 3	ILLINOIS LOTTERY -T&P Klus Family Partne	.	08/20/2016.	Redemption 100.0000		160,000	160,000	123,573	141,271		18,729		18,729		160,000			0		08/20/2019	1FE
45222# DV 2	ILLINOIS LOTTERY -Bustamante, Selia 0	.	08/22/2016.	Redemption 100.0000		7,900	7,900	4,500	5,169		2,731		2,731		7,900			0		05/22/2028	1FE
45222# DW 0	ILLINOIS LOTTERY -Reynolds, Michael 0	.	08/22/2016.	Redemption 100.0000		40,000	40,000	20,698	22,481		17,519		17,519		40,000			0		08/22/2033	1FE
45222# EL 3	ILLINOIS LOTTERY -Counsell, Jeffrey 0	.	08/22/2016.	Redemption 100.0000		104,000	104,000	66,391	69,724		34,276		34,276		104,000			0		08/22/2032	1FE
45222# EM 1	ILLINOIS LOTTERY -Dymon, Wojciech 0.00	.	08/22/2016.	Redemption 100.0000		26,423	26,423	20,193	21,119		5,305		5,305		26,423			0		11/22/2025	1FE
45222# ET 6	ILLINOIS LOTTERY -Bytnar, Robert 0.000	.	08/15/2016.	Redemption 100.0000		145,000	145,000	115,854	120,644		24,356		24,356		145,000			0		08/15/2023	1FE
45222# EW 9	ILLINOIS LOTTERY -Bytnar, Robert (2) 0	.	08/15/2016.	Redemption 100.0000		25,000	25,000	12,741	13,724		11,276		11,276		25,000			0		08/15/2032	1FE
45222# FD 0	ILLINOIS LOTTERY -Baidiango, Elizabeth	.	08/22/2016.	Redemption 100.0000		52,000	52,000	33,009	33,867		18,133		18,133		52,000			0		08/22/2033	1FE
45222# FF 5	ILLINOIS LOTTERY -T&P Klus Family Prtnsh	.	08/22/2016.	Redemption 100.0000		320,000	320,000	289,478	292,352		27,648		27,648		320,000			0		08/22/2019	1FE
45222# FJ 7	ILLINOIS LOTTERY -Bytnar, Robert (3) 0	.	08/15/2016.	Redemption 100.0000		30,000	30,000	21,473	21,553		8,447		8,447		30,000			0		08/15/2029	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)
45222# FM 0	ILLINOIS LOTTERY -Crutchfield, William	.	08/22/2016.	Redemption 100.0000		55,979	55,979	38,697			17,282		17,282		55,979			0		08/22/2032	1Z
49135# AE 1	KENTUCKY LOTTERY -Reed, David 0.000% 0	.	07/23/2016.	Redemption 100.0000		30,700	30,700	18,389	22,283		8,417		8,417		30,700			0		07/23/2026	1FE
57585* AK 9	MASSACHUSETTS LOTTERY -Lascano, Luisa	.	08/03/2016.	Redemption 100.0000		50,000	50,000	28,081	31,381		18,619		18,619		50,000			0		08/03/2030	1FE
57585* AL 7	MASSACHUSETTS LOTTERY -Madden, Jennelle	.	08/01/2016.	Redemption 100.0000		35,000	35,000	26,284	29,488		5,512		5,512		35,000			0		08/01/2021	1FE
57585* AW 3	MASSACHUSETTS LOTTERY -DiNunzio, Louis J	.	08/11/2016.	Redemption 100.0000		50,000	50,000	25,580	33,703		16,297		16,297		50,000			0		08/11/2027	1FE
57585* BA 0	MASSACHUSETTS LOTTERY -Simonelli, John J	.	09/17/2016.	Redemption 100.0000		50,000	50,000	42,131	46,701		3,299		3,299		50,000			0		09/17/2017	1FE
57585* BC 6	MASSACHUSETTS LOTTERY -Humel, David M	.	08/14/2016.	Redemption 100.0000		24,225	24,225	15,387	16,912		7,313		7,313		24,225			0		08/14/2027	1FE
57585* CG 6	MASSACHUSETTS LOTTERY -Grasmuck, Harold	.	08/27/2016.	Redemption 100.0000		50,000	50,000	33,413	35,481		14,519		14,519		50,000			0		08/27/2028	1FE
57585* DA 8	MASSACHUSETTS LOTTERY -Smith, Lisa A	.	09/26/2016.	Redemption 100.0000		50,000	50,000	38,078	39,374		10,626		10,626		50,000			0		09/26/2025	1FE
57585* DF 7	MASSACHUSETTS LOTTERY -Fehlan, William J	.	07/06/2016.	Redemption 100.0000		50,000	50,000	44,069	47,068		2,932		2,932		50,000			0		07/06/2018	1FE
57585* DR 1	MASSACHUSETTS LOTTERY -MacDonald Malcolm	.	09/15/2016.	Redemption 100.0000		100,000	100,000	86,234	89,845		10,155		10,155		100,000			0		09/15/2020	1FE
57585* DX 8	MASSACHUSETTS LOTTERY -Bolter, William	.	07/02/2016.	Redemption 100.0000		25,000	25,000	20,076	20,912		4,088		4,088		25,000			0		07/02/2023	1FE
57585* EB 5	MASSACHUSETTS LOTTERY -Costa, Nicolas	.	09/22/2016.	Redemption 100.0000		5,500	5,500	3,596	3,823		1,677		1,677		5,500			0		09/22/2025	1FE
57585* EF 6	MASSACHUSETTS LOTTERY -Kelly, David 0	.	07/21/2016.	Redemption 100.0000		21,000	21,000	15,768	16,605		4,396		4,396		21,000			0		07/21/2025	1FE
57585* EK 5	MASSACHUSETTS LOTTERY -Morrison, Gilmore	.	07/10/2016.	Redemption 100.0000		30,000	30,000	22,099	23,239		6,761		6,761		30,000			0		07/10/2026	1FE
57585* EL 3	MASSACHUSETTS LOTTERY -Smith, Daniel 0	.	07/20/2016.	Redemption 100.0000		50,000	50,000	33,343	34,151		15,849		15,849		50,000			0		07/20/2031	1FE
57585* ER 0	MASSACHUSETTS LOTTERY -Ashmawy, Hussein	.	08/21/2016.	Redemption 100.0000		50,000	50,000	31,677	32,565		17,435		17,435		50,000			0		08/21/2033	1FE
57585* EV 1	MASSACHUSETTS LOTTERY -Nicolas, Guerla	.	08/13/2016.	Redemption 100.0000		50,000	50,000	31,806	32,601		17,399		17,399		50,000			0		08/13/2033	1FE
57585* FE 8	MASSACHUSETTS LOTTERY -Cameron, Edward H	.	09/11/2016.	Redemption 100.0000		48,000	48,000	38,400	39,590		8,410		8,410		48,000			0		09/11/2023	1FE
57585* FS 7	MASSACHUSETTS LOTTERY -Randall, Barry	.	07/14/2016.	Redemption 100.0000		28,500	28,500	24,099	24,557		3,943		3,943		28,500			0		07/14/2022	1FE
57585* FX 6	MASSACHUSETTS LOTTERY -McNulty, Ryan J	.	07/03/2016.	Redemption 100.0000		25,112	25,112	15,258	15,387		9,725		9,725		25,112			0		07/03/2033	1Z
57585* FY 4	MASSACHUSETTS LOTTERY -Brierly, John 0	.	08/28/2016.	Redemption 100.0000		50,000	50,000	43,510			6,490		6,490		50,000			0		08/28/2022	1Z
57585* GJ 6	MASSACHUSETTS LOTTERY -Young, Jody M 0	.	09/09/2016.	Redemption 100.0000		16,667	16,667	12,134			4,533		4,533		16,667			0		09/09/2030	1Z
57585* GP 2	MASSACHUSETTS LOTTERY -Pearson Andrea L	.	09/21/2016.	Redemption 100.0000		125,000	125,000	105,497			19,503		19,503		125,000			0		09/21/2025	1Z
57585* GR 8	MASSACHUSETTS LOTTERY -Schonborg, Gary W	.	08/16/2016.	Redemption 100.0000		200,000	200,000	172,436			27,564		27,564		200,000			0		08/16/2023	1Z
57585@ B6 7	MASSACHUSETTS LOTTERY -Stepanian, Dickra	.	08/05/2016.	Redemption 100.0000		50,000	50,000	33,607	43,362		6,638		6,638		50,000			0		08/05/2019	1FE
57585@ C3 3	MASSACHUSETTS LOTTERY -Sulkoski, Anthony	.	09/09/2016.	Redemption 100.0000		50,000	50,000	36,070	44,527		5,473		5,473		50,000			0		09/09/2018	1FE
57585@ C8 2	MASSACHUSETTS LOTTERY -Mohammad, Farhan	.	07/09/2016.	Redemption 100.0000		50,000	50,000	27,009	32,638		17,362		17,362		50,000			0		07/09/2027	1FE
57585@ CC 3	MASSACHUSETTS LOTTERY -Morissette, Phili	.	09/23/2016.	Redemption 100.0000		50,000	50,000	35,038	46,894		3,106		3,106		50,000			0		09/23/2017	1FE
57585@ D3 2	MASSACHUSETTS LOTTERY -Serhal, Jenny 0	.	08/12/2016.	Redemption 100.0000		109,099	109,099	58,488	70,719		38,380		38,380		109,099			0		08/12/2027	1FE
57585@ D5 7	MASSACHUSETTS LOTTERY -Harding,Teresa A	.	07/13/2016.	Redemption 100.0000		33,709	33,709	21,123	25,526		8,182		8,182		33,709			0		07/13/2023	1FE
57585@ DR 9	MASSACHUSETTS LOTTERY -Basile, Deborah A	.	08/25/2016.	Redemption 100.0000		200,000	200,000	114,751	155,119		44,881		44,881		200,000			0		08/25/2023	1FE
57585@ EU 1	MASSACHUSETTS LOTTERY -Costa, Ana M 0	.	07/03/2016.	Redemption 100.0000		22,000	22,000	14,056	19,268		2,732		2,732		22,000			0		07/03/2019	1FE
57585@ F7 1	MASSACHUSETTS LOTTERY -Erban, Andrew 0	.	09/22/2016.	Redemption 100.0000		50,000	50,000	35,922	42,956		7,044		7,044		50,000			0		09/22/2019	1FE
57585@ F8 9	MASSACHUSETTS LOTTERY -Krulikowski, Gilb	.	07/30/2016.	Redemption 100.0000		25,000	25,000	13,142	16,249		8,751		8,751		25,000			0		07/30/2027	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@ GA 3	MASSACHUSETTS LOTTERY -Hamza, Moujib 0	.	08/16/2016.	Redemption 100.0000		50,000	50,000	27,987	38,230		11,770		11,770		50,000			0		08/16/2023	1FE
57585@ GB 1	MASSACHUSETTS LOTTERY -Harzmovitch, John	.	09/30/2016.	Redemption 100.0000		50,000	50,000	31,463	47,550		2,450		2,450		50,000			0		09/30/2016	1FE
57585@ GJ 4	MASSACHUSETTS LOTTERY -Knox, Pauline 0	.	09/28/2016.	Redemption 100.0000		50,000	50,000	30,825	42,011		7,989		7,989		50,000			0		09/28/2020	1FE
57585@ H2 0	MASSACHUSETTS LOTTERY -Costa, Michael	.	09/05/2016.	Redemption 100.0000		30,000	30,000	19,536	24,019		5,981		5,981		30,000			0		09/05/2021	1FE
57585@ H5 3	MASSACHUSETTS LOTTERY -Kochenour, Patric	.	07/10/2016.	Redemption 100.0000		50,000	50,000	30,162	41,881		8,119		8,119		50,000			0		07/10/2020	1FE
57585@ HQ 7	MASSACHUSETTS LOTTERY -Pinney, Michael T	.	07/08/2016.	Redemption 100.0000		100,000	100,000	61,547	83,302		16,698		16,698		100,000			0		07/08/2021	1FE
57585@ HX 2	MASSACHUSETTS LOTTERY -Riddell, Richard	.	08/11/2016.	Redemption 100.0000		50,000	50,000	35,960	48,165		1,835		1,835		50,000			0		08/11/2016	1FE
57585@ HY 0	MASSACHUSETTS LOTTERY -Riley, Arthur 0	.	07/16/2016.	Redemption 100.0000		50,000	50,000	28,311	38,432		11,568		11,568		50,000			0		07/16/2023	1FE
57585@ J9 3	MASSACHUSETTS LOTTERY -Boles, Adrienne M	.	07/29/2016.	Redemption 100.0000		50,000	50,000	31,850	38,155		11,845		11,845		50,000			0		07/29/2023	1FE
57585@ JE 2	MASSACHUSETTS LOTTERY -Sanchez, Felix	.	09/27/2016.	Redemption 100.0000		50,000	50,000	31,633	43,401		6,599		6,599		50,000			0		09/27/2019	1FE
57585@ JL 6	MASSACHUSETTS LOTTERY -Stynes, Lynn 0	.	09/22/2016.	Redemption 100.0000		50,000	50,000	33,886	46,355		3,645		3,645		50,000			0		09/22/2017	1FE
57585@ JV 4	MASSACHUSETTS LOTTERY -Waite, David 0	.	07/10/2016.	Redemption 100.0000		50,000	50,000	32,276	44,009		5,991		5,991		50,000			0		07/10/2019	1FE
57585@ K8 3	MASSACHUSETTS LOTTERY -Huskey, Armand J	.	07/29/2016.	Redemption 100.0000		50,000	50,000	26,822	31,897		18,103		18,103		50,000			0		07/29/2028	1FE
57585@ K9 1	MASSACHUSETTS LOTTERY -Janosky, Kim 0	.	07/23/2016.	Redemption 100.0000		50,000	50,000	36,595	43,787		6,213		6,213		50,000			0		07/23/2019	1FE
57585@ KV 2	MASSACHUSETTS LOTTERY -Costa, Ana M (2)	.	07/03/2016.	Redemption 100.0000		28,000	28,000	18,934	24,871		3,129		3,129		28,000			0		07/03/2019	1FE
57585@ L5 8	MASSACHUSETTS LOTTERY -Serhal, Jenny (2)	.	08/12/2016.	Redemption 100.0000		90,901	90,901	49,957	59,676		31,225		31,225		90,901			0		08/12/2027	1FE
57585@ L6 6	MASSACHUSETTS LOTTERY -Van Gemert, Roy S	.	07/08/2016.	Redemption 100.0000		50,000	50,000	36,787	43,906		6,094		6,094		50,000			0		07/08/2019	1FE
57585@ LD 1	MASSACHUSETTS LOTTERY -Kenney, Edward	.	09/23/2016.	Redemption 100.0000		25,000	25,000	17,056	23,190		1,810		1,810		25,000			0		09/23/2017	1FE
57585@ M4 0	MASSACHUSETTS LOTTERY -Morrissey, John A	.	07/15/2016.	Redemption 100.0000		107,870	107,870	64,673	82,564		25,306		25,306		107,870			0		07/15/2023	1FE
57585@ M7 3	MASSACHUSETTS LOTTERY -Cameron, Edward H	.	09/11/2016.	Redemption 100.0000		85,000	85,000	60,918	73,799		11,201		11,201		85,000			0		09/11/2019	1FE
57585@ ME 8	MASSACHUSETTS LOTTERY -Garon, John(2)	.	08/10/2016.	Redemption 100.0000		22,500	22,500	14,259	19,660		2,840		2,840		22,500			0		08/10/2019	1FE
57585@ MR 9	MASSACHUSETTS LOTTERY -Calderon, Joel	.	09/09/2016.	Redemption 100.0000		50,000	50,000	29,735	39,538		10,462		10,462		50,000			0		09/09/2022	1FE
57585@ MV 0	MASSACHUSETTS LOTTERY -Coker, Catherine	.	09/03/2016.	Redemption 100.0000		50,000	50,000	34,676	46,553		3,447		3,447		50,000			0		09/03/2017	1FE
57585@ N3 1	MASSACHUSETTS LOTTERY -Kelly, Kevin W	.	08/03/2016.	Redemption 100.0000		50,000	50,000	20,316	30,647		19,353		19,353		50,000			0		08/03/2028	1FE
57585@ NB 3	MASSACHUSETTS LOTTERY -Lizama, Jose 0	.	09/09/2016.	Redemption 100.0000		25,000	25,000	15,577	20,430		4,570		4,570		25,000			0		09/09/2021	1FE
57585@ NJ 6	MASSACHUSETTS LOTTERY -Papp, Robert J. S	.	07/18/2016.	Redemption 100.0000		50,000	50,000	27,915	42,557		7,443		7,443		50,000			0		07/18/2020	1FE
57585@ NY 3	MASSACHUSETTS LOTTERY -Pena Deras, Elmo	.	09/20/2016.	Redemption 100.0000		50,000	50,000	34,151	46,431		3,569		3,569		50,000			0		09/20/2017	1FE
57585@ P5 4	MASSACHUSETTS LOTTERY -Ebbs Family Partn	.	08/07/2016.	Redemption 100.0000		50,000	50,000	20,823	30,863		19,137		19,137		50,000			0		08/07/2028	1FE
57585@ PJ 4	MASSACHUSETTS LOTTERY -Sandman, Brian J	.	07/24/2016.	Redemption 100.0000		100,000	100,000	65,363	88,244		11,756		11,756		100,000			0		07/24/2019	1FE
57585@ Q4 6	MASSACHUSETTS LOTTERY -Johnson, Addie D	.	08/07/2016.	Redemption 100.0000		38,000	38,000	28,160	34,152		3,848		3,848		38,000			0		08/07/2018	1FE
57585@ QF 1	MASSACHUSETTS LOTTERY -Beals, June I. (2	.	09/04/2016.	Redemption 100.0000		50,000	50,000	30,881	41,900		8,100		8,100		50,000			0		09/04/2020	1FE
57585@ QL 8	MASSACHUSETTS LOTTERY -Kimball, Elaine G	.	08/24/2016.	Redemption 100.0000		50,000	50,000	30,990	41,947		8,053		8,053		50,000			0		08/24/2020	1FE
57585@ QM 6	MASSACHUSETTS LOTTERY -Lightfoot, Brenda	.	08/22/2016.	Redemption 100.0000		50,000	50,000	27,747	37,001		12,999		12,999		50,000			0		08/22/2024	1FE
57585@ QP 9	MASSACHUSETTS LOTTERY -McPhail, Robert	.	07/16/2016.	Redemption 100.0000		50,000	50,000	19,834	41,652		8,348		8,348		50,000			0		07/16/2020	1FE
57585@ QU 8	MASSACHUSETTS LOTTERY -Lougee, David 0	.	09/10/2016.	Redemption 100.0000		14,000	14,000	9,539	12,942		1,058		1,058		14,000			0		09/10/2017	1FE
57585@ R7 8	MASSACHUSETTS LOTTERY -Vayda, Laurie A	.	09/29/2016.	Redemption 100.0000		50,000	50,000	26,008	31,512		18,488		18,488		50,000			0		09/29/2028	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@ RC 7	MASSACHUSETTS LOTTERY -Latorelli, Anthon	.	07/06/2016.	Redemption 100.0000		50,000	50,000	20,420	38,124		11,876		11,876		50,000			0		07/06/2023	1FE
57585@ RL 7	MASSACHUSETTS LOTTERY -Salvatore, Philip	.	09/15/2016.	Redemption 100.0000		50,000	50,000	24,229	37,881		12,119		12,119		50,000			0		09/15/2023	1FE
57585@ RU 7	MASSACHUSETTS LOTTERY -Kiely, Stephen Jr	.	07/29/2016.	Redemption 100.0000		200,000	200,000	112,433	148,102		51,898		51,898		200,000			0		07/29/2024	1FE
57585@ RW 3	MASSACHUSETTS LOTTERY -McClure, Linda M	.	09/18/2016.	Redemption 100.0000		25,000	25,000	14,892	19,670		5,330		5,330		25,000			0		09/18/2022	1FE
57585@ SP 7	MASSACHUSETTS LOTTERY -Gathers, JC Allen	.	09/03/2016.	Redemption 100.0000		35,000	35,000	22,922	31,039		3,961		3,961		35,000			0		09/03/2018	1FE
57585@ SS 1	MASSACHUSETTS LOTTERY -Payson, Ronald S	.	08/24/2016.	Redemption 100.0000		50,000	50,000	25,887	41,262		8,738		8,738		50,000			0		08/24/2020	1FE
57585@ SV 4	MASSACHUSETTS LOTTERY -Ball, Kevin E (2)	.	08/25/2016.	Redemption 100.0000		50,000	50,000	28,064	42,728		7,272		7,272		50,000			0		08/25/2019	1FE
57585@ T2 7	MASSACHUSETTS LOTTERY -Marcos, Rosa 0	.	07/12/2016.	Redemption 100.0000		50,000	50,000	26,220	31,036		18,964		18,964		50,000			0		07/12/2029	1FE
57585@ T4 3	MASSACHUSETTS LOTTERY -Symancyk, Sheila	.	09/12/2016.	Redemption 100.0000		50,000	50,000	27,397	32,624		17,376		17,376		50,000			0		09/12/2027	1FE
57585@ T5 0	MASSACHUSETTS LOTTERY -Wolseley, Walter	.	08/20/2016.	Redemption 100.0000		50,000	50,000	27,487	32,772		17,228		17,228		50,000			0		08/20/2027	1FE
57585@ TE 1	MASSACHUSETTS LOTTERY -Brown, Edward 0	.	09/17/2016.	Redemption 100.0000		25,000	25,000	14,997	20,294		4,706		4,706		25,000			0		09/17/2020	1FE
57585@ TS 0	MASSACHUSETTS LOTTERY -Rodriguez, Luis F	.	08/10/2016.	Redemption 100.0000		200,000	200,000	143,055	192,269		7,731		7,731		200,000			0		08/10/2016	1FE
57585@ TV 3	MASSACHUSETTS LOTTERY -Apex Irrevocable	.	09/12/2016.	Redemption 100.0000		35,655	35,655	24,917	33,015		2,640		2,640		35,655			0		09/12/2017	1FE
57585@ U3 3	MASSACHUSETTS LOTTERY -Pacheco, Luciana	.	08/09/2016.	Redemption 100.0000		50,000	50,000	35,594	42,118		7,882		7,882		50,000			0		08/09/2020	1FE
57585@ U8 2	MASSACHUSETTS LOTTERY -Krulikowski, Gilb	.	07/30/2016.	Redemption 100.0000		25,000	25,000	14,071	16,452		8,548		8,548		25,000			0		07/30/2027	1FE
57585@ UM 1	MASSACHUSETTS LOTTERY -Kaplan-Van Tassel	.	08/30/2016.	Redemption 100.0000		50,000	50,000	29,521	38,371		11,629		11,629		50,000			0		08/30/2023	1FE
57585@ UY 5	MASSACHUSETTS LOTTERY -MacInnes, Scott M	.	07/06/2016.	Redemption 100.0000		50,000	50,000	35,920	45,593		4,407		4,407		50,000			0		07/06/2018	1FE
57585@ V3 2	MASSACHUSETTS LOTTERY -Sully, Jeannette	.	08/26/2016.	Redemption 100.0000		30,000	30,000	15,482	20,173		9,827		9,827		30,000			0		08/26/2026	1FE
57585@ V5 7	MASSACHUSETTS LOTTERY -Cameron, Edward H	.	09/11/2016.	Redemption 100.0000		142,500	142,500	111,990	131,944		10,556		10,556		142,500			0		09/11/2017	1FE
57585@ V7 3	MASSACHUSETTS LOTTERY -Ripley, Robert L	.	09/30/2016.	Redemption 100.0000		50,000	50,000	39,286	44,703		5,297		5,297		50,000			0		09/30/2018	1FE
57585@ V8 1	MASSACHUSETTS LOTTERY -Banks, Dean 0.0	.	08/11/2016.	Redemption 100.0000		50,000	50,000	32,537	36,663		13,337		13,337		50,000			0		08/11/2024	1FE
57585@ VM 0	MASSACHUSETTS LOTTERY -Bates, William J	.	08/07/2016.	Redemption 100.0000		50,000	50,000	36,632	44,400		5,600		5,600		50,000			0		08/07/2019	1FE
57585@ VR 9	MASSACHUSETTS LOTTERY -Cloutman, William	.	07/03/2016.	Redemption 100.0000		50,000	50,000	28,906	36,030		13,970		13,970		50,000			0		07/03/2026	1FE
57585@ W8 0	MASSACHUSETTS LOTTERY -Williams, Edward	.	08/25/2016.	Redemption 100.0000		25,000	25,000	14,571	16,364		8,636		8,636		25,000			0		08/25/2027	1FE
57585@ W9 8	MASSACHUSETTS LOTTERY -Xavapy, Sueann Y	.	07/08/2016.	Redemption 100.0000		50,000	50,000	27,816	31,053		18,947		18,947		50,000			0		07/08/2029	1FE
57585@ WC 1	MASSACHUSETTS LOTTERY -Baillie, John G	.	08/02/2016.	Redemption 100.0000		50,000	50,000	28,710	45,659		4,341		4,341		50,000			0		08/02/2018	1FE
57585@ WF 4	MASSACHUSETTS LOTTERY -Nadeau, Norman E	.	09/08/2016.	Redemption 100.0000		50,000	50,000	26,146	39,354		10,646		10,646		50,000			0		09/08/2023	1FE
57585@ WK 3	MASSACHUSETTS LOTTERY -Alvarez, Patrick	.	08/10/2016.	Redemption 100.0000		50,000	50,000	40,031	47,502		2,498		2,498		50,000			0		08/10/2017	1FE
57585@ WL 1	MASSACHUSETTS LOTTERY -Berard, Kenneth S	.	09/18/2016.	Redemption 100.0000		50,000	50,000	29,615	36,149		13,851		13,851		50,000			0		09/18/2026	1FE
57585@ X7 1	MASSACHUSETTS LOTTERY -Williams, Edward	.	08/25/2016.	Redemption 100.0000		25,000	25,000	14,032	16,368		8,632		8,632		25,000			0		08/25/2027	1FE
57585@ XM 8	MASSACHUSETTS LOTTERY -Truong, Thien T	.	08/11/2016.	Redemption 100.0000		50,000	50,000	30,362	36,770		13,230		13,230		50,000			0		08/11/2025	1FE
57585@ XQ 9	MASSACHUSETTS LOTTERY -Kleamovich, Randy	.	07/13/2016.	Redemption 100.0000		50,000	50,000	37,072	46,923		3,077		3,077		50,000			0		07/13/2017	1FE
57585@ XT 3	MASSACHUSETTS LOTTERY -Northeastern Capi	.	08/15/2016.	Redemption 100.0000		50,000	50,000	28,459	35,559		14,441		14,441		50,000			0		08/15/2026	1FE
57585@ YV 7	MASSACHUSETTS LOTTERY -Graulich, Tod 0	.	08/31/2016.	Redemption 100.0000		50,000	50,000	39,892	48,091		1,909		1,909		50,000			0		08/31/2016	1FE
57585@ ZU 8	MASSACHUSETTS LOTTERY -Krukowski, Andrew	.	08/05/2016.	Redemption 100.0000		50,000	50,000	32,059	41,825		8,175		8,175		50,000			0		08/05/2021	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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@ ZZ 7	MASSACHUSETTS LOTTERY -Nguyen, Hai Thanh	.	07/20/2016.	Redemption 100.0000		50,000	50,000	30,561	37,422		12,578		12,578		50,000			0		07/20/2025	1FE
59464@ GR 8	MICHIGAN LOTTERY -M&D Lottery Club (3)	.	08/15/2016.	Redemption 100.0000		125,000	125,000	84,918	120,258		4,742		4,742		125,000			0		08/15/2016	1FE
59464@ GU 1	MICHIGAN LOTTERY -M&D Lottery Club (5)	.	08/15/2016.	Redemption 100.0000		125,000	125,000	94,506	119,783		5,217		5,217		125,000			0		08/15/2016	1FE
60630# AG 3	MISSOURI LOTTERY -Lierheimer, Mark 0.0	.	08/15/2016.	Redemption 100.0000		26,971	26,971	14,193	17,164		9,808		9,808		26,971			0		08/15/2028	1FE
64605* PX 7	NEW JERSEY LOTTERY -Coats, Delayne (2)	.	07/06/2016.	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)	.	07/28/2016.	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	.	08/05/2016.	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)	.	07/25/2016.	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)	.	07/25/2016.	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	.	07/10/2016.	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	.	07/23/2016.	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)	.	07/25/2016.	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	.	07/23/2016.	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	.	09/28/2016.	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	.	08/04/2016.	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)	.	09/30/2016.	Redemption 100.0000		9,250	9,250	5,379	8,796		454		454		9,250			0		03/30/2017	1FE
64605* VV 4	NEW JERSEY LOTTERY -Taylor, George 0.0	.	07/15/2016.	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	.	09/10/2016.	Redemption 100.0000		13,000	13,000	8,268	10,044		2,956		2,956		13,000			0		12/10/2024	1FE
64605* VZ 5	NEW JERSEY LOTTERY -Rodriguez, Carmen A.	.	08/24/2016.	Redemption 100.0000		13,000	13,000	6,427	10,638		2,362		2,362		13,000			0		05/24/2021	1FE
64605* WA 9	NEW JERSEY LOTTERY -Rosado, Erik M. 0	.	09/07/2016.	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	.	08/02/2016.	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	.	09/12/2016.	Redemption 100.0000		4,650	4,650	3,303	4,320		330		330		4,650			0		09/12/2017	1FE
64605* WH 4	NEW JERSEY LOTTERY -Porch, Eric W. 0.0	.	08/24/2016.	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%	.	07/02/2016.	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	.	07/02/2016.	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	.	08/03/2016.	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	.	09/22/2016.	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.	.	09/05/2016.	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	.	09/22/2016.	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)	.	07/21/2016.	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	.	07/05/2016.	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	.	09/20/2016.	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	.	08/15/2016.	Redemption 100.0000		16,250	16,250	8,173	13,153		3,097		3,097		16,250			0		11/15/2020	1FE
64982* AD 0	NEW YORK LOTTERY -Grimshaw, Nancy (2)	.	09/15/2016.	Redemption 100.0000		64,987	64,987	31,876	49,477		15,510		15,510		64,987			0		09/15/2022	1FE
64982* AF 5	NEW YORK LOTTERY -Owens, Gary F. 0.000	.	08/15/2016.	Redemption 100.0000		12,127	12,127	6,710	8,407		3,720		3,720		12,127			0		05/15/2026	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)
64982* AK 4	NEW YORK LOTTERY -He, Li Quan (2) 0.00	.	08/15/2016.	Redemption 100.0000		32,500	32,500	19,882	28,706		3,794		3,794		32,500			0		08/15/2019	1FE
64982* AL 2	NEW YORK LOTTERY -McCain, Willie J. 0	.	09/15/2016.	Redemption 100.0000		20,000	20,000	10,008	12,365		7,635		7,635		20,000			0		09/15/2027	1FE
64982* AU 2	NEW YORK LOTTERY -Burgess, Willie 0.00	.	08/15/2016.	Redemption 100.0000		75,000	75,000	46,262	55,215		19,785		19,785		75,000			0		08/15/2024	1FE
64982* AX 6	NEW YORK LOTTERY -Groves, James A. 0.0	.	08/15/2016.	Redemption 100.0000		2,500,000	2,500,000	1,044,374	1,293,851		1,206,149		1,206,149		2,500,000			0		08/15/2034	1FE
64982* BC 1	NEW YORK LOTTERY -Moran, David P. 0.00	.	07/15/2016.	Redemption 100.0000		33,000	33,000	24,131	28,912		4,088		4,088		33,000			0		07/15/2019	1FE
64982* BD 9	NEW YORK LOTTERY -Nowak, Wendy I. 0.00	.	09/15/2016.	Redemption 100.0000		50,000	50,000	25,832	31,018		18,983		18,983		50,000			0		09/15/2028	1FE
64982* BG 2	NEW YORK LOTTERY -Sinclair, Brenda L	.	09/15/2016.	Redemption 100.0000		50,000	50,000	28,909	34,693		15,307		15,307		50,000			0		09/15/2025	1FE
64982* BN 7	NEW YORK LOTTERY -Ross, Janice C. 0.00	.	08/15/2016.	Redemption 100.0000		29,496	29,496	16,728	19,938		9,558		9,558		29,496			0		08/15/2026	1FE
64982* BP 2	NEW YORK LOTTERY -True North Community C	.	07/15/2016.	Redemption 100.0000		150,000	150,000	83,924	99,325		50,675		50,675		150,000			0		07/15/2027	1FE
64982* BQ 0	NEW YORK LOTTERY -Williams, Jean L. 0	.	07/15/2016.	Redemption 100.0000		50,000	50,000	26,928	31,925		18,075		18,075		50,000			0		07/15/2028	1FE
64982* CD 8	NEW YORK LOTTERY -Groves, James A. (2)	.	08/15/2016.	Redemption 100.0000		300,000	300,000	150,544	165,064		134,936		134,936		300,000			0		08/15/2034	1FE
64982* FF 0	NEW YORK LOTTERY -Mrkulic, Dzevat 0.00	.	07/15/2016.	Redemption 100.0000		100,000	100,000	88,975	90,421		9,579		9,579		100,000			0		07/15/2020	1FE
64982* FJ 2	NEW YORK LOTTERY -Tangredi, Lori A. 0	.	09/15/2016.	Redemption 100.0000		50,000	50,000	40,098	40,419		9,581		9,581		50,000			0		09/15/2025	1Z
64982@ B2 1	NEW YORK LOTTERY -Sequerth, George J III	.	08/15/2016.	Redemption 100.0000		10,000	10,000	6,624	9,158		842		842		10,000			0		11/15/2018	1FE
64982@ D5 2	NEW YORK LOTTERY -Reyes, Rufino (2) 0	.	08/15/2016.	Redemption 100.0000		50,000	50,000	18,448	38,999		11,001		11,001		50,000			0		08/15/2022	1FE
64982@ E3 6	NEW YORK LOTTERY -Wilson, Valerie F (2)	.	09/15/2016.	Redemption 100.0000		50,000	50,000	19,442	40,229		9,771		9,771		50,000			0		09/15/2021	1FE
64982@ F4 3	NEW YORK LOTTERY -Cortes, Jose (2) 0.0	.	08/15/2016.	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	.	08/15/2016.	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	.	08/15/2016.	Redemption 100.0000		13,000	13,000	7,830	10,421		2,579		2,579		13,000			0		02/15/2023	1FE
64982@ G5 9	NEW YORK LOTTERY -Vargas, David (2) 0	.	08/15/2016.	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 (	.	08/15/2016.	Redemption 100.0000		13,000	13,000	4,348	9,934		3,066		3,066		13,000			0		02/15/2023	1FE
64982@ H7 4	NEW YORK LOTTERY -Guess, Travis 0.000%	.	09/15/2016.	Redemption 100.0000		50,000	50,000	26,824	36,446		13,554		13,554		50,000			0		09/15/2024	1FE
64982@ J3 1	NEW YORK LOTTERY -Muzzy, Judy 0.000% 0	.	07/15/2016.	Redemption 100.0000		25,000	25,000	16,309	22,517		2,483		2,483		25,000			0		07/15/2018	1FE
64982@ J4 9	NEW YORK LOTTERY -Sandoval, Juan 0.000	.	08/15/2016.	Redemption 100.0000		100,000	100,000	57,385	78,286		21,714		21,714		100,000			0		08/15/2022	1FE
64982@ J5 6	NEW YORK LOTTERY -Cohn, Michael 0.000%	.	08/15/2016.	Redemption 100.0000		32,500	32,500	23,447	31,474		1,026		1,026		32,500			0		02/15/2017	1FE
64982@ L8 7	NEW YORK LOTTERY -Byrnes, Walter 0.000	.	07/15/2016.	Redemption 100.0000		50,000	50,000	29,470	36,410		13,590		13,590		50,000			0		07/15/2026	1FE
64982@ M2 9	NEW YORK LOTTERY -Schmitt, Bryan M. 0	.	08/15/2016.	Redemption 100.0000		7,266	7,266	4,575	6,656		610		610		7,266			0		11/15/2018	1FE
64982@ M3 7	NEW YORK LOTTERY -Sindone, Dennis 0.00	.	08/15/2016.	Redemption 100.0000		50,000	50,000	29,295	36,210		13,790		13,790		50,000			0		08/15/2026	1FE
64982@ M4 5	NEW YORK LOTTERY -Amos, Edward C. 0.00	.	07/15/2016.	Redemption 100.0000		50,000	50,000	39,316	47,425		2,575		2,575		50,000			0		07/15/2017	1FE
64982@ M5 2	NEW YORK LOTTERY -Carbone, Vincent J	.	08/15/2016.	Redemption 100.0000		16,250	16,250	12,775	15,449		801		801		16,250			0		11/15/2017	1FE
64982@ M9 4	NEW YORK LOTTERY -Thorpe, Bernice E. 0	.	08/15/2016.	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	.	08/15/2016.	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	.	08/15/2016.	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	.	08/15/2016.	Redemption 100.0000		6,500	6,500	2,632	6,338		162		162		6,500			0		08/15/2016	1FE
64982@ P2 6	NEW YORK LOTTERY -Jaafar, Sami H. 0.00	.	08/15/2016.	Redemption 100.0000		100,000	100,000	60,090	72,157		27,843		27,843		100,000			0		08/15/2026	1FE
64982@ P9 1	NEW YORK LOTTERY -Montesano, Salvatore J	.	08/15/2016.	Redemption 100.0000		15,000	15,000	11,593	14,656		344		344		15,000			0		08/15/2016	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)
64982@ Q6 6	NEW YORK LOTTERY -Haner, Ginnie L. 0.0	.	08/15/2016.	Redemption 100.0000		7,500	7,500	4,512	4,789		2,711		2,711		7,500			0		08/15/2025	1FE
64982@ QF 6	NEW YORK LOTTERY -Goldman, Gloria 0.00	.	08/15/2016.	Redemption 100.0000		5,200	5,200	2,930	4,921		279		279		5,200			0		05/15/2017	1FE
64982@ R4 0	NEW YORK LOTTERY -Crosby, James A. 0.0	.	08/15/2016.	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)	.	08/15/2016.	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)	.	08/15/2016.	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%	.	08/15/2016.	Redemption 100.0000		6,500	6,500	3,251	5,999		501		501		6,500			0		02/15/2018	1FE
64982@ UH 7	NEW YORK LOTTERY -Golub, Vladimir 0.00	.	08/15/2016.	Redemption 100.0000		6,500	6,500	3,361	5,979		521		521		6,500			0		05/15/2018	1FE
64982@ UV 6	NEW YORK LOTTERY -Walker, Michael 0.00	.	07/15/2016.	Redemption 100.0000		615,000	615,000	262,543	421,071		193,929		193,929		615,000			0		07/15/2026	1FE
64982@ VA 1	NEW YORK LOTTERY -Praskin, Jeffrey 0.0	.	07/12/2016.	Redemption 100.0000		49,000	49,000	21,073	34,071		14,929		14,929		49,000			0		07/12/2025	1FE
64982@ VB 9	NEW YORK LOTTERY -Praskin, Nancy 0.000	.	07/12/2016.	Redemption 100.0000		49,000	49,000	21,099	34,071		14,929		14,929		49,000			0		07/12/2025	1FE
64982@ VG 8	NEW YORK LOTTERY -Kendall, McKenzie (2)	.	08/15/2016.	Redemption 100.0000		586,667	586,667	164,322	453,900		132,767		132,767		586,667			0		08/15/2022	1FE
64982@ VM 5	NEW YORK LOTTERY -Dunne, Claire 0.000%	.	08/25/2016.	Redemption 100.0000		41,784	41,784	24,011	34,985		6,799		6,799		41,784			0		08/25/2020	1FE
64982@ W6 9	NEW YORK LOTTERY -Gallegos, Lourdes G	.	08/15/2016.	Redemption 100.0000		26,000	26,000	19,234	23,514		2,486		2,486		26,000			0		11/15/2018	1FE
64982@ W8 5	NEW YORK LOTTERY -Johnson, Vicki L. 0	.	07/15/2016.	Redemption 100.0000		29,972	29,972	15,968	20,157		9,815		9,815		29,972			0		07/15/2026	1FE
64982@ W9 3	NEW YORK LOTTERY -LeBlanc, Carol G. 0	.	08/15/2016.	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%	.	08/15/2016.	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	.	08/15/2016.	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%	.	08/15/2016.	Redemption 100.0000		7,425	7,425	4,509	5,497		1,928		1,928		7,425			0		11/15/2024	1FE
64982@ X8 4	NEW YORK LOTTERY -Lucey, Stephen J. 0	.	08/15/2016.	Redemption 100.0000		50,000	50,000	34,507	43,230		6,770		6,770		50,000			0		08/15/2019	1FE
64982@ XZ 4	NEW YORK LOTTERY -Febles, Hector S 0.0	.	08/15/2016.	Redemption 100.0000		32,500	32,500	17,182	27,437		5,063		5,063		32,500			0		05/15/2021	1FE
64982@ Y2 6	NEW YORK LOTTERY -Wilson, Valerie F. (4)	.	08/15/2016.	Redemption 100.0000		20,000	20,000	10,957	13,335		6,665		6,665		20,000			0		08/15/2025	1FE
64982@ Y5 9	NEW YORK LOTTERY -Monath, Eric M. 0.00	.	09/15/2016.	Redemption 100.0000		158,000	158,000	107,901	135,823		22,177		22,177		158,000			0		09/15/2019	1FE
64982@ Y8 3	NEW YORK LOTTERY -Stewart (2), Basil 0	.	08/15/2016.	Redemption 100.0000		7,000	7,000	4,864	6,028		972		972		7,000			0		02/15/2020	1FE
64982@ YB 6	NEW YORK LOTTERY -Fountain, Mario (3)	.	08/15/2016.	Redemption 100.0000		13,000	13,000	7,081	12,386		614		614		13,000			0		05/15/2017	1FE
64982@ YG 5	NEW YORK LOTTERY -Licari, Janet 0.000%	.	07/15/2016.	Redemption 100.0000		50,000	50,000	26,853	39,382		10,618		10,618		50,000			0		07/15/2022	1FE
64982@ YL 4	NEW YORK LOTTERY -Rog, John (2) 0.000%	.	08/15/2016.	Redemption 100.0000		13,000	13,000	8,194	11,866		1,134		1,134		13,000			0		11/15/2018	1FE
64982@ ZE 9	NEW YORK LOTTERY -Febles, Hector (2) 0	.	08/15/2016.	Redemption 100.0000		22,500	22,500	12,148	18,978		3,522		3,522		22,500			0		05/15/2021	1FE
64982@ ZP 4	NEW YORK LOTTERY -Hernandez, Jose L 0	.	08/15/2016.	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)	.	08/15/2016.	Redemption 100.0000		10,000	10,000	4,157	8,335		1,665		1,665		10,000			0		11/15/2020	1FE
64982@ ZZ 2	NEW YORK LOTTERY -McGuirk, Darlene M 0	.	08/15/2016.	Redemption 100.0000		50,000	50,000	29,659	41,161		8,839		8,839		50,000			0		08/15/2021	1FE
67758* AL 7	OHIO LOTTERY -Leligdon, Louis Jr. 0.00	.	08/15/2016.	Redemption 100.0000		115,385	115,385	80,519	106,345		9,039		9,039		115,385			0		08/15/2018	1FE
67758* AP 8	OHIO LOTTERY -Price, Pearly E 0.000% 0	.	09/10/2016.	Redemption 100.0000		27,972	27,972	15,755	22,189		5,783		5,783		27,972			0		09/10/2022	1FE
67758* BX 0	OHIO LOTTERY -Bruno, Richard 0.000% 09	.	09/15/2016.	Redemption 100.0000		17,500	17,500	11,234	14,755		2,745		2,745		17,500			0		09/15/2020	1FE
67758* BY 8	OHIO LOTTERY -Chiki, Starla R. 0.000%	.	07/28/2016.	Redemption 100.0000		24,615	24,615	16,421	22,328		2,288		2,288		24,615			0		07/28/2018	1FE
67758* CJ 0	OHIO LOTTERY -Hoskins, Jeanette E 0.00	.	09/02/2016.	Redemption 100.0000		26,906	26,906	16,545	22,205		4,701		4,701		26,906			0		09/02/2020	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
67758* CM 3	OHIO LOTTERY -Fisher, Barbara A. 0.000	.	08/10/2016.	Redemption 100.0000		30,769	30,769	24,177	29,776		994		994		30,769			0		08/10/2016	1FE
67758* CR 2	OHIO LOTTERY -Layton-Moore, Tyra 0.000	.	07/17/2016.	Redemption 100.0000		51,282	51,282	41,857	49,933		1,349		1,349		51,282			0		07/17/2016	1FE
67758* CS 0	OHIO LOTTERY -Derello-Bowen, Sheron 0	.	08/18/2016.	Redemption 100.0000		57,500	57,500	43,182	52,462		5,038		5,038		57,500			0		08/18/2018	1FE
67758* CV 3	OHIO LOTTERY -Thomas, Susan D. 0.000%	.	09/15/2016.	Redemption 100.0000		50,000	50,000	30,336	36,864		13,136		13,136		50,000			0		09/15/2025	1FE
68607# DG 2	OREGON LOTTERY -Wade, Michael D 0.000%	.	09/02/2016.	Redemption 100.0000		43,750	43,750	29,948	40,841		2,909		2,909		43,750			0		09/02/2017	1FE
68607# DR 8	OREGON LOTTERY -Jackson, Esther A. 0.0	.	07/30/2016.	Redemption 100.0000		250,000	250,000	200,265	240,774		9,226		9,226		250,000			0		07/30/2016	1FE
68607# DS 6	OREGON LOTTERY -Jackson, William D. 0	.	07/30/2016.	Redemption 100.0000		250,000	250,000	200,265	240,774		9,226		9,226		250,000			0		07/30/2016	1FE
68607# DU 1	OREGON LOTTERY -Feeney, Dixie 0.000% 0	.	07/06/2016.	Redemption 100.0000		52,000	52,000	37,945	46,930		5,070		5,070		52,000			0		07/06/2018	1FE
68607# DY 3	OREGON LOTTERY -Peacock William H Jr Rev	.	09/09/2016.	Redemption 100.0000		75,000	75,000	55,151	69,307		5,693		5,693		75,000			0		09/09/2017	1FE
68607# EB 2	OREGON LOTTERY -Sheller, Larry 0.000%	.	07/11/2016.	Redemption 100.0000		36,342	36,342	29,463	31,083		5,259		5,259		36,342			0		07/11/2022	1FE
68607# EE 6	OREGON LOTTERY -Sheller, Larry (2) 0.0	.	07/11/2016.	Redemption 100.0000		10,000	10,000	6,207	6,305		3,695		3,695		10,000			0		07/11/2030	1FE
70920# DW 3	PENNSYLVANIA LOTTERY -Vanbourgondien, He	.	07/04/2016.	Redemption 100.0000		50,000	50,000	26,615	46,242		3,758		3,758		50,000			0		07/04/2017	1FE
70920# FR 2	PENNSYLVANIA LOTTERY -Ismail, Widjan 0	.	09/09/2016.	Redemption 100.0000		16,750	16,750	8,932	14,709		2,041		2,041		16,750			0		09/09/2018	1FE
70920# HW 9	PENNSYLVANIA LOTTERY -Kuehne, Kenneth &	.	08/26/2016.	Redemption 100.0000		44,500	44,500	18,457	38,304		6,196		6,196		44,500			0		08/26/2019	1FE
70920# JN 7	PENNSYLVANIA LOTTERY -Schley, Nellie (2)	.	07/06/2016.	Redemption 100.0000		52,000	52,000	24,496	43,837		8,163		8,163		52,000			0		07/06/2020	1FE
70920# KE 5	PENNSYLVANIA LOTTERY -Sincak, Barbara &	.	09/30/2016.	Redemption 100.0000		60,000	60,000	35,735	55,394		4,606		4,606		60,000			0		09/30/2017	1FE
70920# KU 9	PENNSYLVANIA LOTTERY -Ballo, Brett M 0	.	08/01/2016.	Redemption 100.0000		52,000	52,000	36,654	50,188		1,812		1,812		52,000			0		08/01/2016	2FE
70920# KW 5	PENNSYLVANIA LOTTERY -Darrenkamp, Ronald	.	09/04/2016.	Redemption 100.0000		100,000	100,000	59,212	80,364		19,636		19,636		100,000			0		09/04/2022	1FE
70920# LD 6	PENNSYLVANIA LOTTERY -Sincak, Barbara &	.	09/30/2016.	Redemption 100.0000		34,100	34,100	24,414	31,622		2,478		2,478		34,100			0		09/30/2017	1FE
70920# LV 6	PENNSYLVANIA LOTTERY -Sincak, Barbara &	.	09/30/2016.	Redemption 100.0000		20,000	20,000	14,103	18,549		1,451		1,451		20,000			0		09/30/2017	1FE
70920# LW 4	PENNSYLVANIA LOTTERY -Wentzel, Arnold G.	.	08/29/2016.	Redemption 100.0000		45,700	45,700	30,358	40,036		5,664		5,664		45,700			0		08/29/2019	1FE
70920# MA 1	PENNSYLVANIA LOTTERY -Punzo, Francis D.	.	07/01/2016.	Redemption 100.0000		50,000	50,000	28,290	37,798		12,202		12,202		50,000			0		07/01/2024	1FE
70920# MB 9	PENNSYLVANIA LOTTERY -Wentzel, Arnold G.	.	08/29/2016.	Redemption 100.0000		54,300	54,300	27,381	39,525		14,775		14,775		54,300			0		08/29/2023	1FE
70920# ML 7	PENNSYLVANIA LOTTERY -Punzo, Francis D.	.	07/01/2016.	Redemption 100.0000		30,000	30,000	21,118	28,995		1,005		1,005		30,000			0		07/01/2016	1FE
70920# MT 0	PENNSYLVANIA LOTTERY -Rodriguez, Dennis	.	08/22/2016.	Redemption 100.0000		52,000	52,000	28,324	44,235		7,765		7,765		52,000			0		08/22/2020	1FE
70920# NA 0	PENNSYLVANIA LOTTERY -Young, Cheryl A.	.	08/16/2016.	Redemption 100.0000		20,711	20,711	13,470	16,162		4,549		4,549		20,711			0		08/16/2023	1FE
70920# NB 8	PENNSYLVANIA LOTTERY -Bethea, Rhonda I.	.	09/28/2016.	Redemption 100.0000		52,000	52,000	32,070	46,727		5,273		5,273		52,000			0		09/28/2018	1FE
70920# NE 2	PENNSYLVANIA LOTTERY -Sincak, Barbara &	.	09/30/2016.	Redemption 100.0000		61,992	61,992	44,177	56,928		5,064		5,064		61,992			0		09/30/2017	1FE
70920# NH 5	PENNSYLVANIA LOTTERY -Alberti, Richard A.	.	07/08/2016.	Redemption 100.0000		831,234	831,234	587,529	701,447		129,787		129,787		831,234			0		07/08/2020	1FE
70920# NP 7	PENNSYLVANIA LOTTERY -Scanzello, Angelo	.	08/16/2016.	Redemption 100.0000		120,000	120,000	73,617	93,942		26,058		26,058		120,000			0		08/16/2022	1FE
70920# NR 3	PENNSYLVANIA LOTTERY -Thach, Chen 0.00	.	08/22/2016.	Redemption 100.0000		50,000	50,000	28,006	31,360		18,640		18,640		50,000			0		08/22/2030	1FE
70920# NY 8	PENNSYLVANIA LOTTERY -Thach, Chen (2)	.	08/22/2016.	Redemption 100.0000		50,000	50,000	33,100	35,918		14,082		14,082		50,000			0		08/22/2026	1FE
70920# PB 6	PENNSYLVANIA LOTTERY -Thach, Chen (3)	.	08/22/2016.	Redemption 100.0000		50,000	50,000	33,254	35,918		14,082		14,082		50,000			0		08/22/2026	1FE
70920# PQ 3	PENNSYLVANIA LOTTERY -Westfall, Gretchen	.	08/20/2016.	Redemption 100.0000		52,000	52,000	42,542	44,257		7,743		7,743		52,000			0		08/20/2022	1FE
70920# PR 1	PENNSYLVANIA LOTTERY -Green, Sean R. 0	.	08/03/2016.	Redemption 100.0000		15,000	15,000	10,281	10,731		4,269		4,269		15,000			0		08/03/2028	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)
70920# PU 4	PENNSYLVANIA LOTTERY -Bitner, Joshua A.	.	07/16/2016.	Redemption 100.0000		95,000	95,000	73,328	73,509		21,491		21,491		95,000			0		07/16/2032	1FE
70920# PX 8	PENNSYLVANIA LOTTERY -Chen, Thach (4)	.	08/22/2016.	Redemption 100.0000		50,000	50,000	33,620			16,380		16,380		50,000			0		08/22/2030	1Z
88275@ BN 0	TEXAS LOTTERY -Wilkins, Larry 0.000% 0	.	08/15/2016.	Redemption 100.0000		660,000	660,000	321,160	536,910		123,090		123,090		660,000			0		08/15/2020	1FE
88275@ BS 9	TEXAS LOTTERY -Reed, Debbie 0.000% 05/	.	09/01/2016.	Redemption 100.0000		13,003	13,003	7,093	12,332		671		671		13,003			0		05/01/2017	1FE
88275@ BZ 3	TEXAS LOTTERY -Glassco, Sean 0.000% 09	.	09/01/2016.	Redemption 100.0000		52,000	52,000	28,983	49,298		2,702		2,702		52,000			0		09/01/2016	1FE
88275@ EH 0	TEXAS LOTTERY -Harsey, John 0.000% 08/	.	08/01/2016.	Redemption 100.0000		16,600	16,600	9,952	15,365		1,235		1,235		16,600			0		08/01/2017	1FE
88275@ ES 6	TEXAS LOTTERY -RS Trust 0.000% 07/15/2	.	07/15/2016.	Redemption 100.0000		160,000	160,000	85,717	122,147		37,853		37,853		160,000			0		07/15/2024	1FE
88275@ GU 9	TEXAS LOTTERY -Ambriz, Carlos Jr (2) 0	.	08/01/2016.	Redemption 100.0000		26,000	26,000	12,175	21,885		4,115		4,115		26,000			0		08/01/2020	1FE
88275@ HW 4	TEXAS LOTTERY -Sunday, Phyllis 0.000%	.	07/01/2016.	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)	.	07/01/2016.	Redemption 100.0000		13,000	13,000	5,820	11,701		1,299		1,299		13,000			0		04/01/2019	1FE
88275@ JR 3	TEXAS LOTTERY -Ramirez Family Trust 0	.	09/15/2016.	Redemption 100.0000		39,819	39,819	28,117	34,778		5,041		5,041		39,819			0		09/15/2019	1FE
88275@ JX 0	TEXAS LOTTERY -Ramirez, Rebecca C. 0.0	.	07/01/2016.	Redemption 100.0000		65,261	65,261	42,313	50,462		14,799		14,799		65,261			0		07/01/2024	1FE
88275@ KL 4	TEXAS LOTTERY -Ramirez, Rebecca C. (2)	.	07/01/2016.	Redemption 100.0000		38,000	38,000	21,256	27,604		10,396		10,396		38,000			0		07/01/2024	1FE
88275@ KR 1	TEXAS LOTTERY -Gas Meter Shop Irrevoc Tr	.	08/15/2016.	Redemption 100.0000		38,824	38,824	27,120	32,569		6,255		6,255		38,824			0		08/15/2020	1FE
88275@ KU 4	TEXAS LOTTERY -Clewis Investments LP 0	.	07/01/2016.	Redemption 100.0000		75,000	75,000	53,996	65,552		9,448		9,448		75,000			0		07/01/2019	1FE
88275@ KW 0	TEXAS LOTTERY -Andante Investments Ltd	.	07/01/2016.	Redemption 100.0000		70,000	70,000	51,450	61,637		8,363		8,363		70,000			0		07/01/2019	1FE
88275@ KX 8	TEXAS LOTTERY -Clewis Investments LP (2)	.	07/01/2016.	Redemption 100.0000		33,755	33,755	25,053	29,722		4,033		4,033		33,755			0		07/01/2019	1FE
88275@ LB 5	TEXAS LOTTERY -Brown, Preston 0.000% 1	.	07/01/2016.	Redemption 100.0000		7,113	7,113	3,802	4,814		2,300		2,300		7,113			0		10/01/2027	1FE
88275@ LC 3	TEXAS LOTTERY -TS Track Cattle & Horses	.	08/15/2016.	Redemption 100.0000		300,000	300,000	216,206	262,588		37,412		37,412		300,000			0		08/15/2019	1FE
88275@ MP 3	TEXAS LOTTERY -Clewis Investments LP (3)	.	07/01/2016.	Redemption 100.0000		100,000	100,000	68,586	69,851		30,149		30,149		100,000			0		07/01/2028	1FE
88275@ MQ 1	TEXAS LOTTERY -Young, George 0.000% 10	.	07/01/2016.	Redemption 100.0000		32,500	32,500	28,601	29,637		2,863		2,863		32,500			0		10/01/2020	1FE
92812@ CG 6	VIRGINIA LOTTERY -Davis, Linwood 0.000	.	08/15/2016.	Redemption 100.0000		35,000	35,000	23,535	24,367		10,633		10,633		35,000			0		08/15/2030	1FE
92812@ CJ 0	VIRGINIA LOTTERY -Cook, Francis Jr 0.0	.	08/15/2016.	Redemption 100.0000		16,000	16,000	8,990	9,003		6,997		6,997		16,000			0		08/15/2036	1Z
93978@ GT 2	WASHINGTON LOTTERY -Ingram, Daniel A.	.	09/07/2016.	Redemption 100.0000		22,514	22,514	13,060	16,592		5,922		5,922		22,514			0		09/07/2025	1FE
93978@ GU 9	WASHINGTON LOTTERY -Riese, Michelle 0	.	07/09/2016.	Redemption 100.0000		25,000	25,000	14,999	18,249		6,751		6,751		25,000			0		07/09/2026	1FE
93978@ GW 5	WASHINGTON LOTTERY -Riese, Michelle (2)	.	07/09/2016.	Redemption 100.0000		25,000	25,000	14,912	17,973		7,027		7,027		25,000			0		07/09/2026	1FE
93978@ HQ 7	WASHINGTON LOTTERY -Christiansen, Amber	.	09/04/2016.	Redemption 100.0000		20,000	20,000	15,553	16,070		3,931		3,931		20,000			0		09/04/2023	1FE
93978@ HR 5	WASHINGTON LOTTERY -Shaklee, Kim R 0.0	.	09/04/2016.	Redemption 100.0000		20,000	20,000	15,553	16,070		3,931		3,931		20,000			0		09/04/2023	1FE
93978@ HS 3	WASHINGTON LOTTERY -Wangen, David 0.00	.	07/20/2016.	Redemption 100.0000		180,000	180,000	106,358	107,189		72,811		72,811		180,000			0		07/20/2039	1Z
97705# AA 8	WISCONSIN LOTTERY -Yuma, Eugene 0.000%	.	07/15/2016.	Redemption 100.0000		79,658	79,658	40,921	76,177		3,481		3,481		79,658			0		07/15/2016	1
1799999. Total Bonds - U.S. States, Territories and Possessions						27,801,765	27,801,765	16,744,275	21,276,510	0	6,028,139	0	6,028,139	0	27,801,765	0	0	0	0	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
181004 DE 9	CLARK COUNTY NV INDL DEV CALL REVENUE SW	.	07/28/2016.	Redemption 100.0000		8,860,000	8,860,000	9,125,800	8,860,000				0		8,860,000			0	354,511	10/01/2035	1FE
199098 CG 7	COLUMBUS FRANKLIN COUNTY OHIO CALLABLE R	.	08/15/2016.	Redemption 100.0000		155,000	155,000	159,335	155,000				0		155,000			0	10,269	08/15/2027	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)
650863 BJ 1	CITY OF NEWBURGH INDL DEV AGY REVENUE BO.	.	09/20/2016.	Redemption 100.0000		133,472	133,472	133,472	133,472				0		133,472			0	7,568	10/20/2017	1
74489# AA 9	PUEBLO DE ACOMA INDIAN TRIBE PROMISSORY	.	09/30/2016.	Redemption 100.0000		22,295	22,295	22,295	22,295				0		22,295			0	867	09/30/2016	1FE
74489# AA 9	PUEBLO DE ACOMA INDIAN TRIBE PROMISSORY	.	09/30/2016.	Maturity		32	32	32	32				0		32			0	1	09/30/2016	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,170,799	9,170,799	9,440,934	9,170,799	0	0	0	0	0	9,170,799	0	0	0	373,216	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H7 4P 4	FHLMC GOLD POOL #E99830 5.000% 10/01/1	.	09/01/2016.	Paydown		2,740	2,740	2,771	2,749		(10)		(10)		2,740			0	91	10/01/2018	1
3128KS F3 1	FHLMC GOLD POOL #A61986 6.000% 06/01/3	.	09/01/2016.	Paydown		1,310	1,310	1,322	1,322		(11)		(11)		1,310			0	52	06/01/2037	1
3128MD L8 4	FHLMC GOLD POOL #G14651 2.500% 11/01/2	.	09/01/2016.	Paydown		101,729	101,729	106,577	105,273		(3,543)		(3,543)		101,729			0	1,700	11/01/2022	1
3128ME XW 6	FHLMC POOL #G15893 3.000% 08/16/31	.	08/10/2016.	BNP PARIBAS SEC CORP		33,682,052	32,400,000	33,682,051					0		33,682,051			0	40,500	08/16/2031	1
3128ME XW 6	FHLMC POOL #G15893 3.000% 08/16/31	.	07/14/2016.	Basis Adjustment		267,074	32,400,000	267,074					0		267,074			0		08/16/2031	1
3128MJ YY 0	FHLMC GOLD POOL #G08726 3.000% 09/01/4	.	08/18/2016.	MERRILL LYNCH PFS		82,309,375	80,000,000	82,309,375					0		82,309,375			0	86,667	09/01/2046	1
3128MJ YY 0	FHLMC GOLD POOL #G08726 3.000% 09/01/4	.	08/08/2016.	Basis Adjustment		440,625	50,000,000	440,625					0		440,625			0		09/01/2046	1
3128MM HR 7	FHLMC GOLD POOL #G18239 GIANT 5.000% 0	.	09/01/2016.	Paydown		5,283	5,283	5,349	5,330		(47)		(47)		5,283			0	177	03/01/2023	1
3128PU J2 9	FHLMC GOLD POOL #J14781 3.500% 03/01/2	.	09/01/2016.	Paydown		10,645	10,645	10,990	10,940		(294)		(294)		10,645			0	244	03/01/2026	1
3128PW AS 7	FHLMC GOLD POOL #J16317 3.500% 08/01/2	.	09/01/2016.	Paydown		22,707	22,707	23,768	23,587		(880)		(880)		22,707			0	520	08/01/2026	1
3128Q0 Z6 7	FHLMC GOLD POOL #J19765 3.000% 07/01/2	.	09/01/2016.	Paydown		234,306	234,306	242,324	241,733		(7,427)		(7,427)		234,306			0	4,713	07/01/2027	1
312905 ZR 6	FHLMC CMO SER.1080 CL.E 7.000% 05/15/2	.	09/01/2016.	Paydown		1,421	1,421	1,180	1,404		18		18		1,421			0	66	05/15/2021	1
312908 QE 9	FHLMC CMO SER.1210 CL.J 7.500% 01/15/2	.	09/01/2016.	Paydown		10,766	10,766	10,050	10,705		62		62		10,766			0	535	01/15/2022	1
312909 5D 2	FHLMC CMO SER.1281 CL.I 8.000% 05/15/2	.	09/01/2016.	Paydown		5,030	5,030	4,765	4,999		31		31		5,030			0	268	05/15/2022	1
312909 HG 2	FHLMC CMO SER.1239 CL.J 8.000% 04/15/2	.	09/01/2016.	Paydown		4,931	4,931	4,687	4,908		23		23		4,931			0	261	04/15/2022	1
31291Y BF 4	FHLMC POOL #350183 ADJ 2.625% 04/01/22	.	09/01/2016.	Paydown		1,286	1,286	1,276	1,280		6		6		1,286			0	21	04/01/2022	1
312941 3E 5	FHLMC GOLD POOL #A93497 4.500% 08/01/4	.	09/01/2016.	Paydown		18,283	18,283	19,006	18,975		(692)		(692)		18,283			0	542	08/01/2040	1
31294K FL 4	FHLMC GOLD POOL #E01071 WALA 5.500% 11	.	09/01/2016.	Paydown		28,301	28,301	28,292	28,249		52		52		28,301			0	1,031	11/01/2016	1
31294K UP 8	FHLMC GOLD POOL #E01490 5.000% 11/01/1	.	09/01/2016.	Paydown		2,668	2,668	2,701	2,678		(10)		(10)		2,668			0	88	11/01/2018	1
31294N PP 8	FHLMC POOL #EG04030 3.000% 07/01/27	.	08/12/2016.	BNP PARIBAS SEC CORP		17,672,681	17,000,000	17,672,681					0		17,672,681			0	21,250	07/01/2027	1
31294N PP 8	FHLMC POOL #EG04030 3.000% 07/01/27	.	07/14/2016.	Basis Adjustment		140,131	17,000,000	140,131					0		140,131			0		07/01/2027	1
3132M4 T5 4	FHLMC GOLD POOL #Q24472 4.000% 01/01/4	.	09/01/2016.	Paydown		1,001,101	1,001,101	1,045,525	1,044,454		(43,354)		(43,354)		1,001,101			0	27,804	01/01/2044	1
3132QU CG 6	FHLMC GOLD POOL #Q37270 3.500% 08/01/4	.	09/01/2016.	Paydown		9,850	9,850	10,352	10,347		(497)		(497)		9,850			0	230	08/01/2045	1
313398 VT 3	FHLMC ABS FLOAT SER.T-35 CL.A 0.805% 0	.	09/26/2016.	Paydown		7,277	7,277	6,710	6,273		1,004		1,004		7,277			0	36	09/25/2031	1
3133T2 TZ 3	FHLMC CMO SER.23 CL.HL 6.000% 11/25/23	.	09/01/2016.	Paydown		29,147	29,147	26,241	28,959		188		188		29,147			0	1,190	11/25/2023	1
3133TC AS 7	FHLMC ABS PASS THRU SER.T-9 CL.A5 7.05	.	09/01/2016.	Paydown		140,470	140,470	142,422	140,926		(456)		(456)		140,470			0	6,223	03/25/2029	1
3133TD 6V 3	FHLMC ABS PASS THRU SER.T10 CL.A4 6.92	.	09/01/2016.	Paydown		72,349	72,349	72,349	72,349				0		72,349			0	3,445	05/25/2029	1
3133TG DA 4	FHLMC ABS PASS THRU SER.T-13 CL.A6 6.5	.	09/01/2016.	Paydown		88,615	88,615	88,607	88,313		303		303		88,615			0	3,839	09/25/2029	1
3133TK PF 1	FHLMC ABS FLOAT SER.T-16 CL.A 0.875% 0	.	09/26/2016.	Paydown		1,876	1,876	1,877	1,528		348		348		1,876			0	10	06/25/2029	1
3133TN GH 1	FHLMC ABS PASS THRU SER.T-23 CL.A 0.80	.	09/26/2016.	Paydown		4,117	4,117	4,117	3,778		339		339		4,117			0	19	05/25/2030	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)
3133TR 7C 3	FHLMC ABS PASS THRU SER.T-31 CL.A7 0.7	.	09/26/2016.	Paydown		2,432	2,432	2,432	2,432				0		2,432			0	12	05/25/2031	1
3133TS QG 1	FHLMC ABS FLOAT SER.T-32 CL.A1 0.785%	.	09/26/2016.	Paydown		7,834	7,834	7,834	7,834				0		7,834			0	38	08/25/2031	1
31348S QQ 0	FHLMC POOL #785863 ADJ 2.673% 06/01/27	.	09/01/2016.	Paydown		1,225	1,225	1,225	1,223		1		1		1,225			0	20	06/01/2027	1
31354N 2X 3	FHLMC POOL #607090 ADJ 2.303% 05/01/22	.	09/01/2016.	Paydown		15,280	15,280	15,123	15,193		87		87		15,280			0	213	05/01/2022	1
31358H 4T 9	FNMA CMO SER.1991-101 CL.G 9.000% 08/2	.	09/01/2016.	Paydown		1,050	1,050	1,023	1,024		26		26		1,050			0	62	08/25/2021	1
31358P HT 7	FNMA CMO SER.G92-35 CL.E 7.500% 07/25/	.	09/01/2016.	Paydown		12,874	12,874	11,892	12,240		634		634		12,874			0	649	07/25/2022	1
31358P QU 4	FNMA CMO SER.1992-136 CL.PK 6.000% 08/	.	09/01/2016.	Paydown		4,947	4,947	3,823	4,175		772		772		4,947			0	198	08/25/2022	1
31359U Y6 6	FNMA ABS SER.1998-65 CL.A3 6.390% 09/1	.	09/16/2016.	Paydown		235,093	235,093	230,823	234,727		366		366		235,093			0	10,017	09/16/2028	1
31359U Y8 2	FNMA ABS SER.1998-65 CL.A4 6.430% 07/0	.	09/02/2016.	Paydown		306,852	306,852	306,711	307,827		(975)		(975)		306,852			0	13,099	07/02/2029	1
31359V YH 0	FNMA CMO SER.1999-T2 CL.A1 7.500% 01/1	.	09/01/2016.	Paydown		28,045	28,045	29,193	28,668		(623)		(623)		28,045			0	1,378	01/19/2039	1
31359X 2L 2	FNMA ABS SER.2000-14 CL.A2 7.350% 05/0	.	09/01/2016.	Paydown		95,917	95,917	97,191	96,983		(1,066)		(1,066)		95,917			0	4,841	05/04/2031	1
31359X FC 8	FNMA ABS SER.1999-62 CL.A1 6.285% 07/1	.	09/15/2016.	Paydown		478,739	478,739	451,810	475,105		3,633		3,633		478,739			0	19,956	07/18/2028	1
31359X FD 6	FNMA ABS SER.1999-62 CL.A2 6.773% 07/1	.	09/15/2016.	Paydown		20,312	20,312	20,360	20,326		(14)		(14)		20,312			0	942	07/18/2028	1
31359X FF 1	FNMA ABS SER.1999-62 CL.A4 7.510% 06/1	.	09/15/2016.	Paydown		228,629	228,629	230,117	228,634		(6)		(6)		228,629			0	11,429	06/18/2028	1
313602 HT 4	FNMA CMO SER.1988-29 CL.B 9.500% 12/25	.	09/01/2016.	Paydown		93	93	95	93				0		93			0	6	12/25/2018	1
313602 UH 5	FNMA CMO SER.1989-31 CL.E 9.150% 06/25	.	09/01/2016.	Paydown		358	358	386	367		(9)		(9)		358			0	22	06/25/2019	1
313615 TX 4	FNMA POOL #050966 7.000% 01/01/24	.	09/01/2016.	Paydown		4,409	4,409	4,519	4,470		(61)		(61)		4,409			0	207	01/01/2024	1
31362M 2Q 0	FNMA POOL #065583 4.406% 09/01/28	.	09/01/2016.	Paydown		23,780	23,780	24,256	24,099		(318)		(318)		23,780			0	715	09/01/2028	1
31370Q GW 3	FNMA POOL #237913 6.500% 01/01/24	.	09/01/2016.	Paydown		319	319	317	317		2		2		319			0	12	01/01/2024	1
31371B YB 1	FNMA POOL #247406 6.500% 01/01/19	.	09/01/2016.	Paydown		65	65	64	64				0		65			0	3	01/01/2019	1
31371S ZT 4	FNMA POOL #260945 6.500% 01/01/24	.	09/01/2016.	Paydown		816	816	810	811		5		5		816			0	35	01/01/2024	1
31371Y 3J 8	FNMA POOL #266401 6.500% 01/01/24	.	09/01/2016.	Paydown		689	689	684	685		4		4		689			0	30	01/01/2024	1
31372B VV 9	FNMA POOL #268028 6.500% 01/01/24	.	09/01/2016.	Paydown		955	955	947	949		6		6		955			0	41	01/01/2024	1
31372B VW 7	FNMA POOL #268029 6.500% 01/01/24	.	09/01/2016.	Paydown		502	502	498	499		3		3		502			0	22	01/01/2024	1
31372B VZ 0	FNMA POOL #268032 6.500% 01/01/24	.	09/01/2016.	Paydown		107	107	106	106		1		1		107			0	5	01/01/2024	1
31372C RJ 9	FNMA POOL #268789 6.500% 01/01/24	.	09/01/2016.	Paydown		649	649	643	645		4		4		649			0	28	01/01/2024	1
31372C XT 0	FNMA POOL #268990 6.500% 01/01/24	.	09/01/2016.	Paydown		63,802	63,802	63,284	63,407		395		395		63,802			0	2,422	01/01/2024	1
31372D BM 7	FNMA POOL #269244 6.500% 01/01/24	.	09/01/2016.	Paydown		47	47	47	47				0		47			0	2	01/01/2024	1
31373T 5A 4	FNMA POOL #303341 ADJ 3.153% 02/01/31	.	09/01/2016.	Paydown		4,316	4,316	4,387	4,357		(41)		(41)		4,316			0	89	02/01/2031	1
3137A2 AZ 4	FHLMC ABS SER.K009 CL.A1 2.757% 05/25/	.	09/01/2016.	Paydown		106,964	106,964	108,029	107,201		(237)		(237)		106,964			0	2,038	05/25/2020	1
31385X MA 2	FNMA POOL #555753 HARM 2.715% 06/25/33	.	09/01/2016.	Paydown		45,729	45,729	45,329	43,699		2,031		2,031		45,729			0	747	06/25/2033	1
3138A1 NL 1	FNMA POOL #AH0394 3.500% 12/01/25	.	09/01/2016.	Paydown		472,749	472,749	496,055	494,508		(21,759)		(21,759)		472,749			0	11,099	12/01/2025	1
3138A7 FZ 6	FNMA POOL #AH5583 4.500% 02/01/41	.	09/01/2016.	Paydown		22,284	22,284	23,725	23,674		(1,390)		(1,390)		22,284			0	675	02/01/2041	1
3138A9 KV 5	FNMA POOL #AH7507 3.500% 03/01/26	.	09/01/2016.	Paydown		304,284	304,284	322,018	320,106		(15,822)		(15,822)		304,284			0	7,148	03/01/2026	1
3138AB YR 4	FNMA POOL #AH9719 4.500% 04/01/41	.	09/01/2016.	Paydown		40,546	40,546	43,175	43,080		(2,534)		(2,534)		40,546			0	1,178	04/01/2041	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)
3138AN N2 5	FNMA POOL #AI8508 3.500% 08/01/26	.	09/01/2016.	Paydown		160,200	160,200	167,459	166,727		(6,527)		(6,527)		160,200			0	3,773	08/01/2026	1
3138AU Q7 5	FNMA POOL #AJ3177 3.500% 10/01/26	.	09/01/2016.	Paydown		232,709	232,709	245,035	244,220		(11,511)		(11,511)		232,709			0	5,526	10/01/2026	1
3138E5 CH 9	FNMA POOL #AK0971 3.000% 02/01/27	.	09/01/2016.	Paydown		287,880	287,880	303,623	301,381		(13,502)		(13,502)		287,880			0	5,865	02/01/2027	1
3138EB QX 6	FNMA POOL #AK6769 3.500% 03/01/27	.	09/01/2016.	Paydown		156,870	156,870	165,767	164,884		(8,014)		(8,014)		156,870			0	3,743	03/01/2027	1
3138EJ RC 4	FNMA POOL #AL2282 4.000% 10/01/42	.	09/01/2016.	Paydown		86,435	86,435	87,970	87,928		(1,493)		(1,493)		86,435			0	2,412	10/01/2042	1
3138EL UR 2	FNMA POOL #AL4191 3.500% 01/01/28	.	09/01/2016.	Paydown		375,233	375,233	392,236	390,628		(15,394)		(15,394)		375,233			0	8,706	01/01/2028	1
3138MQ G6 4	FNMA POOL #AQ8320 2.500% 12/01/27	.	09/01/2016.	Paydown		76,396	76,396	79,893	79,342		(2,947)		(2,947)		76,396			0	1,272	12/01/2027	1
3138WC T8 6	FNMA POOL #AS3274 3.500% 09/01/29	.	09/01/2016.	Paydown		309,561	309,561	326,272	325,506		(15,946)		(15,946)		309,561			0	7,184	09/01/2029	1
3138WC W5 8	FNMA POOL #AS3367 3.500% 09/01/29	.	09/01/2016.	Paydown		708,373	708,373	746,946	745,119		(36,746)		(36,746)		708,373			0	16,304	09/01/2029	1
3138WD MT 5	FNMA POOL #AS3969 4.000% 12/01/44	.	09/01/2016.	Paydown		355,400	355,400	377,668	377,415		(22,015)		(22,015)		355,400			0	9,773	12/01/2044	1
3138WE 4D 8	FNMA POOL # AS5319 3.500% 07/01/45	.	09/01/2016.	Paydown		500,589	500,589	524,326			(23,737)		(23,737)		500,589			0	6,028	07/01/2045	1
3138WE NS 4	FNMA POOL #AS4900 4.000% 05/01/45	.	09/01/2016.	Paydown		242,412	242,412	257,600	257,461		(15,050)		(15,050)		242,412			0	6,475	05/01/2045	1
3138WG KY 9	FNMA POOL #AS6610 3.000% 02/01/31	.	09/01/2016.	Paydown		880,853	880,853	920,904			(40,051)		(40,051)		880,853			0	9,681	02/01/2031	1
3138X4 TP 5	FNMA POOL #AU5057 4.000% 11/01/43	.	09/01/2016.	Paydown		362	362	380	380		(17)		(17)		362			0	10	11/01/2043	1
3138XE U2 2	FNMA POOL #AV3300 4.000% 12/01/43	.	09/01/2016.	Paydown		37,842	37,842	38,480	38,457		(615)		(615)		37,842			0	981	12/01/2043	1
3138XF AU 9	FNMA POOL #AV3618 3.500% 12/01/28	.	09/01/2016.	Paydown		6,682	6,682	7,066	7,048		(366)		(366)		6,682			0	161	12/01/2028	1
3138XG G4 9	FNMA POOL #AV4718 4.000% 12/01/43	.	09/01/2016.	Paydown		7,301	7,301	7,663	7,651		(350)		(350)		7,301			0	200	12/01/2043	1
3138YY FZ 1	FNMA POOL #AZ6483 3.000% 07/01/30	.	09/01/2016.	Paydown		886,231	886,231	926,666			(40,434)		(40,434)		886,231			0	9,496	07/01/2030	1
313920 GQ 7	FNMA CMO SER.2001-29 CL.A 7.000% 01/25	.	09/01/2016.	Paydown		187,324	187,324	189,049	190,782		(3,458)		(3,458)		187,324			0	8,392	01/25/2041	1
313921 6A 1	FNMA CMO SER.2001-T10 CL.A1 7.000% 12/	.	09/01/2016.	Paydown		81,212	81,212	84,689	81,022		190		190		81,212			0	3,792	12/25/2041	1
31392A 5L 8	FNMA CMO SER.2001-T12 CL.A1 6.500% 08/	.	09/01/2016.	Paydown		14,653	14,653	14,892	14,606		47		47		14,653			0	636	08/25/2041	1
31392A 7A 0	FANNIEMAE GRANTOR TRUST CMO SER.2002-T1	.	09/01/2016.	Paydown		123,007	123,007	125,217	123,007				0		123,007			0	5,530	11/25/2031	1
31392A 7B 8	FNMA CMO SER.2002-T1 CL.A2 7.000% 11/2	.	09/01/2016.	Paydown		52,213	52,213	54,089	52,196		17		17		52,213			0	2,408	11/25/2031	1
31392A JW 9	FNMA CMO SER.2001-50 CL.BA 7.000% 10/2	.	09/01/2016.	Paydown		132,384	132,384	137,236	132,048		337		337		132,384			0	5,990	10/25/2041	1
31392B 4K 9	FNMA CMO SER.2002-7 CL.QP 6.000% 03/25	.	09/01/2016.	Paydown		176,247	176,247	172,557	174,860		1,387		1,387		176,247			0	7,114	03/25/2022	1
31392B 6T 8	FANNIEMAE GRANTOR TRUST CMO SER.2002-T4	.	09/01/2016.	Paydown		89,825	89,825	91,060	89,938		(113)		(113)		89,825			0	3,934	12/25/2041	1
31392C EQ 3	FNMA ABS FLOAT SER.2002-W2 CL.AV1 0.78	.	09/25/2016.	Paydown		237	237	237	237				0		237			0	1	06/25/2032	1
31392C XY 5	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	09/26/2016.	Paydown		21,183	21,183	21,187	18,614		2,569		2,569		21,183			0	95	05/25/2032	1
31392D QH 8	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	09/26/2016.	Paydown		28,163	28,163	28,166	26,896		1,266		1,266		28,163			0	128	07/25/2032	1
31392D UM 2	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20.	.	09/26/2016.	Paydown		55,873	55,873	55,881	49,420		6,453		6,453		55,873			0	230	06/25/2032	1
31392E W6 3	FNMA ABS FLOAT SER.2002-W11 CL.AV1 0.8	.	09/26/2016.	Paydown		619	619	619	539		81		81		619			0	3	11/25/2032	1
31392F LX 3	FNMA CMO SER.2002-80 CL.A1 6.500% 11/2	.	09/01/2016.	Paydown		33,279	33,279	35,083	34,090		(811)		(811)		33,279			0	1,490	11/25/2042	1
31392G FN 0	FNMA CMO SER.2002-T18 CL.A1 6.500% 08/	.	09/01/2016.	Paydown		442,793	442,793	465,625	467,976		(25,183)		(25,183)		442,793			0	19,294	08/25/2042	1
31392G VX 0	FNMA CMO SER.2003-W1 CL.1A1 5.617% 12/	.	09/01/2016.	Paydown		120,199	120,199	126,756	123,814		(3,615)		(3,615)		120,199			0	4,565	12/25/2042	1
31392M GY 2	FHLMC CMO SER.2002-T42 CL.A4 6.500% 02	.	09/01/2016.	Paydown		180,890	180,890	180,070	180,105		785		785		180,890			0	7,978	02/25/2042	1
31393A S4 0	FNMA ABS FLOAT SER.2003-W5 CL.A 0.745%	.	09/25/2016.	Paydown		81,038	81,038	80,931	72,759		8,279		8,279		81,038			0	364	04/25/2033	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393B T4 7	FNMA CMO SER.2003-W6 CL.1A41 5.398% 10	.	09/01/2016.	Paydown		120,360	120,360	119,137	119,527		833		833		120,360			0	4,375	10/25/2042	1
31393X FS 1	FNMA CMO SER.2004-T1 CL.1A1 6.000% 01/	.	09/01/2016.	Paydown		40,611	40,611	42,451	42,128		(1,517)		(1,517)		40,611			0	1,598	01/25/2044	1
31394A YQ 3	FANNIEMAE GRANTOR TRUST ABS ADJ SER.2004	.	09/28/2016.	Paydown		113,487	113,487	113,505	112,959		528		528		113,487			0	739	05/28/2035	1
31394V PT 1	FNMA CMO SER.2005-W4 CL.1A1 6.000% 08/	.	09/01/2016.	Paydown		40,599	40,599	41,170	40,915		(316)		(316)		40,599			0	1,609	08/25/2045	1
31395T ZK 3	FHLMC CMO SER.2973 CL.PX 5.500% 01/15/	.	09/01/2016.	Paydown		48,810	48,810	48,665	48,689		121		121		48,810			0	1,895	01/15/2035	1
31395X 4P 7	FHLMC CMO SER.3023 CL.DG 5.500% 09/15/	.	09/01/2016.	Paydown		633,958	633,958	641,635	633,299		660		660		633,958			0	23,417	09/15/2034	1
31396V QW 1	FNMA CMO FLOAT SER.2007-36 CL.F 0.755%	.	09/25/2016.	Paydown		107,700	107,700	107,667	102,690		5,010		5,010		107,700			0	489	04/25/2037	1
31396X HN 7	FNMA CMO SER.2007-77 CL.HN 6.000% 08/2	.	09/01/2016.	Paydown		53,145	53,145	55,845	54,634		(1,489)		(1,489)		53,145			0	2,205	08/25/2037	1
31400T 7M 3	FNMA POOL #697600 SEASONED 5.500% 04/0	.	09/01/2016.	Paydown		34,338	34,338	34,250	34,226		113		113		34,338			0	1,258	04/01/2018	1
31403C 3S 8	FNMA POOL #745209 SEASONED 5.500% 09/0	.	09/01/2016.	Paydown		41,668	41,668	41,567	41,540		128		128		41,668			0	1,523	09/01/2019	1
31403U VU 2	FNMA POOL #758527 100% PUERTO RICO 5.0	.	09/01/2016.	Paydown		3,640	3,640	3,626	3,627		13		13		3,640			0	114	03/01/2034	1
31405K 3X 7	FNMA POOL #792014 SEASONED 5.500% 09/0	.	09/01/2016.	Paydown		94,489	94,489	94,061	94,107		382		382		94,489			0	3,171	09/01/2019	1
3140E0 VP 7	FNMA POOL #AZ7821 3.500% 08/01/45	.	09/01/2016.	Paydown		917,635	917,635	943,655			(26,021)		(26,021)		917,635			0	13,778	08/01/2045	1
3140E2 HA 2	FNMA POOL #AZ9224 3.500% 10/01/45	.	08/01/2016.	Paydown									0					0		10/01/2045	1
3140E4 EX 1	FNMA POOL #BA0149 4.000% 10/01/45	.	09/01/2016.	Paydown		430,666	430,666	457,650	457,347		(26,681)		(26,681)		430,666			0	12,407	10/01/2045	1
3140EU P5 2	FNMA POOL #BC0443 3.500% 12/01/45	.	09/01/2016.	Paydown		5,206,354	5,206,354	5,428,844			(222,490)		(222,490)		5,206,354			0	77,525	12/01/2045	1
3140EV 5H 6	FNMA POOL #BC1747 3.500% 01/01/46	.	09/01/2016.	Paydown		5,988,888	5,988,888	6,252,773			(263,885)		(263,885)		5,988,888			0	89,335	01/01/2046	1
3140F0 GK 4	FNMA POOL #BC4701 4.000% 03/01/46	.	09/01/2016.	Paydown		88,972	88,972	95,124			(6,152)		(6,152)		88,972			0	1,324	03/01/2046	1
31412Q HM 4	FNMA POOL #931836 4.000% 08/01/39	.	09/01/2016.	Paydown		19,794	19,794	20,721	20,673		(879)		(879)		19,794			0	529	08/01/2039	1
31416W RH 7	FNMA POOL #AB1387 4.500% 08/01/40	.	09/01/2016.	Paydown		28,809	28,809	30,682	30,608		(1,799)		(1,799)		28,809			0	863	08/01/2040	1
31417D KX 0	FNMA POOL #AB6609 3.500% 10/01/42	.	09/01/2016.	Paydown		213,662	213,662	218,269	218,147		(4,485)		(4,485)		213,662			0	4,972	10/01/2042	1
31418A P3 6	FNMA POOL #MA1341 2.500% 02/01/23	.	09/01/2016.	Paydown		126,399	126,399	132,679	131,033		(4,634)		(4,634)		126,399			0	2,112	02/01/2023	1
31418A SV 1	FNMA POOL #MA1431 2.500% 05/01/23	.	09/01/2016.	Paydown		272,090	272,090	281,358	279,220		(7,130)		(7,130)		272,090			0	4,547	05/01/2023	1
31418A YX 0	FNMA POOL #MA1625 3.000% 10/01/23	.	09/01/2016.	Paydown		172	172	178	177		(5)		(5)		172			0	4	10/01/2023	1
31419A G2 7	FNMA POOL #AE0216 4.000% 08/01/40	.	09/01/2016.	Paydown		88,777	88,777	93,036	92,857		(4,080)		(4,080)		88,777			0	2,375	08/01/2040	1
31419L ZX 4	FNMA POOL #AE9757 4.000% 12/01/40	.	09/01/2016.	Paydown		105,561	105,561	110,608	110,354		(4,793)		(4,793)		105,561			0	2,857	12/01/2040	1
628962 AC 6	NIH NEUROSCIENCE CENTER SEC GTD CERTS OF.	.	08/15/2016.	Redemption 100.0000		290,205	290,205	290,205	290,205				0		290,205			0	19,960	02/15/2019	1
628962 AD 4	NIH NEUROSCIENCE CENTER SEC GTD CERTS SE.	.	08/15/2016.	Redemption 100.0000		290,205	290,205	287,303	289,526		679		679		290,205			0	19,960	02/15/2019	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/4	.	07/11/2016.	BARCLAYS CAPITAL INC.		102,983,828	99,000,000	102,983,828					0		102,983,828			0	284,399	07/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 3.000% 08/01	.	08/08/2016.	Various		252,652,422	244,000,000	252,700,235					0		252,700,235		(47,813)	(47,813)	732,826	08/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 3.000% 09	.	08/29/2016.	Various		233,880,547	226,000,000	234,033,672					0		234,033,672		(153,125)	(153,125)	679,834	09/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS OCTOBER 3.000% 10/0	.	09/20/2016.	Various		31,164,120	30,135,000	31,169,190					0		31,169,190		(5,071)	(5,071)	30,135	10/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.500% 06/01/4	.	07/01/2016.	WELLS FARGO SEC LLC									0					0	8,594	06/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.500% 07/01/4	.	07/05/2016.	Various		300,245,493	286,050,000	300,245,493					0		300,245,493			0	710,427	07/01/2046	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	FHLMC DOLLAR ROLLS AUGUST 3.500% 08/01	.	08/04/2016.	Various		1,028,424,756	979,700,000	1,028,424,756					0		1,028,424,756			0	2,367,494	08/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 3.500% 09	.	09/08/2016.	Various		1,028,484,050	979,700,000	1,028,424,756					0		1,028,424,756		59,294	59,294	2,403,346	09/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS OCTOBER 3.500% 10/0	.	09/23/2016.	Various		84,533,008	80,250,000	84,189,983					0		84,189,983		343,025	343,025	93,625	10/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 4.000% 07/01/4	.	07/11/2016.	Various		318,544,858	300,275,000	318,544,858					0		318,544,858			0	607,267	07/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 4.000% 08/01	.	08/05/2016.	Various		318,544,858	300,275,000	318,544,858					0		318,544,858			0	575,148	08/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 4.000% 09	.	08/31/2016.	Various		318,651,724	300,275,000	318,544,858					0		318,544,858		106,866	106,866	678,952	09/01/2046	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 07/01/3	.	07/14/2016.	Various		620,768,576	592,950,000	620,768,576					0		620,768,576			0	1,522,179	07/01/2031	1
000000 00 0	FHLMC DOLLAR ROLLS AUGUST 3.000% 08/01	.	08/10/2016.	Various		620,768,576	592,950,000	620,768,576					0		620,768,576			0	1,623,286	08/01/2031	1
000000 00 0	FHLMC DOLLAR ROLLS SEPTEMBER 3.000% 09	.	09/13/2016.	Various		620,768,576	592,950,000	620,768,576					0		620,768,576			0	1,611,807	09/01/2031	1
000000 00 0	FNMA DOLLAR ROLLS JULY 4.000% 07/01/46	.	07/11/2016.	CANTOR FITZGERALD & CO.		131,720,741	124,000,000	131,720,741					0		131,720,741			0	256,611	07/01/2046	1
000000 00 0	FNMA DOLLAR ROLLS AUGUST 4.000% 08/01/	.	08/02/2016.	CANTOR FITZGERALD & CO.		131,720,741	124,000,000	131,720,741					0		131,720,741			0	254,028	08/01/2046	1
000000 00 0	FNMA DOLLAR ROLLS SEPTEMBER 4.000% 09/	.	09/08/2016.	CANTOR FITZGERALD & CO.		131,720,741	124,000,000	131,720,741					0		131,720,741			0	309,893	09/01/2046	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						6,436,961,915	6,232,182,362	6,437,624,526	12,706,178	0	(926,105)	0	(926,105)	0	6,436,658,737	0	303,176	303,176	15,505,226	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 BW 9	AMERICAN BUSINESS FINANCIAL ABS SER.2001	.	08/01/2016.	Paydown		23,459	23,459	23,522	23,858		(399)		(399)		23,459			0	959	03/15/2032	3FM
000780 BZ 8	ABN AMRO MORTGAGE CORP CMO SER.2003-4 CL	.	09/01/2016.	Paydown		197,600	197,600	168,948	195,220		2,380		2,380		197,600			0	6,331	03/25/2033	1FM
00111@ AA 2	AES HAWAII INC SENIOR SECURED NOTES 6	.	09/30/2016.	Redemption 100.0000		262,350	262,350	262,350	262,350				0		262,350			0	13,518	06/30/2022	5
00113* AA 2	AEP GENERATING COMPANY SENIOR NOTES 6	.	09/30/2016.	Redemption 100.0000		247,934	247,934	247,934	247,934				0		247,934			0	15,694	09/30/2037	2
00253C HQ 3	AAMES MORTGAGE TR 2002 ABS SER.2002-1 CL	.	09/01/2016.	Paydown		176,027	176,027	176,027	176,027				0		176,027			0	7,386	06/25/2032	1FM
00253C HR 1	AAMES MORTGAGE TR 2002 ABS SER.2002-1 CL	.	09/01/2016.	Paydown		258,560	258,560	258,560	258,560				0		258,560			0	10,781	01/25/2032	1FM
004375 BD 2	ACCREDITED MTG LOAN TR 2004-3 ABS SER.20	.	09/01/2016.	Paydown		53,131	53,131	53,112	53,017		115		115		53,131			0	1,698	10/25/2034	1FM
03063N AA 5	AMERICOLD LLC TRUST 2010-ARTA ABS SER.20	.	09/11/2016.	Paydown		355,871	355,871	362,905	359,648		(3,777)		(3,777)		355,871			0	9,131	01/14/2029	1FM
03072S MV 4	AMERIQUEST MORTGAGE SECURITIES ABS SER.2	.	09/01/2016.	Paydown		89,375	89,375	88,941	89,124		251		251		89,375			0	2,999	01/25/2034	1FM
040104 EZ 0	ARGENT SECURITIES INC ABS ADJ SER.2004-W	.	09/01/2016.	Paydown		269,760	269,760	275,324	275,670		(5,910)		(5,910)		269,760			0	7,521	03/25/2034	1FM
04124@ AA 9	ARKLOW-FBF LLC NOTES 4.000% 05/11/22	.	09/11/2016.	Redemption 100.0000		9,636	9,636	9,636	9,636				0		9,636			0	257	05/11/2022	5*
05332* BA 5	AUTOMOTIVE RENTALS INC SENIOR SECURED NO	.	08/15/2016.	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429				0		3,571,429			0	116,071	08/15/2022	1
05377R AT 1	AVIS BUDGET RNTL FDG AESOP LLC ABS SER.2	.	09/20/2016.	Paydown		3,310,000	3,310,000	3,342,971			(32,971)		(32,971)		3,310,000			0	56,435	11/20/2017	1AM
05568N AF 9	BNSF RAILWAY CO LLC PASS THROUGH TRUST S	.	07/02/2016.	Redemption 100.0000		340,817	340,817	340,817	340,817				0		340,817			0	19,191	07/02/2016	1
05577@ AG 5	BTMU CAPITAL CORP EQUIPMENT NOTES SER.A	.	08/26/2016.	Redemption 100.0000		102,199	102,199	102,199	102,199				0		102,199			0	6,694	02/26/2021	1
05577@ AH 3	BTMU CAPITAL CORP EQUIPMENT NOTES SER.B	.	08/26/2016.	Redemption 100.0000		98,360	98,360	98,360	98,360				0		98,360			0	6,443	02/26/2021	1
05577@ AJ 9	BTMU CAPITAL CORP EQUIPMENT NOTES SER.C	.	08/26/2016.	Redemption 100.0000		30,126	30,126	30,126	30,126				0		30,126			0	1,961	02/26/2021	1
05577@ AK 6	BTMU CAPITAL CORP EQUIPMENT NOTES SER.D	.	08/26/2016.	Redemption 100.0000		30,929	30,929	30,929	30,929				0		30,929			0	2,026	02/26/2021	1
05577@ AM 2	BTMU CAPITAL CORP EQUIPMENT NOTES SER.E	.	08/26/2016.	Redemption 100.0000		12,453	12,453	12,453	12,453				0		12,453			0	811	02/26/2021	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)
05578X AC 2	BMW VEHICLE OWNER TRUST 2013-A ABS SER.2...	.	09/25/2016.	Paydown		673,065	673,065	672,329			736		736		673,065			0	2,617	11/27/2017	1AM
05581R AA 4	BMW VEHICLE LEASE TRUST 2016-1 ABS SER.2.....	.	09/20/2016.	Paydown		8,451,655	8,451,655	8,451,655					0		8,451,655			0	27,871	02/21/2017	1AM
06008# AA 3	BANGOR HYDRO ELECTRIC CO SENIOR UNSECURE	.	08/07/2016.	Redemption 100.0000		1,818,182	1,818,182	1,805,565	1,815,542		2,639		2,639		1,818,182			0	96,545	08/07/2018	2
073568 AA 5	BEACON CONTAINER FINANCE LLC ABS SER.201...	.	09/20/2016.	Paydown		221,709	221,709	221,699	221,701		7		7		221,709			0	5,401	09/20/2027	1AM
07383F BX 5	BEAR STEARNS COMM MTGE SEC ABS SER.1999-..	.	09/15/2016.	Paydown		588,744	588,744	539,942	580,625		8,119		8,119		588,744			0	27,466	05/20/2030	1AM
08869# AA 7	BGS CTL PASS-THRU TRUST SER.2009 CHANDLE...	.	09/15/2016.	Redemption 100.0000		35,555	35,555	35,555	35,555				0		35,555			0	1,560	05/15/2034	2
08869@ AA 9	BGS CTL PASS-THRU TRUST SER.2009 BILLING.....	.	09/15/2016.	Redemption 100.0000		9,474	9,474	9,474	9,474				0		9,474			0	413	11/15/2032	2
08870# AA 4	BGS CTL PASS-THRU TRUST SER.2009 ENGLEWO.	.	09/15/2016.	Redemption 100.0000		28,150	28,150	28,150	28,150				0		28,150			0	1,235	05/15/2034	2
08870* AA 8	BGS CTL PASS-THRU TRUST SER.2009 BEL AIR.....	.	09/15/2016.	Redemption 100.0000		25,820	25,820	25,820	25,820				0		25,820			0	1,133	07/15/2034	2
08870@ AA 6	BGS CTL PASS-THRU TRUST SER.2009 SANDY O....	.	09/15/2016.	Redemption 100.0000		35,920	35,920	35,920	35,920				0		35,920			0	1,562	06/15/2032	2
08871* AA 7	BGS CTL PASS-THRU TRUST SER.2009 CAMP VE....	.	09/15/2016.	Redemption 100.0000		20,153	20,153	20,153	20,153				0		20,153			0	886	09/15/2034	2
08875# AA 9	BFC CHEVRON FED REC TRUST TRUST CERTIFIC..	.	09/01/2016.	Redemption 100.0000		93,220	93,220	93,220	93,220				0		93,220			0	3,043	05/01/2027	1
08882# AA 0	BGS CTL PASS-THRU TRUST CERTS SER.2011 C....	.	09/15/2016.	Redemption 100.0000		14,047	14,047	14,047	14,047				0		14,047			0	484	03/15/2035	2
08882@ AA 2	BGS CTL PASS-THRU TRUST CERTS SER.2011 E....	.	09/15/2016.	Redemption 100.0000		10,100	10,100	10,100	10,100				0		10,100			0	352	09/15/2035	2
08886@ AA 8	BGS CTL PASS-THRU TRUST CERTS SER.2011 S....	.	09/15/2016.	Redemption 100.0000		10,171	10,171	10,171	10,171				0		10,171			0	354	08/15/2035	2
09182@ AA 7	BFC-HON FED RECEIVABLES TRUST COLLZD DEB.	.	07/01/2016.	Redemption 100.0000		478,345	478,345	478,345	478,345				0		478,345			0	23,391	07/01/2031	1
09774X AV 4	BOMBARDIER CAP MTGE SEC CORP ABS SER.199.	.	09/01/2016.	Paydown		66,870	66,870	66,870	66,870				0		66,870			0	2,898	11/15/2025	4AM
10061# AB 7	BOSTON CAP CONST TCF XXIII-A SECURED GTD....	.	07/05/2016.	Redemption 100.0000		656,426	656,426	484,485	635,979		20,448		20,448		656,426			0		01/03/2018	1
12189P AE 2	BNSF RAILWAY COMPANY LLC PASS THRU CERTS	.	07/02/2016.	Paydown		3,212	3,212	3,212	3,212				0		3,212			0	230	01/02/2020	1FE
12489W JQ 8	CREDIT-BASED ASSET SERVICING ABS SER.200.....	.	09/01/2016.	Paydown		284,972	284,972	280,914	282,923		2,049		2,049		284,972			0	10,050	05/25/2035	1FM
12537# AA 1	800 LONG RIDGE LLC CGA SER.2009-CTL-4 CE.....	.	09/10/2016.	Redemption 100.0000		193,733	193,733	193,733	193,733				0		193,733			0	7,300	12/10/2023	1
125401 AC 3	CGWF COMM MTGE TR 2013-RKWH ABS FLOAT SE	.	08/15/2016.	Paydown		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	186,582	11/15/2030	1FM
12540@ AA 8	CGA CAPITAL CREDIT LEASE TRUST PASS THRU...	.	09/10/2016.	Redemption 100.0000		56,240	56,240	56,240	56,240				0		56,240			0	1,771	07/10/2040	2
12557@ AA 8	CGA CAPITAL CREDIT LEASE TRUST PASS THRU...	.	09/10/2016.	Redemption 100.0000		70,909	70,909	70,909	70,909				0		70,909			0	1,849	06/10/2041	1
12558M AF 9	CIT GROUP HOME EQUITY LOAN TR ABS SER.20....	.	09/01/2016.	Paydown		16,238	16,238	16,234	16,532		(295)		(295)		16,238			0	782	02/25/2033	1FM
12558M BL 5	CIT GROUP HOME EQUITY LOAN TR ABS STEP S....	.	09/30/2016.	Paydown		151,628	151,628	151,138	150,717		910		910		151,628			0	9,835	10/20/2032	1FM
125634 AG 0	CLI FUNDING LLC ABS SER.2013 CL.1A 2.8.....	.	09/18/2016.	Paydown		425,000	425,000	424,937	424,833		167		167		425,000			0	8,018	03/18/2028	1AM
125925 EL 7	CMC SECURITIES CORP IV CMO SER.1997-2 CL.....	.	09/01/2016.	Paydown		12,188	12,188	12,319	12,134		53		53		12,188			0	596	11/25/2027	1FM
12623S AB 6	COMM MORTGAGE TRUST 2012-CR5 ABS SER.201.	.	09/01/2016.	Paydown		1,034,925	1,034,925	1,060,796	1,044,839		(9,914)		(9,914)		1,034,925			0	13,929	12/10/2045	1FM
126410 LM 9	CSX TRANSPORTATION INC SECURED NOTES 6...	.	07/15/2016.	Redemption 100.0000		434,242	434,242	414,701	421,088		13,153		13,153		434,242			0	27,144	01/15/2023	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)
12644@ AM 7	CTL LEASE TRUST NOTES SER.2001-1 7.230	.	09/15/2016.	Redemption 100.0000		28,163	28,163	28,163	28,163				0		28,163			0	1,358	01/15/2027	1
12644@ AR 6	CTL LEASE TRUST SENIOR SECURED NOTES 7	.	09/15/2016.	Redemption 100.0000		77,143	77,143	77,143	77,143				0		77,143			0	3,919	12/15/2026	1
12644@ BN 4	CTL 2002-17 TRUST BONDS 6.531% 01/20/2	.	09/20/2016.	Redemption 100.0000		32,480	32,480	32,480	32,480				0		32,480			0	1,415	01/20/2022	2
12644@ BP 9	CTL 2001-22 TRUST GTD BONDS 6.151% 01/	.	09/15/2016.	Redemption 100.0000		43,619	43,619	43,619	43,619				0		43,619			0	1,790	01/15/2023	2
126502 E* 0	CTS HEL TR 1995-2 ABS SR CERTS SER.1995-	.	08/01/2016.	Paydown		2,972	2,972	2,971	2,968		4		4		2,972			0	144	10/25/2025	5
126650 BP 4	CVS HEALTH CORP GLOBAL PASS THRU CERTS	.	09/10/2016.	Redemption 100.0000		103,303	103,303	108,617	107,500		(4,197)		(4,197)		103,303			0	4,159	12/10/2028	2FE
126650 BQ 2	CVS HEALTH CORP GLOBAL PASS THRU CERTS	.	09/10/2016.	Redemption 100.0000		98,321	98,321	98,150	98,431		(110)		(110)		98,321			0	4,553	01/10/2030	2FE
12666T AF 3	COUNTRYWIDE ABS CERTS 2006-11 ABS GTD SE	.	09/01/2016.	Paydown		226,084	250,336	146,797	161,782		64,302		64,302		226,084			0	8,332	09/25/2046	1FM
126670 PA 0	COUNTRYWIDE ABS CERTS 2005-16 ABS GTD SE	.	09/01/2016.	Paydown		228,814	237,893	166,454	158,728		70,086		70,086		228,814			0	7,323	05/25/2036	1FM
126673 DP 4	COUNTRYWIDE ABS CERTS 2004 ABS SER.2004-	.	09/01/2016.	Paydown		53,947	53,947	53,144	53,672		275		275		53,947			0	1,788	12/25/2034	1FM
126673 JB 9	COUNTRYWIDE ABS CERTS 2004 ABS SER.2004-	.	09/01/2016.	Paydown		284,395	284,395	275,702	282,156		2,239		2,239		284,395			0	8,564	12/25/2034	1FM
126683 AC 5	COUNTRYWIDE ABS CERTS 2006-S5 ABS GTD SE	.	09/01/2016.	Paydown		526,238	526,136	186,455	11,116		515,122		515,122		526,238			0	21,263	06/25/2035	1FM
126683 AF 8	COUNTRYWIDE ABS CERTS 2006-S5 ABS GTD SE	.	09/01/2016.	Paydown		246,337	246,541	106,678	2,576		243,761		243,761		246,337			0	9,827	06/25/2035	1FM
126684 AC 3	COUNTRYWIDE ABS CERTS 2006-S6 ABS GTD SE	.	09/01/2016.	Paydown		657,893	591,791	302,346	227,077		430,816		430,816		657,893			0	25,327	03/25/2034	1FM
126684 AF 6	COUNTRYWIDE ABS CERTS 2006-S6 ABS SER.20	.	09/01/2016.	Paydown		783,344	698,221	370,756	241,311		542,032		542,032		783,344			0	30,202	03/25/2034	1FM
126685 DZ 6	COUNTRYWIDE HEL TR 2006-S2 ABS SER.2006-	.	09/01/2016.	Paydown		103,427	102,325	45,279	1,284		102,143		102,143		103,427			0	3,779	07/25/2027	1FM
12668G AC 6	COUNTRYWIDE ABS CERTS 2006-S9 ABS GTD SE	.	09/01/2016.	Paydown		493,855	493,855	466,828	486,364		7,491		7,491		493,855			0	18,964	08/25/2036	1FM
12668X AE 5	COUNTRYWIDE ABS CERTS 2006-S8 ABS ADJ SE	.	09/01/2016.	Paydown		80,760	80,760	80,758	80,725		35		35		80,760			0	3,166	04/25/2036	2FM
12668X AF 2	COUNTRYWIDE ABS CERTS 2006-S8 ABS SER.20	.	09/01/2016.	Paydown		286,215	286,215	280,561	283,680		2,535		2,535		286,215			0	10,352	04/25/2036	1FM
12669D BR 8	COUNTRYWIDE HOME LOANS CMO SER.2002-19 C.	.	09/01/2016.	Paydown		122,354	122,354	125,221	121,996		358		358		122,354			0	4,241	11/25/2017	1FM
12669F 5W 9	COUNTRYWIDE HOME LOANS CMO SER.2004-J7 C.	.	09/01/2016.	Paydown		156,452	156,452	156,330	155,888		565		565		156,452			0	5,785	08/25/2034	1FM
12669F RQ 8	COUNTRYWIDE HOME LOANS CMO SER.2004-4 CL.	.	08/01/2016.	Paydown		134,136	134,136	133,642	133,663		473		473		134,136			0	4,355	05/25/2034	1FM
12669F Y8 0	COUNTRYWIDE HOME LOANS CMO SER.2004-J6 C.	.	09/01/2016.	Paydown		66,701	66,701	63,262	66,273		428		428		66,701			0	2,335	08/25/2024	1FM
12669G DW 8	COUNTRYWIDE HOME LOANS CMO SER.2004-J8 C.	.	09/01/2016.	Paydown		23,471	23,471	23,977	23,397		74		74		23,471			0	864	12/25/2034	1FM
12672# AA 6	CVS LEASE-BACKED PT PRIV PL TR PASS-THRO	.	09/10/2016.	Redemption 100.0000		92,589	92,589	92,589	92,589				0		92,589			0	2,904	09/10/2034	2
127055 AG 6	CABOT CORP SENIOR UNSECURED NOTES 5.00	.	09/27/2016.	Call 100.0508		16,008,130	16,000,000	16,047,780	16,008,648		(518)		(518)		16,008,130			0	791,111	10/01/2016	2FE
12806* AH 4	CAITHNESS LONG ISLAND LLC SENIOR SECURED	.	07/15/2016.	Redemption 100.0000		182,424	182,424	135,073	146,621		35,804		35,804		182,424			0	10,416	01/15/2032	2FE
140274 AA 9	CAPLEASE CDO ABS SER.2005-1A CL.A 4.92	.	07/29/2016.	Paydown		164,904	164,904	164,677	164,835		69		69		164,904			0	6,092	01/29/2040	1AM
140689 AA 8	CAPMARK MILITARY HSG TR XXXIII ABS GTD S	.	09/10/2016.	Paydown		21,688	21,688	21,435	21,463		224		224		21,688			0	816	09/10/2052	1
14313M AC 8	CARMAX AUTO OWNER TRUST 2013-2 ABS SER.2	.	09/15/2016.	Paydown		195,869	195,869	195,670			199		199		195,869			0	719	01/16/2018	1AM
14313U AB 2	CARMAX AUTO OWNER TRUST 2014-4 ABS SER.2	.	08/15/2016.	Paydown		213,727	213,727	213,568			159		159		213,727			0	734	02/15/2018	1AM
14313U AH 9	CARMAX AUTO OWNER TRUST 2014-4 ABS FLOAT.	.	08/15/2016.	Paydown		224,340	224,340	224,287			53		53		224,340			0	820	02/15/2018	1AM

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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)
14313W AB 8	CARMAX AUTO OWNER TRUST 2015-1 ABS SER.2..	.	09/15/2016.	Paydown		4,905,639	4,905,639	4,905,831			(192)		(192)		4,905,639			0	25,149	03/15/2018	1AM
14313Y AA 6	CARMAX AUTO OWNER TRUST 2016-1 ABS SER.2..	.	08/15/2016.	Paydown		4,620,174	4,620,174	4,620,174					0		4,620,174			0	14,960	02/15/2017	1AM
152314 DP 2	CENTEX HOME EQUITY ABS ADJ SER.2001-B CL	.	09/01/2016.	Paydown		139,833	139,833	139,822	140,842		(1,008)		(1,008)		139,833			0	6,840	07/25/2032	3FM
152314 EJ 5	CENTEX HOME EQUITY ABS SER.2002-A CL.AF4	.	09/01/2016.	Paydown		71,149	71,149	71,495	71,148		1		1		71,149			0	2,649	08/25/2030	1FM
152314 KK 5	CENTEX HOME EQUITY ABS SER.2004-C CL.AF6	.	09/01/2016.	Paydown		117,062	117,062	112,069	116,405		657		657		117,062			0	4,524	06/25/2034	1FM
15722# AA 9	CGA LEASE-BKD PASS-THRU TRUST PASS-THRU	.	09/10/2016.	Redemption 100.0000		4,687	4,687	4,687	4,687				0		4,687			0	140	01/10/2041	1
15722* AA 3	CGA LEASE-BKD PASS-THRU TRUST PASS-THRU	.	09/10/2016.	Redemption 100.0000		66,210	66,210	66,210	66,210				0		66,210			0	2,135	01/10/2041	1
157507 AC 8	CHALET NAVY PROPERTIES LP GTD SENIOR SEC	.	09/15/2016.	Redemption 100.0000		124,813	124,813	124,813	124,813				0		124,813			0	9,413	03/15/2024	1FE
172973 2M 0	CITICORP MTGE SECURITIES INC CMO SER.200	.	09/01/2016.	Paydown		359,017	359,017	361,373	357,901		1,117		1,117		359,017			0	13,563	09/25/2035	1FM
172973 3G 2	CITICORP MTGE SECURITIES INC CMO SER.200	.	09/01/2016.	Paydown		265,157	265,157	262,412	264,146		1,011		1,011		265,157			0	9,591	10/25/2035	1FM
172973 S9 1	CITICORP MTGE SECURITIES INC CMO SER.200	.	09/01/2016.	Paydown		264,807	264,807	259,930	263,743		1,064		1,064		264,807			0	9,961	04/25/2035	1FM
172973 Z3 6	CITICORP MTGE SECURITIES INC CMO SER.200	.	09/01/2016.	Paydown		659,066	659,066	658,551	656,696		2,371		2,371		659,066			0	25,172	08/25/2035	1FM
17305E FE 0	CITIBANK CC ISS TR 2013-A6 ABS SER.2013-	.	09/07/2016.	Paydown		70,000,000	70,000,000	70,169,531			(169,531)		(169,531)		70,000,000			0	924,000	09/07/2018	1AM
17306U CE 6	CITIFINANCIAL MORTGAGE SEC INC ABS SER.2	.	09/01/2016.	Paydown		170,228	170,228	165,182	168,105		2,123		2,123		170,228			0	4,927	04/25/2034	1FM
17309N AF 8	CITICORP RES MTGE SEC 2007-2 ABS SER.200	.	09/01/2016.	Paydown		923,897	923,897	898,028	883,127		40,770		40,770		923,897			0	34,703	07/25/2036	1FM
17310E AF 5	CITICORP RES MTGE SEC 2007-2 ABS SER.200	.	09/01/2016.	Paydown		1,456,956	1,456,956	1,456,839	1,452,268		4,688		4,688		1,456,956			0	54,154	09/25/2036	1FM
17310N AF 5	CITICORP RES MTGE SEC 2007-2 ABS SER.200	.	09/01/2016.	Paydown		786,592	786,592	786,576	784,136		2,456		2,456		786,592			0	30,621	11/25/2036	1FM
21075W EC 5	CONTIMORTGAGE HEL TR 1997-1 ABS ADJ SER	.	09/01/2016.	Paydown		37,389	37,389	37,365	36,206		1,183		1,183		37,389			0	1,276	03/15/2028	1FM
22541Q VG 4	CS FIRST BOSTON MTG SEC CORP CMO SER.200	.	09/01/2016.	Paydown		319,466	319,466	317,869	318,254		1,212		1,212		319,466			0	11,714	10/25/2033	1FM
225458 LH 9	CS FIRST BOSTON MTG SEC CORP CMO SER.200	.	09/01/2016.	Paydown		59,587	59,587	60,239	59,494		93		93		59,587			0	2,421	07/25/2035	1FM
23242E AF 6	COUNTRYWIDE ABS 2006-13 ABS SER.2006-13	.	09/01/2016.	Paydown		103,080	123,635	72,487	78,520		24,561		24,561		103,080			0	3,593	05/25/2050	1FM
23242J AQ 1	COUNTRYWIDE HEL TR 2007-GW ABS GTD SER.2	.	09/15/2016.	Paydown		265,921	265,921	262,680	263,343		2,578		2,578		265,921			0	1,852	08/15/2037	1FM
23242M AD 3	COUNTRYWIDE ABS 2006-S3 ABS SER.2006-S3	.	09/01/2016.	Paydown		9,222	30,845	8,581	4,660		4,562		4,562		9,222			0	1,470	02/25/2041	1FM
23242M AE 1	COUNTRYWIDE ABS 2006-S3 ABS GTD SER.2006	.	09/01/2016.	Paydown		39,995	40,874	19,190	501		39,494		39,494		39,995			0	1,549	06/25/2021	1FM
23243N AJ 7	COUNTRYWIDE ABS 2006-S4 ABS GTD SER.2006	.	09/01/2016.	Paydown		831,551	747,035	346,325	231,686		599,865		599,865		831,551			0	36,781	07/25/2034	1FM
233851 AH 7	DAIMLER FINANCE NA LLC NOTES 2.625% 09	E	09/15/2016.	Maturity		10,000,000	10,000,000	9,888,600	9,982,991		17,009		17,009		10,000,000			0	262,500	09/15/2016	1FE
235851 AM 4	DANAHER CORP CALLABLE SENIOR NOTES 3.9	.	08/15/2016.	Call 112.6020		2,252,040	2,000,000	1,999,500	1,999,686		252,354		252,354		2,252,040			0	50,267	06/23/2021	1FE
24780* AA 4	DELTA TOWNSHIP UTIL II, LLC SENIOR SECUR	.	09/10/2016.	Redemption 100.0000		194,108	194,108	58,232	90,861		103,247		103,247		194,108			0	17,583	11/10/2020	2
24966@ AC 4	DEPOSITORY TR & CLEARING CORP SENIOR NOT	.	09/28/2016.	Redemption 100.0000		325,000	325,000	325,000	325,000				0		325,000			0	12,773	09/28/2032	1
25179M AH 6	DEVON ENERGY CORP SENIOR GLOBAL NOTES	.	08/11/2016.	TENDER OFFER		9,969,300	9,000,000	10,566,000	9,653,829		(125,796)		(125,796)		9,528,033		441,267	441,267	607,950	01/15/2019	3FE
26442C AQ 7	DUKE ENERGY CAROLINAS LLC SECURED GLOBAL	.	09/26/2016.	GOLDMAN SACHS & CO		8,257,120	8,000,000	7,996,880			194		194		7,997,074		260,046	260,046	110,000	03/15/2023	1FE
28500# AB 8	ELEC RELIABILITY COUNCIL TX SENIOR NOTES	.	09/30/2016.	Redemption 100.0000		375,000	375,000	375,000	375,000				0		375,000			0	8,438	09/30/2032	1
28618W AA 2	ELEMENT RAIL LEASING I LLC ABS SER.2014-	.	09/19/2016.	Paydown		201,479	201,479	201,479	201,479				0		201,479			0	3,707	04/19/2044	1AM

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28618X AA 0	ELEMENT RAIL LEASING I LLC ABS SER.2015-	.	09/19/2016.	Paydown		587,394	587,394	587,394	587,394				0		587,394			0	10,523	02/19/2045	1AM
28932M AA 3	ELM ROAD GEN STATION LLC SENIOR SECURED	.	08/11/2016.	Redemption 100.0000		101,725	101,725	101,725	101,725				0		101,725			0	5,299	02/11/2030	1FE
28932M AG 0	ELM ROAD GEN STATION LLC SENIOR SECURED	.	07/19/2016.	Redemption 100.0000		79,805	79,805	79,805	79,805				0		79,805			0	3,729	01/19/2031	1FE
29372E BB 3	ENTERPRISE FLEET FIN 2014-1 ABS SER.2014	.	09/20/2016.	Paydown		949,292	949,292	946,474			2,818		2,818		949,292			0	4,808	09/20/2019	1AM
29372E BN 7	ENTERPRISE FLEET FIN 2016-1 ABS SER.2016	.	09/20/2016.	Paydown		11,418,362	11,418,362	11,418,362					0		11,418,362			0	47,256	02/20/2017	1Z
29372E BR 8	ENTERPRISE FLEET FIN 2016-2 ABS SER.2016	.	09/20/2016.	Paydown		10,976,666	10,976,666	10,976,666					0		10,976,666			0	11,134	07/20/2017	1
30231G AR 3	EXXON MOBIL CORP CALL SR UNSEC GLOBAL NO.	.	09/26/2016.	DEUTSCHE BANK SECURITIES INC.		4,138,960	4,000,000	4,000,000					0		4,000,000		138,960	138,960	62,395	03/01/2023	1FE
30280@ AA 4	FR ENCLAVE SPV LP CTL SR SEC NOTES 5.1	.	07/07/2016.	Redemption 100.0000		50,226	50,226	50,226	50,226				0		50,226			0	1,955	09/30/2033	2
313305 AA 2	FEDERAL EXPRESS CORP PASS THRU CERTS SER	.	07/15/2016.	Redemption 100.0000		82,973	82,973	83,181	83,023		(50)		(50)		82,973			0	2,178	01/15/2018	2FE
31679J AC 7	FIFTH THIRD AUTO TR 2014-1 ABS SER.2014-	.	09/12/2016.	Paydown		430,299	430,299	429,744			555		555		430,299			0	1,703	04/16/2018	1AM
31846L AY 2	FIRST ALLIANCE MTGE TR 1996 ABS SR CERTS	.	09/01/2016.	Paydown		1,365	1,365	1,365	1,365				0		1,365			0	67	06/20/2027	1FM
31846L BE 5	FIRST ALLIANCE MTGE TR 1996 ABS GTD CERT	.	09/01/2016.	Paydown		1,551	1,551	1,549	1,554		(3)		(3)		1,551			0	87	12/20/2027	1FM
33848J AD 7	FLAGSTAR HEL TR 2007-1A ABS SER.2007-1A	.	09/01/2016.	Paydown		1,388,041	1,388,041	1,388,032	1,384,823		3,217		3,217		1,388,041			0	55,963	01/25/2035	3FM
34529Y AC 0	FORD CREDIT AUTO OWNER TRUST ABS SER.201	.	07/15/2016.	Paydown		837,546	837,546	837,416			131		131		837,546			0	3,308	11/15/2017	1AM
34531P AA 9	FORD CREDIT AUTO OWNER 2016-A ABS SER.20	.	08/15/2016.	Paydown		1,687,989	1,687,989	1,687,989					0		1,687,989			0	20,225	02/15/2017	1AM
361856 DB 0	GMAC MTGE CORP LN TR 2004-HE ABS SER.200	.	09/01/2016.	Paydown		271,856	271,856	196,334	236,906		34,950		34,950		271,856			0	8,340	10/25/2033	1FM
361856 DX 2	GMAC MTGE CORP LN TR 2004-HE ABS SER.200	.	09/01/2016.	Paydown		89,067	89,067	89,067	89,067				0		89,067			0	3,458	09/25/2034	1FM
361856 DY 0	GMAC MTGE CORP LN TR 2004-HE ABS SER.200	.	09/01/2016.	Paydown		37,460	37,460	37,460	37,460				0		37,460			0	1,336	09/25/2034	1FM
36185H EB 5	GMAC MTGE CORP LN TR 2004-GH ABS SER.200	.	09/01/2016.	Paydown		84,801	84,801	84,773	84,584		217		217		84,801			0	2,703	07/25/2035	1AM
36186K AC 9	GMAC MTGE CORP LN TR 2007-HE1 ABS GTD SE	.	09/01/2016.	Paydown		1,124,766	1,124,766	1,124,755	1,120,939		3,826		3,826		1,124,766			0	43,294	08/25/2037	1FM
36186K AE 5	GMAC MTGE CORP LN TR 2007-HE1 ABS SER.20	.	09/01/2016.	Paydown		161,028	161,028	161,025	160,549		479		479		161,028			0	6,077	08/25/2037	1FM
36186L AC 7	GMAC MTGE CORP LN TR 2007-HE2 ABS SER.20	.	09/01/2016.	Paydown		311,695	317,719	160,512	135,761		175,934		175,934		311,695			0	13,192	12/25/2037	1FM
36186L AE 3	GMAC MTGE CORP LN TR 2007-HE2 ABS GTD SE	.	09/01/2016.	Paydown		214,256	218,397	112,321	95,533		118,722		118,722		214,256			0	9,592	12/25/2037	1FM
36220@ AA 4	GPM INVESTMENT FUND I SECURED TAX CREDIT	.	07/05/2016.	Redemption 100.0000		199,364	199,364	155,793	183,212		16,153		16,153		199,364			0		01/03/2018	1
36228F 2L 9	GSR MTGE LOAN TR 2004-6F CMO SER.2004-6F	.	09/01/2016.	Paydown		293,833	293,833	282,616	288,880		4,953		4,953		293,833			0	10,750	05/25/2034	1FM
36242D ES 8	GSR MORTGAGE LOAN TRUST CMO SER.2004-10F	.	09/01/2016.	Paydown		67,979	67,979	67,597	67,749		230		230		67,979			0	2,265	08/25/2019	1FM
36242D ST 1	GSR MORTGAGE LOAN TRUST ABS SER.2005-1 C	.	09/01/2016.	Paydown		44,155	44,155	44,154	44,030		126		126		44,155			0	1,413	11/25/2034	1FM
36248E AA 3	GS MTG SECURITIES TR 2005-ROCK ABS SER.2	.	09/01/2016.	Paydown		64,448	64,448	65,090	64,777		(329)		(329)		64,448			0	1,648	12/10/2043	1FM
36248P AA 8	GS MTG SECURITIES TR 2007-GG10 ABS SER.2	.	09/01/2016.	Paydown		347,484	347,484	347,477	347,437		47		47		347,484			0	4,053	01/10/2031	1FM
36250U AA 2	GM FINANCIAL AUTOMOBILE LEASIN ABS SER.2	.	09/20/2016.	Paydown		4,217,455	4,217,455	4,217,455					0		4,217,455			0	13,006	02/21/2017	1FE
36804P AF 3	GATX CORP PASS THRU CERTS 5.697% 01/02	.	07/02/2016.	Redemption 100.0000		60,840	60,840	60,840	60,840				0		60,840			0	3,466	01/02/2025	2FE
38011X AA 2	GMAC COMMERCIAL MTG ASSET CORP ABS GTD S	.	09/10/2016.	Paydown		72,558	72,558	81,330	78,992		(6,434)		(6,434)		72,558			0	3,042	09/10/2036	1

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38012K AB 7	GMAC COMMERCIAL MTG ASSET CORP ABS SER.2	.	09/10/2016.	Paydown		274,277	274,277	269,745	272,316		1,961		1,961		274,277			0	9,717	01/10/2025	1
38012L AA 7	GMAC COMMERCIAL MTG ASSET CORP ABS SER.2	.	09/10/2016.	Paydown		98,356	98,356	89,395	88,226		10,130		10,130		98,356			0	4,389	05/10/2051	1
38012M AA 5	GMAC COMMERCIAL MTG ASSET CORP ABS GTD S	.	09/10/2016.	Paydown		41,274	41,274	41,438	41,410		(136)		(136)		41,274			0	1,502	03/10/2051	1
38012T AE 2	GMAC MTGE CORP LN TR 2006-HE3 ABS GTD SE	.	09/01/2016.	Paydown		451,116	441,713	242,697	206,577		244,539		244,539		451,116			0	18,499	10/25/2036	1FM
38119# AC 8	GOLDEN SPREAD ELECTRIC COOP 1ST MTGE NOT	.	08/10/2016.	Redemption 100.0000		252,240	252,240	252,240	252,240				0		252,240			0	11,003	08/10/2031	1
39121J A* 1	GREAT RIVER ENERGY 1ST MTGE BONDS SER.20	.	07/01/2016.	Redemption 100.0000		279,070	279,070	279,070	279,070				0		279,070			0	16,214	07/01/2021	1
393505 SU 7	GREEN TREE FINANCIAL CORP ABS SR SUB SER	.	09/15/2016.	Paydown		37,617	37,617	39,730	37,763		(146)		(146)		37,617			0	1,908	06/15/2028	1AM
40406* AA 4	HA HOWARD SVCS LLC SECURED NOTES 7.223	.	09/01/2016.	Redemption 100.0000		172,453	172,453	172,453	172,453				0		172,453			0	8,309	05/01/2031	3
40407* AA 3	HANNON ARMSTRONG 2006 TRUST HA NOR FED R	.	07/01/2016.	Paydown		134,285	134,285	134,285	134,285				0		134,285			0	2,077	07/01/2026	1
40431F AJ 0	HOUSEHOLD HEL TR 2007-1 ABS FLOAT SER.20	.	09/20/2016.	Paydown		886,625	886,625	853,930	876,219		10,406		10,406		886,625			0	4,783	03/20/2036	1FM
40431M AA 4	HOUSEHOLD HEL TR 2007-2 ABS FLOAT SER.20	.	09/20/2016.	Paydown		573,299	573,299	518,727	546,457		26,842		26,842		573,299			0	2,448	07/20/2036	1FM
40431M AJ 5	HOUSEHOLD HEL TR 2007-2 ABS SER.2007-2 C	.	09/20/2016.	Paydown		784,040	784,040	660,554	731,216		52,825		52,825		784,040			0	4,859	07/20/2036	1FM
40457* AA 2	HA-CES FED RECEIVABLES TRUST COLL DEBT C	.	07/01/2016.	Redemption 100.0000		364,031	364,031	364,031	364,031				0		364,031			0	15,945	07/01/2035	1
42210@ AA 4	HD ANCHORAGE AK CTL TRUST PASS-THRU TRUS	.	09/15/2016.	Redemption 100.0000		28,200	28,200	28,200	28,200				0		28,200			0	930	03/15/2042	1
42346# AE 1	HELMERICH & PAYNE INT DRILLING SENIOR NO	.	07/21/2016.	Redemption 100.0000		4,400,000	4,400,000	4,400,000	4,400,000				0		4,400,000			0	268,400	07/21/2016	2
42809H AB 3	HESS CORP SENIOR UNSECURED NOTES 8.125	.	09/28/2016.	TENDER OFFER		6,350,520	5,500,000	7,060,955	6,235,555		(167,539)		(167,539)		6,068,017		282,503	282,503	500,252	02/15/2019	3FE
437185 AD 3	RESIDENTIAL FUNDING MTG SEC II ABS ADJ G	.	09/01/2016.	Paydown		1,633,787	1,633,787	913,287	644,629		989,158		989,158		1,633,787			0	67,476	02/25/2036	1FM
43718V AD 6	RESIDENTIAL FUNDING MTG SEC II ABS GTD A	.	09/01/2016.	Paydown		923,577	923,577	463,359	398,160		525,417		525,417		923,577			0	35,572	12/25/2036	1FM
43814F AC 6	HONDA AUTO REC OWN TR 2013-4 ABS SER.201	.	09/18/2016.	Paydown		1,375,167	1,375,167	1,373,824			1,343		1,343		1,375,167			0	5,513	09/18/2017	1AM
44891M AA 9	HYUNDAI AUTO LEASE SEC 2016-A ABS SER.20	.	09/15/2016.	Paydown		2,551,397	2,551,397	2,551,397					0		2,551,397			0	9,360	02/15/2017	1AM
466159 AA 8	321 HENDERSON REC LLC 2010-2A ABS SER.20	.	09/15/2016.	Paydown		379,770	379,770	379,618	379,615		155		155		379,770			0	10,203	01/15/2048	1AM
46616P AA 1	321 HENDERSON REC LLC 2011-1A ABS SER.20	.	09/15/2016.	Paydown		513,096	513,096	512,538	513,657		(560)		(560)		513,096			0	16,165	10/15/2056	1AM
46629Q AG 1	JP MORGAN MTG ACQUISITION CORP ABS ADJ S	.	09/01/2016.	Paydown		133,265	133,265	101,337	85,751		47,514		47,514		133,265			0	3,889	10/25/2036	1FM
478045 AA 5	JOHN SEVIER COMB CYCLE SECURED NOTES 4	.	07/15/2016.	Redemption 100.0000		208,127	208,127	232,343	230,338		(22,211)		(22,211)		208,127			0	9,260	01/15/2042	1FE
49228R AE 3	KERN RIVER FUNDING CORP SENIOR NOTES 4	.	09/30/2016.	Redemption 100.0000		357,500	357,500	352,328	355,981		1,519		1,519		357,500			0	11,662	04/30/2018	1FE
52465# AG 0	LEGG MASON MORTGAGE CAPITAL CTL MTGE PAS	.	09/10/2016.	Redemption 100.0000		18,962	18,962	20,032	19,442		(480)		(480)		18,962			0	852	01/10/2021	2
52467@ BZ 7	LEGG MASON MORTGAGE CAPITAL LEASE-BKD SE	.	09/05/2016.	Redemption 100.0000		571,374	571,374	571,374	571,374				0		571,374			0	19,164	08/05/2020	1
52523K AD 6	LEHMAN XS TR 2006-17 ABS GTD SER.2006-17	.	09/01/2016.	Paydown		652,961	652,961	652,757	650,371		2,590		2,590		652,961			0	23,860	11/25/2036	2FM
52523K AK 0	LEHMAN XS TR 2006-17 ABS GTD SER.2006-17	.	09/01/2016.	Paydown		556,955	556,955	556,955	556,955				0		556,955			0	20,330	11/25/2036	3FM
543190 AA 0	LONGTRAIN LEASING III LLC ABS SER.2015-1	.	09/15/2016.	Paydown		292,217	292,217	293,834	293,673		(1,456)		(1,456)		292,217			0	5,806	01/15/2045	1AM

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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)
54864@ AA 8	LOWES BROOKLYN NEW YORK PASS THRU CERTS	.	09/15/2016.	Redemption 100.0000		59,281	59,281	60,719	60,089		(808)		(808)		59,281			0	2,432	05/15/2029	1
54865@ AA 7	LOWES 4 PROPERTY TRUST CTL PASS-THRU SER.	.	09/15/2016.	Redemption 100.0000		183,342	183,342	183,342	183,342				0		183,342			0	5,086	02/15/2028	1
549091 AP 1	LOYOLA UNIVERSITY OF CHICAGO UNSECURED N	.	07/01/2016.	Maturity		5,120,000	5,120,000	5,387,418	5,150,212		(30,212)		(30,212)		5,120,000			0	266,240	07/01/2016	1FE
55265K 3X 5	MASTER ASSET SECURITIZATION TR CMO SER.2	.	09/01/2016.	Paydown		39,883	39,883	38,468	39,703		180		180		39,883			0	1,192	12/25/2018	1FM
55265K 7Y 9	MASTER ASSET SECURITIZATION TR CMO SER.2	.	09/01/2016.	Paydown		208,665	208,665	209,447	207,928		737		737		208,665			0	8,462	03/25/2034	1FM
55265K 8A 0	MASTER ASSET SECURITIZATION TR CMO SER.2	.	09/01/2016.	Paydown		138,836	138,836	141,482	138,393		443		443		138,836			0	5,594	03/25/2034	1FM
55265K SQ 3	MASTER ASSET SECURITIZATION TR CMO SER.2	.	09/01/2016.	Paydown		9,869	9,869	9,813	9,830		39		39		9,869			0	379	04/25/2033	1FM
589962 DJ 5	MERIT SECURITIES CORP ABS SER.12-1W CL.1	.	09/01/2016.	Paydown		727,882	727,882	781,333	729,555		(1,674)		(1,674)		727,882			0	37,028	07/28/2033	1AM
59020U JB 2	ASSET BACKED FUNDING CORP ABS SER.2004-C	.	09/01/2016.	Paydown		433,017	433,017	433,000	435,927		(2,910)		(2,910)		433,017			0	14,330	07/25/2035	1FM
59524E AB 8	MID-ATLANTIC MILITARY CO ABS GTD TRUST C	.	08/01/2016.	Paydown		147,213	147,213	147,213	147,213				0		147,213			0	7,714	08/01/2050	1AM
595481 AA 0	MID-STATE TRUST 2005-1 ABS SER.2005-1 CL	.	09/01/2016.	Paydown		196,581	196,581	196,143	196,141		440		440		196,581			0	7,497	01/15/2040	2AM
595481 AB 8	MID-STATE TRUST 2005-1 ABS SER.2005-1 CL	.	09/01/2016.	Paydown		39,915	39,915	39,820	39,820		95		95		39,915			0	1,618	01/15/2040	2AM
59548P AA 7	MID-STATE TRUST 2006-1 ABS SER.2006-1 CL	.	09/01/2016.	Paydown		233,080	233,080	233,080	233,080				0		233,080			0	8,982	10/15/2040	2AM
595497 AA 6	MID-STATE TRUST SER.8 ABS SER.8 CL.A 7	.	09/15/2016.	Paydown		218,226	218,226	223,300	221,872		(3,646)		(3,646)		218,226			0	11,296	03/15/2038	4AM
595498 AA 4	MID-STATE TRUST SER.7 ABS SER.7 CL A 6	.	09/15/2016.	Paydown		163,575	163,575	163,575	163,575				0		163,575			0	7,778	10/15/2036	2AM
59549N AA 1	MID-STATE TRUST SER.6 ABS SER.6 CL.A1	.	07/01/2016.	Paydown		8,528	8,528	9,108	8,759		(231)		(231)		8,528			0	470	07/01/2035	1AM
59549N AB 9	MID-STATE TRUST SER.6 ABS SER.6 CL.A2	.	07/01/2016.	Paydown		122,408	122,408	121,070	121,912		496		496		122,408			0	6,794	07/01/2035	1AM
59549N AC 7	MID-STATE TRUST SER.6 ABS SER.6 CL.A3	.	07/01/2016.	Paydown		75,752	75,752	77,760	76,568		(816)		(816)		75,752			0	4,284	07/01/2035	1AM
59549P AA 6	MID-STATE TRUST SER.IV ABS NOTES SER.IV	.	07/01/2016.	Paydown		113,018	113,018	114,726	113,330		(312)		(312)		113,018			0	7,061	04/01/2030	1AM
59549W AA 1	MID-STATE TRUST SER.11 ABS SER.11 CL.A1	.	09/15/2016.	Paydown		391,436	391,436	387,548	389,168		2,268		2,268		391,436			0	12,689	07/15/2038	2AM
59549W AB 9	MID-STATE TRUST SER.11 ABS SER.11 CL.M1	.	09/15/2016.	Paydown		51,504	51,504	51,503	51,504		1		1		51,504			0	1,922	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 ABS SER.2004-1 CL	.	09/01/2016.	Paydown		67,583	67,583	67,582	67,581		2		2		67,583			0	2,780	08/15/2037	1AM
59560W AA 5	MID-STATE TRUST 2010-1 ABS SER.2010-1 CL	.	09/01/2016.	Paydown		324,696	324,696	323,985	324,063		632		632		324,696			0	7,707	12/15/2045	1FM
607120 EZ 1	MOBILE AIRPORT AUTHORITY TAXABLE AIRBUS	.	08/09/2016.	Redemption 100.0000		59,140	59,140	59,140	59,140				0		59,140			0	1,690	11/09/2032	1
608554 A* 2	MOLEX INC SENIOR NOTES SER.2011A TR.A	.	08/18/2016.	Maturity		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	232,800	08/18/2016	1
64079* AB 8	NEPTUNE REG TRANS SYS LLC NOTES SER.A	.	09/30/2016.	Redemption 100.0000		130,856	130,856	131,046	130,954		(98)		(98)		130,856			0	6,095	06/30/2027	2FE
650119 AA 8	NEW YORK UNIVERSITY BONDS 5.236% 07/01	.	07/01/2016.	Redemption 100.0000		169,000	169,000	172,263	171,473		(2,473)		(2,473)		169,000			0	8,849	07/01/2032	1FE
653240 AA 9	NEWTOWN CREDIT LEASE TRUST 2002-CTL1 BKD	.	09/15/2016.	Redemption 100.0000		286,462	286,462	286,452	286,457		5		5		286,462			0	11,620	05/15/2023	1
65477U AB 6	NISSAN AUTO REC OWN TR 2015-A ABS SER.20	.	09/15/2016.	Paydown		2,371,839	2,371,839	2,370,913			927		927		2,371,839			0	7,911	09/15/2017	1AM
65478U AA 7	NISSAN AUTO REC OWN TR 2016-A ABS SER.20	.	09/15/2016.	Paydown		6,814,227	6,814,227	6,814,227					0		6,814,227			0	22,611	02/15/2017	1FE
65764# AA 3	NORTH BERGEN PLAZA LP NOTES 7.910% 03/	.	09/10/2016.	Paydown		89,847	89,847	89,847	89,847				0		89,847			0	4,741	03/10/2030	1
67087T CD 1	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	09/01/2016.	Paydown		40,421	40,421	40,372	40,333		88		88		40,421			0	1,773	03/15/2023	2AM

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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)
67087T CE 9	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	09/01/2016.	Paydown		91,019	91,019	91,019	91,019				0		91,019			0	4,404	09/15/2030	2AM
67087T CW 9	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	09/01/2016.	Paydown		61,763	61,763	46,940	52,510	75	9,178		9,253		61,763			0	2,767	08/15/2031	6AM
67087T DD 0	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2	.	09/01/2016.	Paydown		51,962	51,962	51,950	51,892		70		70		51,962			0	1,790	03/15/2020	5AM
674135 CN 6	OAKWOOD MORTGAGE INVESTORS INC ABS SR SU	.	09/01/2016.	Paydown		187,157	187,157	186,836	186,642		515		515		187,157			0	8,835	11/15/2027	1AM
674812 AK 8	OCEAN ENERGY INC NOTES SER.B 8.250% 07	.	08/09/2016.	TENDER OFFER		6,020,227	5,335,000	6,505,126	5,742,941		(95,619)		(95,619)		5,647,323		372,905	372,905	489,042	07/01/2018	2FE
68279@ AA 7	120 LONG RIDGE LLC PROMISSORY NOTE SER.A	.	09/15/2016.	Redemption 100.0000		254,943	254,943	254,943	254,943				0		254,943			0	6,766	04/15/2025	1
683971 AA 3	OPTION ONE/CTS MTGE TR 1996-1 ABS SR CER	.	09/01/2016.	Paydown		1,801	1,801	1,799	1,793		7		7		1,801			0	82	04/25/2026	1FM
687847 AB 9	OSCAR US FUNDING TR 2014-1A ABS SER.2014	.	07/15/2016.	Paydown		38,903	38,903	38,874			416		416		38,903			0	1,224	08/15/2017	1AM
68784W AA 6	OSCAR US FUNDING TR 2016-1 ABS SER.2016-	.	09/15/2016.	Paydown		6,300,712	6,300,712	6,300,712					0		6,300,712			0	22,049	04/17/2017	1FE
69371R M9 4	PACCAR FINL CORP SENIOR UNSECURED NOTES	.	09/26/2016.	TORONTO-DOMINION SEC USA INC		6,129,720	6,000,000	5,993,820			640		640		5,994,460		135,260	135,260	80,250	02/25/2021	1FE
70468P AA 0	PEACHTREE FINANCE CO 2005-B ABS SER.2005	.	09/15/2016.	Paydown		357,724	357,724	357,670	357,709		15		15		357,724			0	11,414	04/15/2048	1AM
73019# AA 0	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE	.	09/13/2016.	Redemption 100.0000		122,814	122,814	125,261	125,038		(2,225)		(2,225)		122,814			0	3,684	09/13/2027	1
73019# AB 8	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE	.	09/13/2016.	Redemption 100.0000		127,436	127,436	129,976	129,744		(2,308)		(2,308)		127,436			0	3,823	09/13/2027	1
73019# AC 6	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE	.	09/13/2016.	Redemption 100.0000		116,409	116,409	118,729	118,518		(2,109)		(2,109)		116,409			0	3,492	09/13/2027	1
73557* AA 2	PORT WASHINGTON GEN STATION SENIOR NOTES	.	09/15/2016.	Redemption 100.0000		175,056	175,056	175,056	175,056				0		175,056			0	5,732	07/15/2030	1
73557* AB 0	PORT WASHINGTON GEN STATION SENIOR NOTES	.	09/15/2016.	Redemption 100.0000		49,159	49,159	49,159	49,159				0		49,159			0	1,967	06/15/2033	1
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE	.	09/30/2016.	Redemption 100.0000		221,597	221,597	222,063	221,746		(149)		(149)		221,597			0	9,806	12/31/2018	2
749581 AP 9	RESIDENTIAL FUNDING MTG SEC I CMO SER.20	.	09/01/2016.	Paydown		94,152	144,620	132,198	127,644		(33,492)		(33,492)		94,152			0	6,051	06/25/2040	1FM
755920 AK 1	ROCS SERIES BLS-1998-2 COLLATERAL TRUST	.	07/15/2016.	Redemption 100.0000		974,939	974,939	1,047,484	986,460		(11,522)		(11,522)		974,939			0	61,372	01/15/2018	2
759950 CV 8	RENAISSANCE HOME EQUITY LOAN ABS SER.200	.	08/01/2016.	Paydown		17,808	17,808	17,392	17,283		525		525		17,808			0	544	07/25/2034	1FM
759950 DN 5	RENAISSANCE HOME EQUITY LOAN ABS SER.200	.	08/01/2016.	Paydown		296,078	296,078	296,077	295,489		590		590		296,078			0	8,781	11/25/2034	1FM
759950 EN 4	RENAISSANCE HOME EQUITY LOAN ABS SER.200	.	09/01/2016.	Paydown		350,187	350,187	350,187	350,187				0		350,187			0	10,583	02/25/2035	1FM
760985 A4 3	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2	.	09/01/2016.	Paydown		192,161	192,161	192,112	191,568		593		593		192,161			0	7,314	10/25/2033	1FM
760985 A5 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2	.	09/01/2016.	Paydown		85,880	85,880	86,513	85,712		168		168		85,880			0	2,795	10/25/2033	1FM
760985 C9 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2	.	09/01/2016.	Paydown		120,785	120,785	120,720	120,450		335		335		120,785			0	3,944	11/25/2033	1FM
760985 K3 4	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2	.	09/01/2016.	Paydown		343,909	343,909	343,894	343,023		886		886		343,909			0	11,315	12/25/2033	1FM
760985 M9 9	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2	.	09/01/2016.	Paydown		31,790	31,790	31,790	31,707		83		83		31,790			0	1,031	01/25/2034	1FM
760985 PY 1	RESIDENTIAL FUNDING SEC CORP CMO SER.200	.	09/01/2016.	Paydown		35,446	35,446	33,973	35,219		227		227		35,446			0	1,240	12/25/2017	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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 Q4 6	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	09/01/2016.	Paydown		106,799	106,799	106,744	106,522		277		277		106,799			0	3,311	02/25/2034	1FM
760985 V4 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	09/01/2016.	Paydown		148,786	148,786	148,781	148,433		353		353		148,786			0	4,352	03/25/2034	1FM
760985 ZF 1	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2..	.	09/01/2016.	Paydown		171,699	171,699	171,818	171,265		434		434		171,699			0	5,685	09/25/2033	1FM
76110W MF 0	RESIDENTIAL ASSET SEC CORP ABS SER.2001-...	.	09/01/2016.	Paydown		37,336	68,781	26,334	26,334		11,002		11,002		37,336			0	2,878	09/25/2031	3FM
76110W PC 4	RESIDENTIAL ASSET SEC CORP ABS SER.2002-...	.	09/01/2016.	Paydown		86,708	83,763	83,714	85,112		1,595		1,595		86,708			0	3,812	12/25/2039	1FM
76110W TT 3	RESIDENTIAL ASSET SEC CORP ABS SER.2003-...	.	09/01/2016.	Paydown		43,547	43,547	43,538	43,428		119		119		43,547			0	1,372	10/25/2033	1FM
76110W UX 2	RESIDENTIAL ASSET SEC CORP ABS SER.2003-...	.	09/01/2016.	Paydown		135,204	135,204	135,195	134,898		306		306		135,204			0	4,101	12/25/2033	1FM
76110W VQ 6	RESIDENTIAL ASSET SEC CORP ABS SER.2003-...	.	08/01/2016.	Paydown		2,390,556	2,390,556	2,389,641	2,385,249		5,308		5,308		2,390,556			0	72,174	01/25/2034	1FM
76110W WZ 5	RESIDENTIAL ASSET SEC CORP ABS SER.2004-...	.	09/01/2016.	Paydown		78,130	78,130	71,621	75,194		2,936		2,936		78,130			0	1,934	04/25/2034	1FM
76824* AT 1	RIVER FUEL TRUST #1 SECURED NOTES SERIES...	.	07/15/2016.	Maturity		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	355,300	07/15/2016	2
78393@ AA 7	SBG ASSOCIATES LP SENIOR SECURED NOTES...	.	09/15/2016.	Redemption 100.0000		78,400	78,400	75,549	77,173		1,227		1,227		78,400			0	3,738	07/15/2020	2
80439@ AA 9	SAULSBURY HILL FEDERAL REC TR TRUST CERT...	.	08/28/2016.	Paydown		112,658	112,658	112,658	112,658				0		112,658			0	5,053	11/28/2029	1
805564 KQ 3	SAXON ASSET SECURITIES TRUST ABS SER.200...	.	09/01/2016.	Paydown		116,154	116,154	116,154	116,154				0		116,154			0	7,887	12/25/2030	1FM
805564 PB 1	SAXON ASSET SECURITIES TRUST ABS SER.200...	.	09/01/2016.	Paydown		89,147	89,147	89,147	89,147				0		89,147			0	2,858	12/25/2033	1FM
81744N AB 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-6 CL.	.	09/01/2016.	Paydown		393,539	393,539	393,539	393,539				0		393,539			0	4,685	12/25/2042	1FM
81744U AB 0	SEQUOIA MORTGAGE TRUST CMO SER.2012-2 CL.	.	09/01/2016.	Paydown		410,598	410,598	421,060	413,596		(2,999)		(2,999)		410,598			0	9,283	03/25/2042	1FM
81744V AB 8	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL.	.	09/01/2016.	Paydown		55,860	55,860	57,719	57,518		(1,658)		(1,658)		55,860			0	1,136	09/25/2042	1FM
81744V AC 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL.	.	09/01/2016.	Paydown		55,860	55,860	55,860	55,860				0		55,860			0	783	09/25/2042	1FM
81744W AC 4	SEQUOIA MORTGAGE TRUST CMO SER.2013-1 CL.	.	09/01/2016.	Paydown		437,993	437,993	437,993	437,993				0		437,993			0	5,486	02/25/2043	1FM
83613G AD 1	SOUNDVIEW HEL TR 2008-1 ABS SER.2008-1 C...	.	09/01/2016.	Paydown		267,431	267,431	252,889	261,639		5,792		5,792		267,431			0	7,333	02/25/2038	1FM
83614K AA 7	SOURCE GAS LLC SENIOR NOTES 5.900% 04/...	.	09/12/2016.	Call 102.8220		10,282,200	10,000,000	9,968,500	9,994,936		287,264		287,264		10,282,200			0	558,861	04/01/2017	2FE
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN SECURED NOTES.	.	08/15/2016.	Redemption 100.0000		259,049	259,049	259,049	259,049				0		259,049			0	9,963	08/15/2033	1FE
842400 GF 4	SOUTHERN CALIFORNIA EDISON CO SECURED NO	.	08/01/2016.	Redemption 100.0000		714,290	714,290	714,290	714,290				0		714,290			0	13,179	02/01/2022	1FE
84519# AF 1	SOUTHWEST POWER POOL INC SENIOR NOTES SE	.	09/30/2016.	Redemption 100.0000		125,000	125,000	125,000	125,000				0		125,000			0	2,813	03/30/2024	1
84519# AG 9	SOUTHWEST POWER POOL INC SENIOR NOTES SE	.	09/30/2016.	Redemption 100.0000		275,000	275,000	275,000	275,000				0		275,000			0	6,703	09/30/2024	1
84615# AA 5	SPACE FLORIDA SECURED NOTES 3.520% 02/...	.	08/28/2016.	Redemption 100.0000		571,493	571,493	571,493	571,493				0		571,493			0	15,087	02/28/2021	1
855244 AJ 8	STARBUCKS CORP SENIOR UNSECURED GLOBAL N	.	09/26/2016.	GOLDMAN SACHS & CO		7,164,360	7,000,000	6,996,010			416		416		6,996,426		167,934	167,934	95,958	02/04/2021	1FE
85746* CL 2	STATE STREET BANK & TRUST SER.1999 CL.A...	.	08/12/2016.	Redemption 100.0000		(1,101)	(1,101)	(1,120)	(567)		(533)		(533)		(1,101)			0	6,283	03/29/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
85746* CQ 1	STATE STREET BANK & TRUST SER.1999 CL.B4	.	09/29/2016.	Maturity		2,352	2,352	2,352	2,352				0		2,352			0	175	09/29/2016	1
858271 AA 7	STEELRIVER TRANSMISSION SENIOR SECURED N.	.	09/30/2016.	Redemption 100.0000		164,674	164,674	164,837	164,722		(47)		(47)		164,674			0	5,817	06/30/2017	2FE
86359A 4L 4	STRUCTURED ASSET SEC CORP CMO SER.2003-3.	.	09/01/2016.	Paydown		184,782	184,782	182,299	184,068		714		714		184,782			0	7,543	10/25/2033	1FM
86359K AA 9	STRUCTURED REC FIN 2005-A ABS SER.2005-A	.	09/15/2016.	Paydown		343,327	343,327	343,327	343,327				0		343,327			0	11,680	05/15/2025	1AM
86360F AA 7	STRUCTURED REC FIN 2006-A ABS SER.2006-A	.	09/15/2016.	Paydown		316,972	316,972	317,431	317,198		(225)		(225)		316,972			0	11,829	01/15/2030	1AM
86361Y AA 5	STRUCTURED REC FIN 2006-B ABS SER.2006-B	.	09/15/2016.	Paydown		380,242	380,242	380,242	380,242				0		380,242			0	13,675	03/15/2038	1AM
86365F AA 2	STRUCTURED REC FIN 2010 ABS SER.2010 CL	.	09/15/2016.	Paydown		436,005	436,005	436,005	436,005				0		436,005			0	15,335	01/15/2046	1AM
86365L AA 9	STRUCTURED REC FIN 2010-B ABS SER.2010-B	.	09/15/2016.	Paydown		524,826	524,826	524,777	524,786		40		40		524,826			0	13,261	08/15/2036	1AM
87305N AV 0	TTX CO PASS THRU CERTS SER.A1 5.453% 0	.	07/05/2016.	Redemption 100.0000		212,949	212,949	212,578	212,808		141		141		212,949			0	11,907	01/02/2022	1
87407P AA 8	TAL ADVANTAGE LLC ABS SER.2013-1A CL.A	.	09/20/2016.	Paydown		100,000	100,000	99,985	99,989		11		11		100,000			0	1,887	02/20/2038	1AM
88511Y AD 4	THOMSON MCKINNON MTGE ASSET TR CMO SER.1	.	09/01/2016.	Paydown		1,899	1,899	2,072	1,910		(10)		(10)		1,899			0	112	09/01/2018	1Z
88576N AM 0	321 HENDERSON REC LLC 2007-2A ABS SER.20	.	09/15/2016.	Paydown		22,135	22,135	22,118	22,121		13		13		22,135			0	1,002	06/15/2048	1AM
88576N AP 3	321 HENDERSON REC LLC 2007-3A ABS GTD SE	.	09/15/2016.	Paydown		442,083	442,083	441,973	443,077		(995)		(995)		442,083			0	18,445	10/15/2048	1AM
88576P AB 9	321 HENDERSON REC LLC 2003-A4 ABS SER.20	.	09/15/2016.	Paydown		46,453	46,453	46,451	46,408		46		46		46,453			0	1,424	11/15/2033	1AM
88576P AC 7	321 HENDERSON REC LLC 2004-A ABS FLOAT S	.	09/15/2016.	Paydown		252,456	252,456	252,456	252,456				0		252,456			0	1,356	09/15/2045	1AM
88576P AD 5	321 HENDERSON REC LLC 2004-A ABS SER.200	.	07/15/2016.	Paydown		36,527	36,527	36,524	36,526		1		1		36,527			0	1,180	09/15/2045	1AM
88576P AF 0	321 HENDERSON REC LLC 2005-1A ABS GTD SE	.	08/15/2016.	Paydown		1,841	1,841	1,840	1,840		1		1		1,841			0	60	11/15/2046	1AM
88576U AA 0	321 HENDERSON REC LLC 2008-2 ABS SER.200	.	09/15/2016.	Paydown		452,574	452,574	452,382	452,431		143		143		452,574			0	18,508	11/15/2037	1AM
88576X AA 4	321 HENDERSON REC LLC 2010-1A ABS SER.20	.	09/15/2016.	Paydown		347,355	347,355	347,263	347,286		69		69		347,355			0	12,949	07/15/2059	1AM
89171D BF 3	TOWD POINT MORTGAGE TR 2015-1 ABS SER.20	.	09/01/2016.	Paydown		936,579	936,579	954,949	952,974		(16,395)		(16,395)		936,579			0	18,926	10/25/2053	1FM
89171U AU 3	TOWD POINT MORTGAGE TR 2015-4 ABS SER.20	.	09/01/2016.	Paydown		1,174,447	1,174,447	1,174,270	1,174,242		205		205		1,174,447			0	21,261	04/25/2055	1FM
89171V AK 3	TOWD POINT MORTGAGE TR 2015-5 ABS SER.20	.	09/01/2016.	Paydown		1,516,754	1,516,754	1,520,987	1,037,057		(4,219)		(4,219)		1,516,754			0	25,744	05/25/2055	1FM
89171Y AL 5	TOWD POINT MORTGAGE TR 2015-2 ABS SER.20	.	09/01/2016.	Paydown		1,074,839	1,074,839	1,066,202	1,064,452		10,387		10,387		1,074,839			0	23,091	11/25/2060	1FM
89172P AA 7	TOWD POINT MORTGAGE TR 2016-2 ABS SER.20	.	09/01/2016.	Paydown		1,212,641	1,212,641	1,222,136			(9,494)		(9,494)		1,212,641			0	9,405	08/25/2055	1AM
89236V AC 4	TOYOTA AUTO RCVBLS TR 2013-B ABS SER.201	.	09/15/2016.	Paydown		520,621	520,621	520,621					0		520,621			0	2,404	07/17/2017	1AM
898613 AA 2	TUCKAHOE CREDIT LEASE PASS THRU CERTS SE.	.	09/20/2016.	Paydown		22,448	22,448	16,836	19,140		3,308		3,308		22,448			0	1,415	10/20/2025	3FE
90270@ AA 0	UFI-NOR SMITHSONIAN FED REC TR TRUST CER	.	07/01/2016.	Redemption 100.0000		122,906	122,906	122,906	122,906				0		122,906			0	5,494	07/01/2035	1
90983V AA 1	UNITED COMMUNITIES LLC ABS GTD BONDS SER.	.	09/15/2016.	Paydown		76,533	76,533	76,533	76,533				0		76,533			0	4,294	09/15/2051	1AM
91529* AA 9	UOU CTL PASS-THR TR SER.2010-A TRUST CER	.	07/10/2016.	Redemption 100.0000		351,838	351,838	355,357	354,387		(2,548)		(2,548)		351,838			0	14,585	10/10/2028	1
91802M AA 8	UTILITY CONTRACT FUNDING LLC BONDS 7.9	.	08/01/2016.	Redemption 100.0000		2,227,609	2,227,609	2,354,750	2,242,598		(14,989)		(14,989)		2,227,609			0	147,468	10/01/2016	2FE
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY SENIOR SE	.	09/30/2016.	Redemption 100.0000		30,533	30,533	30,533	30,533				0		30,533			0	900	06/30/2030	1Z
92922F MA 3	WASHINGTON MUTUAL MORTGAGE CMO SER.2004-	.	09/01/2016.	Paydown		278,213	278,213	281,691	278,479		(265)		(265)		278,213			0	10,465	03/25/2034	1FM

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)
92922F QL 5	WAMU MORTGAGE PASS-THRU CERTS CMO SER.20	.	09/01/2016.	Paydown		186,361	186,361	174,568	176,466		9,895		9,895		186,361			0	7,283	06/25/2034	1FM
92936C AC 3	WF RBS COMM MORTGAGE 2011-C4 ABS SER.201.	.	07/01/2016.	Paydown		127,546	127,546	128,819	127,521		26		26		127,546			0	2,570	06/15/2044	1FM
92936C AE 9	WF RBS COMM MORTGAGE 2011-C4 ABS SER.201.	.	09/01/2016.	Paydown		3,760,290	3,760,290	3,797,773	3,771,963		(11,673)		(11,673)		3,760,290			0	147,057	06/15/2044	1FM
92966* AG 4	WABASH VALLEY POWER ASSN INC 1ST MTGE NO	.	07/31/2016.	Redemption 100.0000		149,104	149,104	149,104	149,104				0		149,104			0	6,866	01/31/2028	1
94978# AH 0	WELLS FARGO BANK NORTHWEST NA SECURED NO	.	09/10/2016.	Redemption 100.0000		52,875	52,875	52,875	52,875				0		52,875			0	2,656	01/10/2024	2
94978# BU 0	WELLS FARGO BANK NA PASS THRU CERTS SER...	.	09/01/2016.	Call 117.9913		16,410,062	13,907,863	13,919,254	13,908,999		2,501,063		2,501,063		16,410,062			0	673,085	10/10/2022	2
94978# CV 7	WELLS FARGO BANK NORTHWEST NA CTL TRUST.	.	09/10/2016.	Redemption 100.0000		116,198	116,198	116,198	116,198				0		116,198			0	4,241	09/10/2025	1
94980G AK 7	WELLS FARGO HOME EQ TR 2004-2 ABS SER.20	.	09/01/2016.	Paydown		209,152	209,152	208,185	208,263		888		888		209,152			0	6,917	04/25/2034	1FM
94980G BB 6	WELLS FARGO HOME EQ TR 2004-2 ABS SER.20	.	07/01/2016.	Paydown		1	1	1	1				0		1			0		09/25/2034	1FM
94987M AA 9	WF COMM MORTGAGE TR 2010-C1 ABS SER.2010	.	09/01/2016.	Paydown		177,369	177,369	182,684	179,851		(2,482)		(2,482)		177,369			0	3,947	11/15/2043	1FM
96928* CX 3	WILLIAM BLAIR & COMPANY CTL PASS-THRU SE	.	09/15/2016.	Redemption 100.0000		50,271	50,271	50,777	50,686		(416)		(416)		50,271			0	2,075	01/15/2035	1
98160Q AC 6	WORLD OMNI AUTO TR 2014-B ABS SER.2014-B	.	07/15/2016.	Paydown		5,438	5,438	5,436			2		2		5,438			0	18	01/16/2018	1AM
386435 AC 5	GRAND RENEWABLE SOLAR LP 1ST LIEN CAD NO	C	07/31/2016.	Redemption 100.0000		159,318	159,318	158,485					0		159,318	832		832	891	01/31/2035	2FE
811427 AA 1	SEA TO SKY HWY INVESTMENT LP SECURED NOT.	C	08/31/2016.	Redemption 100.0000		266,548	266,548	274,610			11		11		266,548	(8,073)		(8,073)	1,474	08/31/2030	1FE
878742 AU 9	TECK RESOURCES LIMITED GLOBAL NOTES 3	A	09/06/2016.	BARCLAYS CAPITAL INC		20,000,000	20,000,000	20,283,050	20,058,531		(39,467)		(39,467)		20,019,064		(19,064)	(19,064)	724,500	01/15/2017	4FE
12644@ AJ 4	CTL 2002-2 TRUST PASS THRU CERTS CL.2000	F	09/15/2016.	Redemption 100.0000		57,483	57,483	57,483	57,483				0		57,483			0	3,201	02/15/2022	2
227170 AE 7	CRONOS CONTAINERS PROGRAM LTD ABS SER.20	F	09/18/2016.	Paydown		500,000	500,000	499,997	499,997		3		3		500,000			0	10,267	04/18/2028	1AM
37952U AB 9	GLOBAL SC FINANCE SRL ABS SER.2013-1A CL	F	09/17/2016.	Paydown		500,000	500,000	499,968	499,975		25		25		500,000			0	9,933	04/17/2028	1AM
59980T AA 4	MILL CITY MTGE TRUST 2016-1 CMO SER.2016	F	09/01/2016.	Paydown		108,742	108,742	109,415			(673)		(673)		108,742			0	227	04/25/2057	1
D1769@ AB 9	DEUTSCHE BORSE AG SENIOR NOTES SERIES B	R	07/29/2016.	Call 108.5714		16,285,714	15,000,000	16,371,600	15,498,908		786,806		786,806		16,285,714			0	554,258	06/12/2018	1
F8493@ AD 1	SODEXO SA SENIOR NOTES SER.A 4.240% 03	R	09/29/2016.	Call 104.7023		4,292,796	4,100,000	4,213,777	4,141,798		150,998		150,998		4,292,796			0	202,790	03/29/2018	1
Q6291# AA 1	MONASH UNIVERSITY SENIOR NOTES 3.760%	F	08/24/2016.	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	752	02/24/2040	1FE
3899999. Total Bonds - Industrial and Miscellaneous						413,936,342	406,137,433	408,480,384	233,244,275	75	8,398,413	0	8,398,488	0	412,156,532	(7,241)	1,779,811	1,772,570	11,033,744	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
000000 00 0	LR COMPANY II LLC NOTES 0.000% 12/16/2	.	08/16/2016.	Redemption 100.0000		993,195	993,195	587,152	883,115		110,080		110,080		993,195			0		08/16/2022	2FE
000000 00 0	LOTTERY RECEIVABLES CO ONE LLC NOTES 0	.	09/16/2016.	Redemption 100.0000		1,699,464	1,699,464	1,210,026	1,394,864		304,600		304,600		1,699,464			0		11/16/2028	2FE
5599999. Total Bonds - Parent, Subsidiaries and Affiliates						2,692,659	2,692,659	1,797,178	2,277,979	0	414,680	0	414,680	0	2,692,659	0	0	0	0	XXX	XXX
8399997. Total Bonds - Part 4						7,410,882,611	7,179,922,309	7,392,161,123	294,709,682	75	13,901,997	0	13,902,072	0	7,406,414,534	(7,241)	4,468,074	4,460,833	29,026,412	XXX	XXX
8399999. Total Bonds						7,410,882,611	7,179,922,309	7,392,161,123	294,709,682	75	13,901,997	0	13,902,072	0	7,406,414,534	(7,241)	4,468,074	4,460,833	29,026,412	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
291087 30 2	EMERSON RADIO CORP CONV PREFERRED STOCK	.	09/22/2016.	SECURITIES ADMINISTRATION	323.000			1	1				0		1		(1)	(1)		XXX	P2LZ
8499999. Total Preferred Stocks - Industrial and Miscellaneous						0	XXX	1	1	0	0	0	0	0	1	0	(1)	(1)	0	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)
8999997. Total Preferred Stocks - Part 4						0	XXX	1	1	0	0	0	0	0	1	0	(1)	(1)	0	XXX	XXX
8999999. Total Preferred Stocks						0	XXX	1	1	0	0	0	0	0	1	0	(1)	(1)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
95081# 10 8	WESTKIN PROPERTIES LTD COMMON STOCK	.	07/14/2016.	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	164,251	164,251	0	0	0	0	0	164,251	0	(1)	(1)	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						7,411,046,861	XXX	7,392,325,374	294,873,933	75	13,901,997	0	13,902,072	0	7,406,578,785	(7,241)	4,468,073	4,460,832	29,026,412	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

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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	-	-				(37)	-	-	-			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	-	-				(61)	-	-	-			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	-	-	19		19	(76)	-	-	-			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	-	-	12		12	(48)	-	-	-			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	-	-	1		1	(118)	-	-	-			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	-	-				(71)	-	-	-			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	-	-	2		2	(23)	-	-	-			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	-	-	3		3	(37)	-	-	-			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	-	-	1,486		1,486	(4,709)	-	-	-			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	-	-	904		904	(2,863)	-	-	-			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	-	-	6		6	(49)	-	-	-			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	-	-	4		4	(31)	-	-	-			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 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 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	-	-	7		7	(39)	-	-	-			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	-	-	11		11	(63)	-	-	-			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	-	16,696		16,696	(15,267)	-	-	-			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	-	8,729		8,729	(7,983)	-	-	-			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	-	-	6,483		6,483	(7,336)	-	-	-			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	-	-	4,858		4,858	(5,498)	-	-	-			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	3,130,000	0.0700	17,215	-	-	7,425		7,425	(7,198)	-	-	-			001
SWAPTIONS OCTOBER 2021	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2015	10/22/2021	1	5,370,000	0.0700	29,535	-	-	12,739		12,739	(12,349)	-	-	-			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	-	-	4		4	(79)	-	-	-			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	-	-	3		3	(47)	-	-	-			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	-	-	10		10	(110)	-	-	-			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	-	-	6		6	(65)	-	-	-			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	-	-				(33)	-	-	-			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	-	-				(20)	-	-	-			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	-	-	220		220	(1,631)	-	-	-			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	-	-	349		349	(2,595)	-	-	-			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	-	-	1		1	(32)	-	-	-			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	-	-	1		1	(54)	-	-	-			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	-	815		815	(785)	-	-	-			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	-	420		420	(380)	-	-	-			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	-	-	1		1	(17)	-	-	-			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	-	-	1		1	(11)	-	-	-			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	-	-	500		500	(2,157)	-	-	-			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	-	-	812		812	(3,503)	-	-	-			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	-	-	2		2	(24)	-	-	-			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	-	-	1		1	(16)	-	-	-			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	-	-	4		4	(32)	-	-	-			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	-	-	3		3	(21)	-	-	-			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	-	-	7		7	(42)	-	-	-			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	-	-	5		5	(28)	-	-	-			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	-	-	11		11	(155)	-	-	-			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	-	-	21		21	(283)	-	-	-			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	-	-				(50)	-	-	-			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	-	-	1		1	(91)	-	-	-			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	-	-	394		394	(3,420)	-	-	-			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	-	-	220		220	(1,913)	-	-	-			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	-	-	3		3	(149)	-	-	-			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	-	-	2		2	(83)	-	-	-			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	-	-	5		5	(123)	-	-	-			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	-	-	9		9	(221)	-	-	-			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	-	-	2		2	(34)	-	-	-			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	-	-	1		1	(19)	-	-	-			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	-	-	5		5	(48)	-	-	-			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	-	-	3		3	(26)	-	-	-			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	-	-	9		9	(62)	-	-	-			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	-	-	5		5	(35)	-	-	-			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	-	-	1		1	(24)	-	-	-			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	-	-				(13)	-	-	-			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	-	-	687		687	(3,503)	-	-	-			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	-	-	430		430	(2,196)	-	-	-			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	-	-				(116)	-	-	-			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	-	-				(70)	-	-	-			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	-	-	179		179	(2,355)	-	-	-			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	-	-	105		105	(1,385)	-	-	-			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	-	-	1		1	(150)	-	-	-			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	-	-	1		1	(86)	-	-	-			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	-	-	2		2	(223)	-	-	-			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	-	-	1		1	(131)	-	-	-			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	-	-	2		2	(104)	-	-	-			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	-	-	4		4	(208)	-	-	-			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	-	-	2,308		2,308	(5,579)	-	-	-			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	-	-	1,394		1,394	(3,369)	-	-	-			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	-	-	17		17	(727)	-	-	-			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	-	-	10		10	(434)	-	-	-			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	-	-	20		20	(459)	-	-	-			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	-	-	11		11	(255)	-	-	-			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	-	-	70		70	(1,416)	-	-	-			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	-	-	42		42	(848)	-	-	-			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	390,000	0.0700	6,933	-	-				(35)	-	-	-			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	-	-				(58)	-	-	-			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	410,000	0.0740	6,244	-	-					-	-	-			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	01/13/2012	04/13/2017	1	390,000	0.0700	5,737	-	-				(1)	-	-	-			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 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 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	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	01/13/2012	07/13/2017	1	390,000	0.0700	6,146	-	-				(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 OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/12/2011	10/12/2016	1	570,000	0.0808	11,343	-	-				-	-	-	-			001
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	1,150,000	0.1010	14,663	-	-				-	-	-	-			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

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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	410,000	0.0740	6,878	-	-				(9)	-	-	-			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	01/13/2012	10/13/2017	1	390,000	0.0700	6,540	-	-				(15)	-	-	-			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 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 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 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	-	-				(163)	-	-	-			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	-	-				(99)	-	-	-			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	-	-	3,260		3,260	(5,451)	-	-	-			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	-	-	5,369		5,369	(8,980)	-	-	-			001
SWAPTIONS JANUARY 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/28/2016	01/28/2022	1	1,120,000	0.0643	-	3,897	-	3,827		3,827	(70)	-	-	-			001
SWAPTIONS JANUARY 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/28/2016	01/28/2022	1	680,000	0.0643	-	2,366	-	2,324		2,324	(42)	-	-	-			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	-	-	3		3	(281)	-	-	-			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	-	-	2		2	(171)	-	-	-			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	-	-	6,404		6,404	(8,884)	-	-	-			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	-	-	3,811		3,811	(5,286)	-	-	-			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	-	17,969		17,969	(7,625)	-	-	-			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	-	10,862		10,862	(4,609)	-	-	-			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
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

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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	-	-	11		11	(436)	-	-	-			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	-	-	7		7	(264)	-	-	-			001
SWAPTIONS JULY 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2021	1	1,120,000	0.0643	-	3,054	-	2,912		2,912	(142)	-	-	-			001
SWAPTIONS JULY 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2021	1	680,000	0.0643	-	1,854	-	1,768		1,768	(86)	-	-	-			001
SWAPTIONS JULY 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2022	1	6,710,000	0.0643	-	28,754	-	28,466		28,466	(288)	-	-	-			001
SWAPTIONS JULY 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	07/28/2022	1	4,090,000	0.0643	-	17,526	-	17,351		17,351	(175)	-	-	-			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	-	-				(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	-	-				(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	-	-	2,075		2,075	(4,102)	-	-	-			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	-	-	3,418		3,418	(6,757)	-	-	-			001
SWAPTIONS OCTOBER 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	10/28/2021	1	1,120,000	0.0643	-	3,469	-	3,390		3,390	(79)	-	-	-			001
SWAPTIONS OCTOBER 2021	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	10/28/2021	1	680,000	0.0643	-	2,106	-	2,058		2,058	(48)	-	-	-			001
SWAPTIONS APRIL 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	04/28/2022	1	1,120,000	0.0643	-	4,339	-	4,280		4,280	(59)	-	-	-			001
SWAPTIONS APRIL 2022	BOLI Separate Accounts Hedge	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/28/2016	04/28/2022	1	680,000	0.0643	-	2,635	-	2,599		2,599	(36)	-	-	-			001
0139999. Total-Purchased Options-Hedging Other-Other										1,345,580	162,140	0	190,692	XXX	190,692	(160,453)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										1,345,580	162,140	0	190,692	XXX	190,692	(160,453)	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other										1,345,580	162,140	0	190,692	XXX	190,692	(160,453)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										1,345,580	162,140	0	190,692	XXX	190,692	(160,453)	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)	-	-	453,621	-		5,358,993	-	-	-	-	228,784		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)	-	-	157,689	-		3,416,602	-	-	-	-	133,086		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)	-	-	135,281	-		2,217,104	-	-	-	-	85,965		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)	-	-	441,428	-		722,100	-	-	-	-	153,093		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)	-	-	352,919	-		538,888	-	-	-	-	134,722		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)	-	-	181,493	-		260,328	-	-	-	-	68,557		100 / 100

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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)	-	-	233,222	-		372,506	-	-	-	-	89,093		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)	-	-	169,547	-		251,841	-	-	-	-	57,855		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)	-	-	76,420	-		119,004	-	-	-	-	26,728		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)	-	-	78,661	-		117,242	-	-	-	-	29,698		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)	-	-	65,743	-		114,929	-	-	-	-	25,820		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%)	-	-	(1,674,803)	-		(27,341,850)	-	-	-	-	8,164,711		100 / 100
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	671,221	0	XXX	(13,852,313)	0	0	0	0	9,198,112	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
CURR SWAP 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%)	-	-	100,000	2,806,517		3,042,005	-	(790,483)	-		245,111		100 / 100
CURR SWAP DECEMBER 2016	278865B@8 Ecolab Inc	D1	c	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/14/2006	12/14/2016	1	30,000,000	0.0588	-	-	-			2,808,714	-	-	-	-	101,462		100 / 100
CURR SWAP FEBRUARY 2024	952637AA4 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	07/08/2015	02/13/2024	1	7,852,992	4.625%(4%)	(10,207)	-	34,119	238,842		308,749	-	(426,689)	1,336		106,634		100 / 100
CURR SWAP 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%)	-	-	23,985	(183,247)		(198,182)	-	(599,754)			189,166		100 / 100
CURR SWAP JANUARY 2035	386435AC5 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035	1	11,270,085	3.97%(4%)	-	70	1,875	(4,725)		(37,217)	-	(5,628)	-		241,374		100 / 100
CURR SWAP SEPTEMBER 2030	811427AA1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	06/09/2016	09/03/2030	1	17,412,862	2.656%(3%)	-	38	1,586	528,909		430,319	-	537,095	-		324,999		100 / 100
CURR SWAP OCTOBER 2026	4992290$Z1 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/21/2016	10/13/2026	1	5,347,594	3.966%(4%)	-	-	-	12,024		(75,174)	-	12,024	-		84,726		100 / 100
CURR SWAP DECEMBER 2021	97342VAJ3 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	12/07/2015	12/30/2021	1	8,020,882	4.003%(2%)	-	-	123,764	(282,780)		(321,137)	-	(284,528)	-		91,909		100 / 100
CURR SWAP MAY 2030	452308AW9 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	12/16/2015	05/22/2030	1	10,932,000	3.75%(2%)	(104,526)	-	130,417	(396,315)		(809,866)	-	(358,018)	3,089		201,941		100 / 100
CURR SWAP MAY 2034	EK2700335 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	01/11/2016	05/19/2034	1	8,420,375	4.53%(3%)	-	(85,128)	88,499	(382,680)		(1,012,513)	-	(301,825)	4,273		176,847		100 / 100
CURR SWAP MAY 2036	147055$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	04/13/2016	05/04/2036	1	7,900,200	4.1%(2%)	-	-	54,195	36,710		(173,890)	-	36,710	-		174,903		100 / 100
CURR SWAP JULY 2022	EJ2943581 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	04/27/2016	07/27/2022	1	5,656,000	4.44%(3%)	-	(78,656)	43,247	(27,434)		(61,136)	-	43,693	7,530		68,252		100 / 100
CURR SWAP MARCH 2024	JK2039689 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	05/05/2016	03/14/2024	1	11,387,000	3.6%(2%)	-	(32,808)	82,882	129,007		(23,066)	-	159,750	2,065		155,481		100 / 100
CURR SWAP MARCH 2024	JK2039689 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	05/09/2016	03/14/2024	1	11,403,000	3.63%(2%)	-	(34,558)	83,173	144,603		19,749	-	176,898	2,263		155,699		100 / 100
CURR SWAP JULY 2022	EJ2943581 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT0	05/20/2016	07/27/2022	1	8,964,000	4.452%(3%)	-	(135,776)	58,300	(150,603)		(192,762)	-	(25,457)	10,630		108,170		100 / 100

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CURR SWAP MARCH 2024	084670BU JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	03/15/2024	1	5,532,500	3.1%(1%)	-	(32,379)	22,039	(119,183)		(200,363)	-	(88,055)	1,251		75,556		100 / 100
CURR SWAP NOVEMBER 2023	92927$$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/27/2016	11/15/2023	1	19,031,500	2.869%(1%)	-	-	-	(65,547)		(7,740)	-	(65,547)	-		254,068		100 / 100
CURR SWAP 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%)	-	-	215,503	2,402,443		2,411,508	-	(366,000)	-		213,646		100 / 100
CURR SWAP 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)	-	126,535	(95,035)		(577,916)	-	(326,003)	(4,825)		205,318		100 / 100
CURR SWAP 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)	-	102,085	(180,182)		(515,066)	-	(259,723)	(3,560)		160,200		100 / 100
CURR SWAP MARCH 2027	EK7723522 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	03/08/2027	1	14,879,700	3.3%(2%)	(103,378)	-	183,382	(371,802)		(804,774)	-	(463,717)	(1,267)		240,402		100 / 100
CURR SWAP 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%)	-	-	77,561	4,764,860		3,645,579	-	2,670,991	-		486,167		100 / 100
CURR SWAP 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%)	-	-	12,999	489,143		453,777	-	445,165	-		47,717		100 / 100
CURR SWAP 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%)	-	-	12,999	489,143		453,777	-	445,165	-		47,717		100 / 100
CURR SWAP 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%)	-	-	44,623	2,413,573		2,148,833	-	1,780,660	-		198,150		100 / 100
CURR SWAP DECEMBER 2023	G6774*AA2 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/16/2013	12/11/2023	1	12,752,000	4.767%(4%)	-	-	55,419	2,382,859		2,369,101	-	1,424,528	-		171,086		100 / 100
CURR SWAP DECEMBER 2028	G6774*AB0 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/16/2013	12/11/2028	1	12,752,000	5.106%(5%)	-	-	73,602	2,382,859		2,554,261	-	1,424,528	-		222,754		100 / 100
CURR SWAP MAY 2029	G7017#AA3 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/28/2014	05/08/2029	1	15,136,940	4.693%(4%)	-	-	93,751	3,342,042		3,485,058	-	1,620,401	-		268,771		100 / 100
CURR SWAP SEPTEMBER 2029	G1261#AA9 CREDIT SUISSE INTERNATIONAL	D1	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2014	09/05/2029	1	24,876,000	4.455%(4%)	-	-	171,284	5,433,860		5,642,833	-	2,670,991	-		447,418		100 / 100
CURR SWAP APRIL 2044	EK1533687 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/23/2015	04/11/2044	1	8,026,600	5.79%(5%)	(23,840)	-	64,854	1,315,069		1,240,704	-	1,175,208	4,801		210,643		100 / 100
CURR SWAP APRIL 2044	EK1533687 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/23/2015	04/11/2044	1	3,953,400	5.79%(5%)	(11,742)	-	31,943	647,721		611,093	-	578,834	2,365		103,749		100 / 100
CURR SWAP JUNE 2035	977384$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/10/2015	06/01/2035	1	15,641,260	4.067%(3%)	-	-	86,797	1,772,533		1,628,939	-	1,905,307	-		338,006		100 / 100
CURR SWAP JUNE 2035	977384$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/10/2015	06/01/2035	1	15,056,540	4.067%(3%)	-	-	83,552	1,706,270		1,568,044	-	1,834,080	-		325,370		100 / 100
CURR SWAP JUNE 2030	767749$Z1 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/22/2015	06/01/2030	1	25,557,800	4.04%(3%)	-	-	120,371	3,523,374		3,240,636	-	3,027,123	-		472,590		100 / 100
CURR SWAP SEPTEMBER 2025	G2956@AP6 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025	1	15,745,000	3.888%(3%)	-	-	84,186	2,783,573		2,735,565	-	1,780,660	-		235,995		100 / 100
CURR SWAP SEPTEMBER 2045	G5391#AA3 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2015	09/25/2045	1	30,716,000	4.61%(4%)	-	-	242,095	4,793,146		4,724,273	-	3,561,321	-		827,132		100 / 100
CURR SWAP NOVEMBER 2030	G2730*AA4 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/23/2015	11/10/2030	1	9,213,000	4.327%(4%)	-	-	44,116	1,436,144		1,365,258	-	1,068,396	-		173,100		100 / 100
CURR SWAP NOVEMBER 2030	G2730*AA4 WELLS FARGO BANK NA	D1	c	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/23/2015	11/10/2030	1	9,213,000	4.327%(4%)	-	-	44,116	1,436,144		1,365,258	-	1,068,396	-		173,100		100 / 100

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CURR SWAP MARCH 2042	EJ0420160 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/26/2016	03/05/2042	1	18,375,000	6.9%(6%)	-	(39,762)	62,366	2,995,117		2,158,079	-	3,028,617	6,262		463,435		100 / 100
CURR SWAP APRIL 2029	Loan # 450554 JP MORGAN CHASE BANK NA	B1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/03/2016	04/30/2029	1	35,991,000	3.548%(3%)	-	42,920	46,433	987,445		871,552	-	944,826	(301)		638,499		100 / 100
CURR SWAP OCTOBER 2028	28930$$Z1 JP MORGAN CHASE BANK NA	D1	c	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	10/26/2028	1	15,000,000	3.44%(3%)	-	5,475	-	225,206		(78,893)	-	219,731	-		260,666		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										(344,820)	(390,564)	2,928,653	49,359,603	XXX	46,193,969	0	29,279,671	35,912	0	9,687,929	XXX	XXX
0909999. Total-Swaps-Hedging Effective										(344,820)	(390,564)	3,599,874	49,359,603	XXX	32,341,656	0	29,279,671	35,912	0	18,886,041	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%)	-	-	(30,031)	(268,659)		(268,659)	(71,859)	-	-	-	18,317		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%)	-	-	(15,355)	(120,764)		(120,764)	(79,390)	-	-	-	16,667		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%)	-	-	-	(99,190)		(99,190)	(45,922)	-	-	-	8,094		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%)	-	-	-	(149,981)		(149,981)	(93,035)	-	-	-	17,306		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%)	-	-	-	(65,684)		(65,684)	(45,915)	-	-	-	8,724		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%)	-	-	-	(117,093)		(117,093)	(74,178)	-	-	-	13,494		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%)	-	-	-	(80,130)		(80,130)	(46,871)	-	-	-	8,740		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%)	-	-	-	(88,388)		(88,388)	(47,428)	-	-	-	8,780		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%)	-	-	-	(182,348)		(182,348)	(95,255)	-	-	-	17,601		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%)	-	-	-	(91,210)		(91,210)	(47,246)	-	-	-	8,458		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%)	-	-	-	(90,285)		(90,285)	(47,319)	-	-	-	8,524		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%)	-	-	-	(91,462)		(91,462)	(47,412)	-	-	-	8,530		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%)	-	-	-	(98,481)		(98,481)	(47,845)	-	-	-	8,539		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%)	-	-	-	(250,791)		(250,791)	(99,261)	-	-	-	17,192		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%)	-	-	-	(266,327)		(266,327)	(100,369)	-	-	-	17,238		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%)	-	-	-	(271,261)		(271,261)	(101,094)	-	-	-	17,460		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)	-	-	19,487	192,617		192,617	89,949	-	-	-	17,695		001

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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)	-	-	18,654	179,955		179,955	90,535	-	-	-	17,748		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%)	-	-	(16,812)	(36,659)		(36,659)	(17,648)	-	-	-	16,133		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	9885%(LIBOR)	-	-	17,728	164,439		164,439	90,878	-	-	-	17,774		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%)	-	-	(9,079)	(86,013)		(86,013)	(45,451)	-	-	-	8,896		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%)	-	-	(9,470)	(92,699)		(92,699)	(45,633)	-	-	-	8,909		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)	-	-	8,673	80,989		80,989	46,193	-	-	-	8,947		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)	-	-	16,257	145,471		145,471	93,166	-	-	-	17,974		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%)	-	-	(8,523)	(20,506)		(20,506)	(11,481)	-	-	-	8,547		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%)	-	-	(8,697)	(81,531)		(81,531)	(46,663)	-	-	-	8,996		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)	-	-	8,331	76,434		76,434	47,062	-	-	-	9,020		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)	-	-	7,672	65,650		65,650	47,141	-	-	-	9,029		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)	-	-	7,099	56,501		56,501	47,180	-	-	-	9,030		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%)	-	-	(4,084)	(44,222)		(44,222)	(32,167)	-	-	-	5,311		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)	-	-	5,498	22,934		22,934	15,327	-	-	-	5,698		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)	-	-	7,335	60,562		60,562	47,657	-	-	-	9,082		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)	-	-	9,727	76,365		76,365	66,831	-	-	-	12,721		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%)	-	-	(4,468)	(44,159)		(44,159)	(38,584)	-	-	-	6,402		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)	-	-	4,115	31,790		31,790	28,654	-	-	-	5,453		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%)	-	-	(9,017)	(75,822)		(75,822)	(57,498)	-	-	-	10,920		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)	-	-	7,066	45,462		45,462	57,665	-	-	-	10,929		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)	-	-	7,245	48,359		48,359	57,661	-	-	-	10,929		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)	-	-	7,874	46,400		46,400	67,343	-	-	-	12,762		001

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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%)	-	-	(3,459)	(6,365)		(6,365)	(10,601)	-	-	-	5,454		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)	-	-	6,560	28,218		28,218	41,612	-	-	-	10,090		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)	-	-	5,649	24,233		24,233	35,780	-	-	-	8,663		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)	-	-	6,562	34,257		34,257	35,549	-	-	-	8,706		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%)	-	-	(8,134)	(62,869)		(62,869)	(58,169)	-	-	-	10,994		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)	-	-	3,636	20,861		20,861	17,667	-	-	-	4,360		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)	-	-	6,301	31,698		31,698	36,104	-	-	-	8,736		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)	-	-	3,794	8,104		8,104	11,650	-	-	-	5,659		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%)	-	-	(8,785)	(72,967)		(72,967)	(58,979)	-	-	-	11,072		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%)	-	-	(9,484)	(85,290)		(85,290)	(59,342)	-	-	-	11,101		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%)	-	-	(19,718)	(183,177)		(183,177)	(118,769)	-	-	-	22,208		001
IRS JUNE 2020	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	06/10/2015	06/12/2020	1	1,200,000	.929%(LIBOR)	-	-	11,643	35,836		35,836	21,096	-	-	-	11,541		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)	-	-	11,306	34,226		34,226	21,498	-	-	-	11,554		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)	-	-	7,771	48,130		48,130	36,518	-	-	-	8,864		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	4865%(LIBOR)	-	-	18,044	143,873		143,873	130,038	-	-	-	24,202		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)	-	-	6,474	33,415		33,415	38,590	-	-	-	9,000		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)	-	-	6,380	35,638		35,638	35,638	-	-	-	9,135		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	3895%(LIBOR)	-	-	5,712	29,479		29,479	29,479	-	-	-	9,143		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)	-	-	6,022	28,200		28,200	28,200	-	-	-	10,675		001
IRS FEBRUARY 2031	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2016	02/11/2031	1	300,000	3135%(LIBOR)	-	-	2,364	11,446		11,446	11,446	-	-	-	5,685		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%)	-	-	(3,061)	(32,182)		(32,182)	(32,182)	-	-	-	13,396		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)	-	-	1,527	5,899		5,899	5,899	-	-	-	9,345		001

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IRS AUGUST 2023	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/16/2016	08/18/2023	1	1,200,000	LIBOR(1%)	-	-	(671)	(359)		(359)	(359)	-	-	-	15,742		001
IRS AUGUST 2031	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	08/16/2016	08/18/2031	1	600,000	.638%(LIBOR)	-	-	572	551		551	551	-	-	-	11,574		001
IRS SEPTEMBER 2042	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/17/2012	09/19/2042	1	2,000,000	.786%(LIBOR)	-	-	32,104	425,920		425,920	350,672	-	-	-	50,960		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)	-	-	17,188	247,262		247,262	180,048	-	-	-	25,707		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)	-	-	22,855	337,709		337,709	236,125	-	-	-	33,468		002
IRS APRIL 2043	GLWB	N/A	a	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	04/08/2013	04/10/2043	1	1,000,000	.823%(LIBOR)	-	-	16,280	223,847		223,847	179,026	-	-	-	25,753		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)	-	-	258,507	3,873,607		3,873,607	2,479,574	-	-	-	353,309		002
IRS MAY 2033	GLWB	N/A	a	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	04/30/2013	05/02/2033	1	1,000,000	5305%(LIBOR)	-	-	14,952	140,803		140,803	118,528	-	-	-	20,365		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)	-	-	15,491	151,428		151,428	118,834	-	-	-	20,375		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)	-	-	20,605	254,553		254,553	122,710	-	-	-	20,504		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)	-	-	67,034	878,743		878,743	378,866	-	-	-	62,214		002
IRS APRIL 2034	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/28/2014	04/01/2034	1	2,000,000	1145%(LIBOR)	-	-	41,612	529,546		529,546	255,713	-	-	-	41,836		002
IRS APRIL 2044	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	04/25/2014	04/29/2044	1	2,000,000	4275%(LIBOR)	-	-	41,718	726,301		726,301	390,083	-	-	-	52,517		002
IRS JUNE 2044	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	05/29/2014	06/02/2044	1	2,000,000	.246%(LIBOR)	-	-	39,029	646,800		646,800	384,658	-	-	-	52,604		002
IRS JUNE 2044	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	06/13/2014	06/17/2044	1	1,000,000	.378%(LIBOR)	-	-	20,485	352,915		352,915	194,964	-	-	-	26,322		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)	-	-	19,367	320,112		320,112	193,017	-	-	-	26,372		002
IRS AUGUST 2044	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	08/18/2014	08/20/2044	1	1,000,000	1755%(LIBOR)	-	-	19,135	309,494		309,494	192,469	-	-	-	26,405		002
IRS AUGUST 2044	GLWB	N/A	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	08/27/2014	08/29/2044	1	1,000,000	.086%(LIBOR)	-	-	18,326	289,996		289,996	191,045	-	-	-	26,417		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%)	-	-	(29,086)	(75,526)		(75,526)	(32,673)	-	-	-	25,836		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)	-	-	30,291	517,947		517,947	293,679	-	-	-	39,663		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)	-	-	57,970	714,995		714,995	389,876	-	-	-	63,581		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)	-	-	19,572	328,738		328,738	194,720	-	-	-	26,452		002

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IRS SEPTEMBER 2024	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	09/24/2014	09/26/2024	1	1,000,000	.693%(LIBOR)	-	-	15,343	101,177		101,177	53,169	-	-	-	14,132		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)	-	-	17,262	196,381		196,381	129,252	-	-	-	21,236		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)	-	-	25,501	149,039		149,039	110,425	-	-	-	28,363		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%)	-	-	250	296		296	(5,654)	-	-	-	6,455		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)	-	-	16,636	183,020		183,020	128,902	-	-	-	21,252		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)	-	-	18,098	283,571		283,571	191,555	-	-	-	26,502		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)	-	-	18,132	283,955		283,955	191,666	-	-	-	26,513		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%)	-	-	(17,315)	(43,775)		(43,775)	(26,366)	-	-	-	17,654		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)	-	-	17,560	268,523		268,523	190,618	-	-	-	26,531		002
IRS NOVEMBER 2016	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/24/2014	11/26/2016	1	2,000,000	LIBOR(1%)	-	-	(1,308)	385		385	(992)	-	-	-	3,944		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)	-	-	17,175	256,141		256,141	189,829	-	-	-	26,548		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)	-	-	13,364	81,407		81,407	55,995	-	-	-	14,311		002
IRS DECEMBER 2016	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2014	12/11/2016	1	5,000,000	LIBOR(1%)	-	-	(8,140)	110		110	1,376	-	-	-	11,102		002
IRS DECEMBER 2034	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/12/2014	12/16/2034	1	1,000,000	2.631%(LIBOR)	-	-	14,927	147,444		147,444	128,614	-	-	-	21,337		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)	-	-	23,786	132,859		132,859	114,062	-	-	-	28,655		002
IRS DECEMBER 2034	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	12/15/2014	12/17/2034	1	1,000,000	.624%(LIBOR)	-	-	14,851	146,323		146,323	128,586	-	-	-	21,339		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)	-	-	30,895	317,354		317,354	258,614	-	-	-	42,717		002
IRS JANUARY 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/06/2015	01/08/2045	1	9,000,000	2.457%(LIBOR)	-	-	122,261	1,356,884		1,356,884	1,637,744	-	-	-	239,272		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)	-	-	38,983	322,466		322,466	383,408	-	-	-	64,119		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%)	-	-	(51,364)	(121,670)		(121,670)	(111,592)	-	-	-	63,312		002
IRS JANUARY 2045	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/07/2015	01/09/2045	1	2,000,000	.447%(LIBOR)	-	-	27,086	297,034		297,034	363,526	-	-	-	53,174		002
IRS JANUARY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	01/07/2015	01/09/2035	1	1,500,000	.381%(LIBOR)	-	-	19,575	161,958		161,958	191,709	-	-	-	32,062		002

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IRS JANUARY 2035	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	01/16/2015	01/20/2035	1	2,000,000	2.265%(LIBOR)	-	-	24,354	179,269		179,269	254,720	-	-	-	42,785		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)	-	-	19,285	192,285		192,285	270,332	-	-	-	39,902		002
IRS JANUARY 2025	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18.	01/16/2015	01/20/2025	1	3,000,000	.929%(LIBOR)	-	-	28,999	130,580		130,580	177,720	-	-	-	43,229		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%)	-	-	(12,618)	(120,688)		(120,688)	(179,659)	-	-	-	26,604		002
IRS JANUARY 2017	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/26/2015	01/28/2017	1	5,000,000	LIBOR(1%)	-	-	(5,208)	1,330		1,330	(3,525)	-	-	-	14,313		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)	-	-	19,033	82,913		82,913	119,149	-	-	-	28,877		002
IRS FEBRUARY 2045	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2015	02/04/2045	1	2,000,000	745%(LIBOR)	-	-	23,067	174,756		174,756	354,160	-	-	-	53,240		002
IRS FEBRUARY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/03/2015	02/05/2035	1	2,000,000	295%(LIBOR)	-	-	23,894	167,947		167,947	254,615	-	-	-	42,834		002
IRS FEBRUARY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2015	02/12/2035	1	2,000,000	LIBOR(2%)	-	-	(26,752)	(227,971)		(227,971)	(256,726)	-	-	-	42,856		002
IRS MARCH 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/09/2015	03/11/2035	1	2,000,000	LIBOR(3%)	-	-	(29,670)	(291,988)		(291,988)	(259,844)	-	-	-	42,950		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/09/2015	03/11/2025	1	2,000,000	LIBOR(2%)	-	-	(25,097)	(148,094)		(148,094)	(117,226)	-	-	-	29,064		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%)	-	-	(17,188)	(46,753)		(46,753)	(32,563)	-	-	-	18,582		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2015	03/23/2025	1	1,000,000	895%(LIBOR)	-	-	10,094	48,453		48,453	60,404	-	-	-	14,561		002
IRS MARCH 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2015	03/23/2035	1	3,000,000	.306%(LIBOR)	-	-	37,378	289,305		289,305	385,839	-	-	-	64,484		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2015	03/23/2025	1	2,000,000	545%(LIBOR)	-	-	21,160	107,346		107,346	120,256	-	-	-	29,121		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)	-	-	25,004	237,437		237,437	360,740	-	-	-	53,378		002
IRS MARCH 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/25/2015	03/27/2025	1	1,000,000	885%(LIBOR)	-	-	10,085	48,415		48,415	60,516	-	-	-	14,570		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)	-	-	25,513	204,316		204,316	258,350	-	-	-	43,089		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)	-	-	38,337	307,924		307,924	387,575	-	-	-	64,634		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)	-	-	80,080	859,017		859,017	1,095,553	-	-	-	160,343		002
IRS APRIL 2017	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2015	04/28/2017	1	5,000,000	LIBOR(1%)	-	-	(5,189)	3,292		3,292	(7,856)	-	-	-	19,003		002
IRS APRIL 2017	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/28/2015	04/30/2017	1	5,000,000	LIBOR(1%)	-	-	(6,154)	2,496		2,496	(6,859)	-	-	-	19,094		002
IRS MAY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/05/2015	05/07/2035	1	2,000,000	LIBOR(3%)	-	-	(29,664)	(293,351)		(293,351)	(261,715)	-	-	-	43,131		002

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IRS MAY 2045	GLWB	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	05/07/2015	05/11/2045	1	2,000,000	LIBOR(3%)	-	-	(30,517)	(405,353)		(405,353)	(375,151)	-	-	-	53,492		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%)	-	-	(44,101)	(435,461)		(435,461)	(392,509)	-	-	-	64,716		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%)	-	-	(38,670)	(233,507)		(233,507)	(179,626)	-	-	-	44,045		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)	-	-	30,789	312,880		312,880	262,701	-	-	-	43,173		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%)	-	-	(27,794)	(83,279)		(83,279)	(54,172)	-	-	-	28,886		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%)	-	-	(50,883)	(758,410)		(758,410)	(576,524)	-	-	-	80,370		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)	-	-	50,974	771,194		771,194	578,465	-	-	-	80,405		002
IRS JULY 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/29/2015	07/01/2035	1	3,000,000	LIBOR(3%)	-	-	(49,550)	(551,294)		(551,294)	(399,763)	-	-	-	64,957		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)	-	-	32,048	348,272		348,272	266,063	-	-	-	43,343		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)	-	-	16,191	231,262		231,262	191,026	-	-	-	26,846		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)	-	-	15,556	164,158		164,158	132,864	-	-	-	21,695		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)	-	-	15,377	205,075		205,075	188,952	-	-	-	26,856		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)	-	-	29,634	294,071		294,071	264,618	-	-	-	43,417		002
IRS AUGUST 2025	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2015	08/06/2025	1	3,000,000	.292%(LIBOR)	-	-	37,277	222,413		222,413	186,188	-	-	-	44,623		002
IRS AUGUST 2020	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/07/2015	08/11/2020	1	2,000,000	LIBOR(2%)	-	-	(16,469)	(46,758)		(46,758)	(40,818)	-	-	-	19,657		002
IRS AUGUST 2045	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/24/2015	08/26/2045	1	1,000,000	.532%(LIBOR)	-	-	14,171	169,907		169,907	186,291	-	-	-	26,882		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)	-	-	21,849	115,685		115,685	126,497	-	-	-	29,842		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)	-	-	28,647	273,102		273,102	264,445	-	-	-	43,484		002
IRS SEPTEMBER 2035	GLWB	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/01/2015	09/03/2035	1	2,000,000	LIBOR(3%)	-	-	(29,078)	(283,617)		(283,617)	(265,005)	-	-	-	43,503		002
IRS SEPTEMBER 2025	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/25/2015	09/29/2025	1	2,000,000	1535%(LIBOR)	-	-	22,728	125,625		125,625	127,971	-	-	-	29,995		002
IRS OCTOBER 2035	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/29/2015	10/01/2035	1	1,000,000	.444%(LIBOR)	-	-	13,554	120,024		120,024	132,407	-	-	-	21,796		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)	-	-	14,276	174,123		174,123	187,311	-	-	-	26,928		002

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IRS OCTOBER 2035	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/05/2015	10/07/2035	1	2,000,000	1935%(LIBOR)	-	-	27,748	256,447		256,447	265,594	-	-	-	43,611		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)	-	-	14,232	172,308		172,308	187,289	-	-	-	26,952		002
IRS OCTOBER 2017	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/21/2015	10/23/2017	1	6,000,000	LIBOR(1%)	-	-	(4,775)	12,616		12,616	(26,063)	-	-	-	30,943		002
IRS OCTOBER 2025	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/23/2015	10/27/2025	1	3,000,000	0615%(LIBOR)	-	-	31,994	165,703		165,703	194,593	-	-	-	45,187		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)	-	-	28,037	260,870		260,870	266,226	-	-	-	43,691		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%)	-	-	(31,498)	(88,054)		(88,054)	(92,525)	-	-	-	40,579		002
IRS NOVEMBER 2017	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/24/2015	11/27/2017	1	6,000,000	LIBOR(1%)	-	-	(16,428)	(2,946)		(2,946)	(17,513)	-	-	-	32,288		002
IRS NOVEMBER 2045	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/24/2015	11/27/2045	1	1,000,000	5095%(LIBOR)	-	-	14,806	188,594		188,594	188,974	-	-	-	26,999		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)	-	-	30,760	415,819		415,819	381,490	-	-	-	54,024		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)	-	-	30,734	168,304		168,304	168,304	-	-	-	45,696		002
IRS JANUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/11/2016	01/13/2026	1	3,000,000	.042%(LIBOR)	-	-	29,834	161,140		161,140	161,140	-	-	-	45,710		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)	-	-	23,500	207,240		207,240	207,240	-	-	-	43,935		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)	-	-	23,843	273,672		273,672	273,672	-	-	-	54,137		002
IRS JANUARY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/21/2016	01/25/2036	1	2,000,000	2725%(LIBOR)	-	-	21,918	184,835		184,835	184,835	-	-	-	43,954		002
IRS JANUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/21/2016	01/25/2026	1	3,000,000	.899%(LIBOR)	-	-	25,252	123,784		123,784	123,784	-	-	-	45,792		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)	-	-	22,298	196,690		196,690	196,690	-	-	-	43,957		002
IRS FEBRUARY 2046	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/01/2016	02/03/2046	1	2,000,000	3325%(LIBOR)	-	-	21,919	250,665		250,665	250,665	-	-	-	54,168		002
IRS FEBRUARY 2021	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/02/2016	02/04/2021	1	4,000,000	LIBOR(1%)	-	-	(15,571)	(20,878)		(20,878)	(20,878)	-	-	-	41,687		002
IRS FEBRUARY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2016	02/12/2036	1	2,000,000	.999%(LIBOR)	-	-	16,797	93,566		93,566	93,566	-	-	-	44,008		002
IRS FEBRUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2016	02/12/2026	1	2,000,000	.604%(LIBOR)	-	-	11,793	30,374		30,374	30,374	-	-	-	30,605		002
IRS FEBRUARY 2046	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2016	02/16/2046	1	2,000,000	2.087%(LIBOR)	-	-	17,635	137,225		137,225	137,225	-	-	-	54,201		002
IRS FEBRUARY 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2016	02/16/2026	1	3,000,000	6005%(LIBOR)	-	-	17,371	44,552		44,552	44,552	-	-	-	45,935		002

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IRS MARCH 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2016	03/01/2036	1	3,000,000	.009%(LIBOR)	-	-	22,926	145,397		145,397	145,397	-	-	-	66,101		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%)	-	-	(10,752)	5,954		5,954	5,954	-	-	-	47,981		002
IRS MARCH 2018	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2016	03/15/2018	1	4,000,000	LIBOR(1%)	-	-	(7,404)	(2,214)		(2,214)	(2,214)	-	-	-	24,152		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%)	-	-	(20,034)	(57,555)		(57,555)	(57,555)	-	-	-	52,787		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)	-	-	15,477	187,657		187,657	187,657	-	-	-	54,316		002
IRS APRIL 2026	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/06/2016	04/08/2026	1	4,000,000	3445%(LIBOR)	-	-	18,882	73,760		73,760	73,760	-	-	-	61,716		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)	-	-	19,049	150,936		150,936	150,936	-	-	-	66,295		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)	-	-	13,618	203,349		203,349	203,349	-	-	-	54,370		002
IRS MAY 2021	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/11/2016	05/13/2021	1	4,000,000	LIBOR(1%)	-	-	(6,991)	(1,531)		(1,531)	(1,531)	-	-	-	42,986		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)	-	-	5,416	78,351		78,351	78,351	-	-	-	27,212		002
IRS MAY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/18/2016	05/20/2036	1	2,000,000	.124%(LIBOR)	-	-	10,264	135,763		135,763	135,763	-	-	-	44,316		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%)	-	-	(8,854)	(6,650)		(6,650)	(6,650)	-	-	-	58,191		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)	-	-	6,587	52,974		52,974	52,974	-	-	-	31,105		002
IRS JUNE 2018	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/08/2018	1	5,000,000	LIBOR(1%)	-	-	(3,861)	2,875		2,875	2,875	-	-	-	32,489		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%)	-	-	(7,414)	(17,036)		(17,036)	(17,036)	-	-	-	43,308		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)	-	-	8,759	151,145		151,145	151,145	-	-	-	54,488		002
IRS JUNE 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/16/2016	06/20/2036	1	2,000,000	7985%(LIBOR)	-	-	6,211	25,388		25,388	25,388	-	-	-	44,410		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)	-	-	11,508	29,556		29,556	29,556	-	-	-	77,962		002
IRS JULY 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/05/2016	07/07/2046	1	2,000,000	7625%(LIBOR)	-	-	5,024	(13,520)		(13,520)	(13,520)	-	-	-	54,561		002
IRS JULY 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/06/2016	07/08/2036	1	3,000,000	.674%(LIBOR)	-	-	6,811	(25,286)		(25,286)	(25,286)	-	-	-	66,699		002
IRS JULY 2026	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2016	07/12/2026	1	5,000,000	3305%(LIBOR)	-	-	7,002	(55,137)		(55,137)	(55,137)	-	-	-	78,196		002
IRS JULY 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/11/2016	07/13/2046	1	2,000,000	.755%(LIBOR)	-	-	4,571	(16,966)		(16,966)	(16,966)	-	-	-	54,577		002

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IRS JULY 2021	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2016	07/29/2021	1	4,000,000	LIBOR(1%)	-	-	(2,568)	2,211		2,211	2,211	-	-	-	43,957		002
IRS AUGUST 2036	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/01/2016	08/03/2036	1	4,000,000	.726%(LIBOR)	-	-	6,039	1,003		1,003	1,003	-	-	-	89,088		002
IRS AUGUST 2046	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/01/2016	08/03/2046	1	2,000,000	.825%(LIBOR)	-	-	3,333	15,673		15,673	15,673	-	-	-	54,628		002
IRS AUGUST 2036	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/16/2016	08/18/2036	1	2,000,000	7415%(LIBOR)	-	-	2,149	5,626		5,626	5,626	-	-	-	44,591		002
IRS AUGUST 2018	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/19/2016	08/23/2018	1	10,000,000	LIBOR(1%)	-	-	(1,761)	(1,964)		(1,964)	(1,964)	-	-	-	68,870		002
IRS AUGUST 2026	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/19/2016	08/23/2026	1	4,000,000	4775%(LIBOR)	-	-	2,624	7,847		7,847	7,847	-	-	-	62,920		002
IRS AUGUST 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/25/2016	08/30/2046	1	2,000,000	.756%(LIBOR)	-	-	1,447	(16,473)		(16,473)	(16,473)	-	-	-	54,696		002
IRS SEPTEMBER 2021	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/30/2016	09/01/2021	1	4,000,000	LIBOR(1%)	-	-	(1,198)	(7,450)		(7,450)	(7,450)	-	-	-	44,360		002
IRS SEPTEMBER 2036	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/30/2016	09/01/2036	1	3,000,000	.673%(LIBOR)	-	-	2,008	(27,141)		(27,141)	(27,141)	-	-	-	66,947		002
IRS SEPTEMBER 2046	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/08/2016	09/12/2046	1	3,000,000	.809%(LIBOR)	-	-	1,445	11,842		11,842	11,842	-	-	-	82,090		002
IRS SEPTEMBER 2036	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2016	09/13/2036	1	2,000,000	.811%(LIBOR)	-	-	906	28,879		28,879	28,879	-	-	-	44,669		002
IRS SEPTEMBER 2021	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/13/2016	09/15/2021	1	3,000,000	LIBOR(1%)	-	-	(520)	(12,739)		(12,739)	(12,739)	-	-	-	33,401		002
IRS SEPTEMBER 2018	GLWB	N/A	a	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/13/2016	09/15/2018	1	7,000,000	LIBOR(1%)	-	-	(584)	(5,690)		(5,690)	(5,690)	-	-	-	48,979		002
IRS OCTOBER 2026	GLWB	N/A	a	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/30/2016	10/04/2026	1	5,000,000	8825%(LIBOR)	-	-	-	-			-	-	-	-	79,101		002
IRS OCTOBER 2046	GLWB	N/A	a	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2016	10/04/2046	1	2,000,000	3215%(LIBOR)	-	-	-	-			-	-	-	-	54,782		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	-	221,841	2,601,751		2,601,751	1,034,553	-	(45,258)	-	179,483		004
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%)	-	-	(16,026)	(122,194)		(122,194)	(88,926)	-	-	-	18,445		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%)	-	-	-	(99,190)		(99,190)	(45,922)	-	-	-	8,094		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%)	-	-	-	(72,251)		(72,251)	(45,552)	-	-	-	8,273		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%)	-	-	-	(65,684)		(65,684)	(45,915)	-	-	-	8,724		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%)	-	-	-	(29,231)		(29,231)	(18,566)	-	-	-	3,374		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%)	-	-	-	(80,130)		(80,130)	(46,871)	-	-	-	8,740		001

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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%)	-	-	-	(88,388)		(88,388)	(47,428)	-	-	-	8,780		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%)	-	-	-	(182,348)		(182,348)	(95,255)	-	-	-	17,601		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%)	-	-	-	(91,210)		(91,210)	(47,246)	-	-	-	8,458		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%)	-	-	-	(90,285)		(90,285)	(47,319)	-	-	-	8,524		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%)	-	-	-	(91,462)		(91,462)	(47,412)	-	-	-	8,530		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%)	-	-	-	(98,481)		(98,481)	(47,845)	-	-	-	8,539		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%)	-	-	-	(255,411)		(255,411)	(99,495)	-	-	-	17,157		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%)	-	-	-	(266,554)		(266,554)	(100,383)	-	-	-	17,240		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)	-	-	9,731	96,108		96,108	44,976	-	-	-	8,848		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)	-	-	9,327	89,978		89,978	45,267	-	-	-	8,874		001
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%)	-	-	(8,406)	(18,330)		(18,330)	(8,824)	-	-	-	8,067		001
IRS MAY 2029	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/02/2014	05/07/2029	1	500,000	)965%(LIBOR)	-	-	9,213	88,307		88,307	45,279	-	-	-	8,875		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	)885%(LIBOR)	-	-	8,864	82,219		82,219	45,439	-	-	-	8,887		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%)	-	-	(9,470)	(92,699)		(92,699)	(45,633)	-	-	-	8,909		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)	-	-	8,673	80,989		80,989	46,193	-	-	-	8,947		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)	-	-	16,257	145,471		145,471	93,166	-	-	-	17,974		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%)	-	-	(8,523)	(20,506)		(20,506)	(11,481)	-	-	-	8,547		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%)	-	-	(8,697)	(81,531)		(81,531)	(46,663)	-	-	-	8,996		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)	-	-	8,331	76,434		76,434	47,062	-	-	-	9,020		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)	-	-	7,672	65,650		65,650	47,141	-	-	-	9,029		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)	-	-	7,099	56,501		56,501	47,180	-	-	-	9,030		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%)	-	-	(4,084)	(44,222)		(44,222)	(32,167)	-	-	-	5,311		001

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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)	-	-	5,498	22,934		22,934	15,327	-	-	-	5,698		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)	-	-	7,335	60,562		60,562	47,657	-	-	-	9,082		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)	-	-	4,169	32,728		32,728	28,642	-	-	-	5,452		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%)	-	-	(2,978)	(29,439)		(29,439)	(25,723)	-	-	-	4,268		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)	-	-	2,743	21,193		21,193	19,103	-	-	-	3,635		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%)	-	-	(6,011)	(50,548)		(50,548)	(38,332)	-	-	-	7,280		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)	-	-	4,710	30,308		30,308	38,443	-	-	-	7,286		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)	-	-	4,830	32,240		32,240	38,441	-	-	-	7,286		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)	-	-	3,375	19,886		19,886	28,861	-	-	-	5,469		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%)	-	-	(2,306)	(4,243)		(4,243)	(7,067)	-	-	-	3,636		001
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)	-	-	2,811	12,093		12,093	17,834	-	-	-	4,324		001
IRS FEBRUARY 2025	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/29/2015	02/02/2025	1	400,000	8895%(LIBOR)	-	-	3,766	16,156		16,156	23,853	-	-	-	5,775		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)	-	-	4,375	22,838		22,838	23,699	-	-	-	5,804		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%)	-	-	(5,423)	(41,913)		(41,913)	(38,780)	-	-	-	7,330		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)	-	-	2,424	13,908		13,908	11,778	-	-	-	2,907		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)	-	-	4,201	21,132		21,132	24,069	-	-	-	5,824		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)	-	-	2,530	5,403		5,403	7,767	-	-	-	3,773		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%)	-	-	(5,857)	(48,645)		(48,645)	(39,320)	-	-	-	7,382		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%)	-	-	(6,284)	(56,860)		(56,860)	(39,561)	-	-	-	7,400		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%)	-	-	(13,145)	(122,118)		(122,118)	(79,179)	-	-	-	14,805		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)	-	-	7,762	23,891		23,891	14,064	-	-	-	7,694		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)	-	-	7,537	22,817		22,817	14,332	-	-	-	7,703		001

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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)	-	-	5,181	32,087		32,087	24,345	-	-	-	5,910		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)	-	-	9,716	88,626		88,626	92,167	-	-	-	13,032		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)	-	-	4,316	22,276		22,276	25,727	-	-	-	6,000		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)	-	-	4,254	23,759		23,759	23,759	-	-	-	6,090		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	9895%(LIBOR)	-	-	3,808	19,653		19,653	19,653	-	-	-	6,096		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)	-	-	2,581	12,086		12,086	12,086	-	-	-	4,575		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)	-	-	1,576	7,631		7,631	7,631	-	-	-	3,790		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%)	-	-	(1,312)	(13,792)		(13,792)	(13,792)	-	-	-	5,741		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)	-	-	1,018	3,932		3,932	3,932	-	-	-	6,230		001
IRS AUGUST 2023	BOLI Separate Accounts Hedge	N/A	a	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/16/2016	08/18/2023	1	800,000	LIBOR(1%)	-	-	(447)	(240)		(240)	(240)	-	-	-	10,494		001
IRS AUGUST 2031	BOLI Separate Accounts Hedge	N/A	a	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	08/16/2016	08/18/2031	1	400,000	.638%(LIBOR)	-	-	382	367		367	367	-	-	-	7,716		001
0919999. Total-Swaps-Hedging Other-Interest Rate											1,377,500	0	2,257,226	22,920,907	XXX	22,920,907	19,726,163	0	(45,258)	0	8,024,332	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																							
CURR SWAP 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)	-	21,252	943,044		943,044	69,095	(242,663)	7,468	-	76,919		003
CURR SWAP 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)	-	33,514	1,484,437		1,484,437	111,111	(404,776)	13,224	-	127,144		003
CURR SWAP 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)	-	23,751	864,413		864,413	60,812	(240,424)	4,635	-	75,329		003
CURR SWAP 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)	-	(257,568)	1,526,654		1,526,654	123,899	(808,955)	464,646	-	201,217		003
CURR SWAP 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)	-	(24,546)	672,489		672,489	34,098	(252,365)	96,905	-	63,351		003
CURR SWAP 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)	-	56,182	386,873		386,873	(121,717)	(341,994)	24,258	-	166,400		003
CURR SWAP 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	-	744,541	5,988,590		5,988,590	105,621	3,042,404	(490,814)	-	169,813		003
CURR SWAP 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	-	181,905	1,463,121		1,463,121	25,805	743,314	(119,915)	-	41,488		003
CURR SWAP 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	-	97,298	782,600		782,600	13,803	397,587	(64,140)	-	22,191		003
CURR SWAP 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	-	33,843	272,209		272,209	4,801	138,291	(22,310)	-	7,719		003

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CURR SWAP 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)	-	(187,501)	(1,899,628)		(1,899,628)	(341,248)	2,186,364	135,663	-	301,637		003
CURR SWAP 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)	-	(27,152)	(778,068)		(778,068)	(453,264)	1,996,810	43,998	-	383,587		003
CURR SWAP 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)	-	(81,061)	(111,998)		(111,998)	(316,658)	2,055,521	96,428	-	313,341		003
CURR SWAP 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)	-	(259,200)	51,772		51,772	(260,362)	1,707,464	298,853	-	162,666		003
CURR SWAP 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)	-	(9,355)	2,289,506		2,289,506	(110,101)	1,825,869	32,866	-	263,565		003
CURR SWAP 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)	-	(199,091)	1,251,537		1,251,537	(486,581)	2,843,837	237,020	-	343,494		003
CURR SWAP 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)	-	(402,920)	(2,405,605)		(2,405,605)	(432,473)	2,436,199	426,715	-	245,534		003
CURR SWAP 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)	-	(72,477)	(280,157)		(280,157)	(249,827)	1,298,335	65,201	-	196,723		003
CURR SWAP 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)	-	1,551	1,039,923		1,039,923	(192,104)	1,405,316	18,495	-	240,244		003
CURR SWAP 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)	-	(95,278)	(814,715)		(814,715)	(296,604)	1,297,777	62,412	-	196,897		003
CURR SWAP 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)	-	(132,492)	(788,141)		(788,141)	(274,065)	1,393,096	118,675	-	177,064		003
CURR SWAP 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)	-	(133,199)	(798,015)		(798,015)	(267,970)	1,389,108	116,734	-	177,086		003
CURR SWAP 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)	-	(94,216)	(752,225)		(752,225)	(291,436)	1,298,597	63,158	-	198,036		003
CURR SWAP 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)	-	(149,541)	1,154,345		1,154,345	(275,535)	1,958,510	205,861	-	199,020		003
CURR SWAP 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)	-	(894)	633,005		633,005	(123,771)	887,328	12,679	-	151,516		003
CURR SWAP 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)	-	(109,709)	281,426		281,426	(203,442)	1,261,857	116,348	-	148,948		003
CURR SWAP 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)	-	(70,460)	(485,206)		(485,206)	(219,743)	1,082,588	69,009	-	148,186		003
CURR SWAP 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)	-	(70,460)	(485,206)		(485,206)	(219,743)	1,082,588	69,009	-	148,186		003
CURR SWAP 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)	-	(157,354)	(1,440,245)		(1,440,245)	(431,041)	1,922,298	162,748	-	243,645		003
CURR SWAP 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)	-	(166,036)	(1,519,712)		(1,519,712)	(454,824)	2,028,364	171,728	-	257,089		003
CURR SWAP 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)	-	(142,589)	(966,438)		(966,438)	(447,411)	2,173,245	141,835	-	297,144		003
CURR SWAP 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)	-	(129,716)	(1,180,836)		(1,180,836)	(353,669)	1,582,665	134,005	-	200,815		003

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CURR SWAP 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	-	20,355	900,227		900,227	(87,865)	671,256	(10,976)	-	84,374		003
CURR SWAP 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)	-	(112,841)	(2,366,747)		(2,366,747)	(525,918)	1,475,266	68,130	-	228,054		003
CURR SWAP 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)	-	(112,841)	(2,366,747)		(2,366,747)	(525,918)	1,475,266	68,130	-	228,054		003
CURR SWAP 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)	-	(125,830)	(418,864)		(418,864)	(393,385)	2,180,739	133,204	-	265,434		003
CURR SWAP 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)	-	(148,368)	(854,449)		(854,449)	(473,090)	2,426,432	152,417	-	334,924		003
CURR SWAP 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)	-	(219,525)	(2,564,663)		(2,564,663)	(526,258)	2,242,214	192,474	-	282,914		003
CURR SWAP 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)	-	(261,770)	(3,550,402)		(3,550,402)	(726,215)	2,281,150	234,863	-	265,381		003
CURR SWAP 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)	-	47,192	1,477,654		1,477,654	(825,919)	1,885,192	17,460	-	428,395		003
CURR SWAP 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)	-	30,518	1,943,651		1,943,651	(54,400)	1,183,437	18,441	-	189,193		004
CURR SWAP 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)	-	32,155	1,611,350		1,611,350	(116,422)	907,795	10,582	-	131,140		005
CURR SWAP 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)	-	34,858	3,708,303		3,708,303	(257,526)	2,193,162	40,288	-	292,423		006
CURR SWAP 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)	-	3,320	1,143,637		1,143,637	(117,582)	947,272	28,003	-	133,512		007
CURR SWAP 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)	-	9,819	1,746,022		1,746,022	(156,474)	1,324,536	38,781	-	188,380		008
CURR SWAP 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)	-	29,088	1,373,129		1,373,129	(135,661)	909,511	11,148	-	127,479		009
CURR SWAP 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)	-	(122,320)	662,880		662,880	(180,792)	1,951,147	97,358	-	246,109		003
CURR SWAP 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)	-	27,338	1,248,371		1,248,371	(120,174)	816,955	9,056	-	114,696		003
CURR SWAP 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)	-	19,178	1,489,388		1,489,388	(156,799)	1,144,566	21,329	-	161,756		003
CURR SWAP 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)	-	19,178	1,489,388		1,489,388	(156,799)	1,144,566	21,329	-	161,756		003
CURR SWAP 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)	-	(145,439)	776,313		776,313	(157,431)	1,943,897	132,361	-	215,467		003
CURR SWAP 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)	-	(181,352)	382,021		382,021	(189,884)	2,373,459	129,988	-	296,729		003
CURR SWAP 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)	-	(64,723)	376,211		376,211	(173,293)	1,989,561	108,617	-	255,820		003
CURR SWAP 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)	-	(164,309)	113,694		113,690	(168,317)	1,984,998	127,300	-	256,033		003

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)
0939999. Total-Swaps-Hedging Other-Foreign Exchange										(114,837,639)	0	(3,165,297)	14,700,116	XXX	14,700,112	(12,500,666)	74,596,532	4,363,680	0	10,834,017	XXX	XXX
0969999. Total-Swaps-Hedging Other										(113,460,139)	0	(908,071)	37,621,023	XXX	37,621,019	7,225,497	74,596,532	4,318,422	0	18,858,349	XXX	XXX
1159999. Total-Swaps-Interest Rate										1,377,500	0	2,928,447	22,920,907	XXX	9,068,594	19,726,163	0	(45,258)	0	17,222,444	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										(115,182,459)	(390,564)	(236,644)	64,059,719	XXX	60,894,081	(12,500,666)	103,876,203	4,399,592	0	20,521,946	XXX	XXX
1209999. Total-Swaps										(113,804,959)	(390,564)	2,691,803	86,980,626	XXX	69,962,675	7,225,497	103,876,203	4,354,334	0	37,744,390	XXX	XXX
1399999. Total-Hedging Effective										(344,820)	(390,564)	3,599,874	49,359,603	XXX	32,341,656	0	29,279,671	35,912	0	18,886,041	XXX	XXX
1409999. Total-Hedging Other										(112,114,559)	162,140	(908,071)	37,811,715	XXX	37,811,711	7,065,044	74,596,532	4,318,422	0	18,858,349	XXX	XXX
1449999. TOTAL										(112,459,379)	(228,424)	2,691,803	87,171,318	XXX	70,153,367	7,065,044	103,876,203	4,354,334	0	37,744,390	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 GLWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high le
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. dolla
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	98.7800	(100)					313	313	(520)	2	2,500
1EDM9	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/17/2019	CME SNZ2OJLFK8MNNCLQOF39	07/06/2016	98.9550	98.7500	(100)					(512)	(513)	(520)	2	2,500
1EDZ8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/17/2018	CME SNZ2OJLFK8MNNCLQOF39	04/04/2016	98.7150	98.8050	(87)					225	225	(520)	2	2,500
1EDZ8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/17/2018	CME SNZ2OJLFK8MNNCLQOF39	04/05/2016	98.7650	98.8050	(87)					100	100	(520)	2	2,500
1EDH9	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/15/2019	CME SNZ2OJLFK8MNNCLQOF39	07/06/2016	98.9950	98.7800	(100)					(538)	(538)	(520)	2	2,500
1EDZ8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/17/2018	CME SNZ2OJLFK8MNNCLQOF39	05/11/2016	98.7500	98.8050	(87)					138	138	(520)	2	2,500
CNPZ6	6	600,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	12/16/2016	CBOT 549300EX04Q2QBFQTQ27	09/14/2016	101.6250	102.2188	(3,094)					3,563	3,563	(11,100)	2	1,000
1EDH9	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/15/2019	CME SNZ2OJLFK8MNNCLQOF39	06/16/2016	98.8450	98.7800	(100)					(162)	(163)	(520)	2	2,500
CFPZ6	3	300,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	12/16/2016	CBOT 549300EX04Q2QBFQTQ27	09/14/2016	101.1563	101.3438	(609)					563	563	(3,150)	2	1,000
CNPZ6	5	500,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	12/16/2016	CBOT 549300EX04Q2QBFQTQ27	09/14/2016	101.6250	102.2188	(2,578)					2,969	2,969	(9,250)	2	1,000
CNPZ6	1	100,000	10 PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	12/16/2016	CBOT 549300EX04Q2QBFQTQ27	09/22/2016	102.2656	102.2188	(516)					(47)	(47)	(1,850)	2	1,000
12829999. Total-Long Futures-Hedging Other												(7,458)	0	0	0	0	6,609	6,610	(28,990)	XXX	XXX
1329999. Total-Long Futures												(7,458)	0	0	0	0	6,609	6,610	(28,990)	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	98.9150	125					(4,950)	(4,950)	(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	98.8850	125					(5,725)	(5,725)	(1,600)	2	2,500
1EDU8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/21/2018	CME SNZ2OJLFK8MNNCLQOF39	09/17/2015	97.9200	98.8500	75					(2,325)	(2,325)	(800)	2	2,500
1EDH8	2	500,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	04/24/2015	98.0800	98.9150	125					(4,175)	(4,175)	(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	99.0150	25					(2,862)	(2,863)	(575)	2	2,500
1EDM8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	97.8500	98.8850	63					(2,588)	(2,588)	(800)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	12/16/2014	97.7900	98.9800	38					(2,975)	(2,975)	(700)	2	2,500
1EDU8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/21/2018	CME SNZ2OJLFK8MNNCLQOF39	12/16/2015	97.9850	98.8500	75					(2,162)	(2,163)	(800)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	10/02/2014	97.9250	99.0800	12					(2,888)	(2,888)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	12/16/2014	97.6800	98.9350	50					(3,137)	(3,138)	(800)	2	2,500
ESZ6	49	245,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/13/2016	2,152.0000	2,160.4000	(29,155)					(20,580)	(20,580)	(220,500)	1	50
MFSZ6	7	35,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	1,688.6000	1,706.7000	(5,285)					(6,335)	(6,335)	(29,400)	1	50
RTAZ6	8	80,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	1,210.2000	1,248.3000	(9,680)					(30,480)	(30,480)	(47,200)	1	100
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	01/07/2015	98.1450	99.0550	13					(2,275)	(2,275)	(575)	2	2,500
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015	97.8650	98.9150	63					(2,625)	(2,625)	(800)	2	2,500
1EDM8	2	500,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME SNZ2OJLFK8MNNCLQOF39	09/17/2015	98.0300	98.8850	125					(4,275)	(4,275)	(1,600)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	01/13/2015	98.0600	98.9800	38					(2,300)	(2,300)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	01/14/2015	98.5450	99.0800	12					(1,337)	(1,338)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	01/14/2015	98.0750	98.9350	50					(2,150)	(2,150)	(800)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	10/02/2014	97.7200	99.0550	13					(3,338)	(3,338)	(575)	2	2,500
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	97.9450	98.9150	63					(2,425)	(2,425)	(800)	2	2,500
1EDM8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME SNZ2OJLFK8MNNCLQOF39	02/12/2016	98.8900	98.8850	63					12	13	(800)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	01/06/2015	97.9550	98.9800	38					(2,563)	(2,563)	(700)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	01/06/2015	97.8700	98.9350	50					(2,662)	(2,663)	(800)	2	2,500

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
ESZ6	4	20,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/13/2016	2,124.0000	2,160.4000	(2,380)					(7,280)	(7,280)	(18,000)	1	50
MFSZ6	5	25,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	1,683.4000	1,706.7000	(3,775)					(5,825)	(5,825)	(21,000)	1	50
RTAZ6	6	60,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	1,218.4000	1,248.3000	(7,260)					(17,940)	(17,940)	(35,400)	1	100
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	06/17/2015	98.2800	99.0550	13					(1,938)	(1,938)	(575)	2	2,500
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	09/17/2015	98.1400	98.9150	63					(1,938)	(1,938)	(800)	2	2,500
1EDM7	2	500,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	03/20/2015	98.2300	99.0150	50					(3,925)	(3,925)	(1,150)	2	2,500
1EDM8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/15/2018	CME SNZ2OJLFK8MNNCLQOF39	09/09/2016	98.8150	98.8850	63					(175)	(175)	(800)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	06/17/2015	98.0250	98.9800	38					(2,388)	(2,388)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	02/04/2015	98.5100	99.0800	12					(1,425)	(1,425)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	06/17/2015	97.8850	98.9350	50					(2,625)	(2,625)	(800)	2	2,500
CFPZ6	7	700,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	12/16/2016	CBOT 549300EX04Q2QBFQTQ27	09/14/2016	101.1797	101.3438	1,422					(1,149)	(1,148)	(7,350)	2	1,000
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	98.9900	98.9150	63					187	188	(800)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	03/20/2015	98.2400	99.0150	25					(1,938)	(1,938)	(575)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	01/08/2015	98.2950	99.0800	12					(1,962)	(1,963)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.0450	98.9350	50					(2,225)	(2,225)	(800)	2	2,500
ESZ6	10	50,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/13/2016	2,118.2500	2,160.4000	(5,950)					(21,075)	(21,075)	(45,000)	1	50
MESZ6	11	55,000	MSCI MINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	892.3000	912.5000	(3,080)					(11,110)	(11,110)	(22,000)	1	50
MFSZ6	5	25,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	1,685.0000	1,706.7000	(3,775)					(5,425)	(5,425)	(21,000)	1	50
RTAZ6	4	40,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	1,231.2000	1,248.3000	(4,840)					(6,840)	(6,840)	(23,600)	1	100
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015	98.4700	99.0550	13					(1,463)	(1,463)	(575)	2	2,500
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016	98.6250	98.9150	63					(725)	(725)	(800)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015	98.3150	99.0150	25					(1,750)	(1,750)	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015	98.1550	98.9800	38					(2,063)	(2,063)	(700)	2	2,500
1EDZ6	2	500,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015	98.6900	99.0800	25					(1,950)	(1,950)	(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	98.9350	100					(4,700)	(4,700)	(1,600)	2	2,500
CFPZ6	1	100,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	12/16/2016	CBOT 549300EX04Q2QBFQTQ27	09/14/2016	101.1406	101.3438	203					(203)	(203)	(1,050)	2	1,000
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	01/08/2015	98.1500	99.0550	13					(2,263)	(2,263)	(575)	2	2,500
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	09/09/2016	98.8500	98.9150	63					(163)	(163)	(800)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.3150	99.0150	25					(1,750)	(1,750)	(575)	2	2,500
1EDZ6	2	500,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.6450	99.0800	25					(2,175)	(2,175)	(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	98.9350	50					(2,150)	(2,150)	(800)	2	2,500
ESZ6	12	60,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/14/2016	2,113.2500	2,160.4000	(7,140)					(28,290)	(28,290)	(54,000)	1	50
MESZ6	6	30,000	MSCI MINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/13/2016	876.2000	912.5000	(1,680)					(10,890)	(10,890)	(12,000)	1	50
MFSZ6	10	50,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/12/2016	1,693.0000	1,706.7000	(7,550)					(6,850)	(6,850)	(42,000)	1	50
RTAZ6	2	20,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/13/2016	1,208.9000	1,248.3000	(2,420)					(7,880)	(7,880)	(11,800)	1	100
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	98.8950	98.9150	63					(50)	(50)	(800)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	07/10/2015	98.3200	99.0150	25					(1,738)	(1,738)	(575)	2	2,500
1EDU7	2	500,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.1750	98.9800	75					(4,025)	(4,025)	(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	99.0800	12					(1,100)	(1,100)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	12/16/2015	98.2750	98.9350	50					(1,650)	(1,650)	(800)	2	2,500
CFPZ6	1	100,000	5 YEAR PRIMARY FIXED RATE	Dynamic Hedging	N/A	a	12/16/2016	CBOT 549300EX04Q2QBFQTQ27	09/15/2016	101.2031	101.3438	203					(141)	(141)	(1,050)	2	1,000

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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
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	03/04/2016	98.9650	99.0150	25					(125)	(125)	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.1750	98.9800	38					(2,013)	(2,013)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	02/26/2016	99.1700	99.0800	12					225	225	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	99.0550	98.9350	50					300	300	(800)	2	2,500
ESZ6	2	10,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/15/2016	2,135.5000	2,160.4000	(1,190)					(2,490)	(2,490)	(9,000)	1	50
MESZ6	5	25,000	MSCI MINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/14/2016	880.0000	912.5000	(1,400)					(8,125)	(8,125)	(10,000)	1	50
MFSZ6	6	30,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/13/2016	1,669.7000	1,706.7000	(4,530)					(11,100)	(11,100)	(25,200)	1	50
RTAZ6	6	60,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/15/2016	1,219.5000	1,248.3000	(7,260)					(17,280)	(17,280)	(35,400)	1	100
1EDH8	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/16/2018	CME SNZ2OJLFK8MNNCLQOF39	09/09/2016	98.8500	98.9150	63					(163)	(163)	(800)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	12/15/2015	98.5900	99.0150	25					(1,062)	(1,063)	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	99.1450	98.9800	38					412	413	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	12/16/2015	98.8350	99.0800	12					(613)	(613)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/26/2016	98.9750	98.9350	50					100	100	(800)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.4750	99.0550	13					(1,450)	(1,450)	(575)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.0550	99.0150	25					100	100	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.2300	98.9800	38					(1,875)	(1,875)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	07/15/2016	99.1750	99.0800	12					237	238	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	09/09/2016	98.8750	98.9350	50					(150)	(150)	(800)	2	2,500
ESZ6	5	25,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/16/2016	2,127.7500	2,160.4000	(2,975)					(8,163)	(8,163)	(22,500)	1	50
MESZ6	3	15,000	MSCI MINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/27/2016	913.6000	912.5000	(840)					165	165	(6,000)	1	50
MFSZ6	10	50,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/14/2016	1,666.0000	1,706.7000	(7,550)					(20,350)	(20,350)	(42,000)	1	50
RTAZ6	2	20,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/27/2016	1,242.2000	1,248.3000	(2,420)					(1,220)	(1,220)	(11,800)	1	100
1EDH7	2	500,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.4750	99.0550	25					(2,900)	(2,900)	(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	99.0150	25					487	488	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.0000	98.9800	38					50	50	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	02/12/2016	99.2500	99.0800	12					425	425	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	98.9400	98.9350	50					12	13	(800)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	08/07/2015	98.4800	99.0550	13					(1,438)	(1,438)	(575)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	08/02/2016	99.0850	99.0150	25					175	175	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	02/09/2016	99.1500	98.9800	38					425	425	(700)	2	2,500
1EDZ6	2	500,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/16/2016	99.0700	99.0800	25					(50)	(50)	(1,160)	2	2,500
ESZ6	4	20,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/19/2016	2,131.0000	2,160.4000	(2,380)					(5,880)	(5,880)	(18,000)	1	50
FAZ6	16	160,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/12/2016	1,523.8500	1,549.6000	(21,600)					(41,200)	(41,200)	(99,200)	1	100
MFSZ6	3	15,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/16/2016	1,656.8000	1,706.7000	(2,265)					(7,485)	(7,485)	(12,600)	1	50
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016	99.0150	99.0550	13					(100)	(100)	(575)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	06/09/2016	99.0500	99.0150	25					87	88	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	09/08/2016	98.9450	98.9800	38					(88)	(88)	(700)	2	2,500
1EDZ6	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/09/2016	99.0350	99.0800	12					(113)	(113)	(580)	2	2,500
1EDZ7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	09/09/2016	98.8750	98.9350	50					(150)	(150)	(800)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	01/15/2016	99.0150	99.0550	13					(100)	(100)	(575)	2	2,500
1EDU7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	09/15/2017	CME SNZ2OJLFK8MNNCLQOF39	09/08/2016	98.9450	98.9800	38					(88)	(88)	(700)	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
ESZ6	5	25,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/26/2016	2,139.2500	2,160.4000	(2,975)					(5,288)	(5,288)	(22,500)	1	50
FAZ6	7	70,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/14/2016	1,508.8000	1,549.6000	(9,450)					(28,560)	(28,560)	(43,400)	1	100
MFSZ6	4	20,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/26/2016	1,692.8000	1,706.7000	(3,020)					(2,780)	(2,780)	(16,800)	1	50
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	02/26/2016	99.1250	99.0550	13					175	175	(575)	2	2,500
1EDM7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	06/16/2017	CME SNZ2OJLFK8MNNCLQOF39	09/08/2016	98.9800	99.0150	25					(87)	(88)	(575)	2	2,500
1EDZ6	4	1,000,000	FUTURES	Dynamic Hedging	N/A	a	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/14/2016	99.0750	99.0800	50					(50)	(50)	(2,320)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	03/04/2016	99.0400	99.0550	13					(38)	(38)	(575)	2	2,500
ESZ6	8	40,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/27/2016	2,152.2500	2,160.4000	(4,760)					(3,260)	(3,260)	(36,000)	1	50
FAZ6	2	20,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/19/2016	1,526.1000	1,549.6000	(2,700)					(4,700)	(4,700)	(12,400)	1	100
MFSZ6	3	15,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/27/2016	1,700.0000	1,706.7000	(2,265)					(1,005)	(1,005)	(12,600)	1	50
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	08/02/2016	99.1100	99.0550	13					137	138	(575)	2	2,500
1EDH7	1	250,000	FUTURES	Dynamic Hedging	N/A	a	03/17/2017	CME SNZ2OJLFK8MNNCLQOF39	09/08/2016	99.0150	99.0550	13					(100)	(100)	(575)	2	2,500
FAZ6	3	30,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	12/16/2016	CME SNZ2OJLFK8MNNCLQOF39	09/27/2016	1,541.0000	1,549.6000	(4,050)					(2,580)	(2,580)	(18,600)	1	100
MFSZ6	5	25,000	MSCI EMINI INDEX	GMWB	N/A	b	12/16/2016	NYF 5493004R83R1LVX2IL36	09/30/2016	1,705.9000	1,706.7000	(3,775)					(200)	(200)	(21,000)	1	50
13429999. Total-Short Futures-Hedging Other												(176,184)	0	0	0	0	(478,980)	(478,991)	(1,153,425)	XXX	XXX
1389999. Total-Short Futures												(176,184)	0	0	0	0	(478,980)	(478,991)	(1,153,425)	XXX	XXX
1409999. Total-Hedging Other												(183,642)	0	0	0	0	(472,371)	(472,381)	(1,182,415)	XXX	XXX
1449999. TOTAL												(183,642)	0	0	0	0	(472,371)	(472,381)	(1,182,415)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo Bank NA	2,419,677	799,082	3,218,759
Total Net Cash Deposits	2,419,677	799,082	3,218,759

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Derivatives used to hedge the liability of the GLWB product. While the hedge program is actively managed, it may not exactly offset changes in the GMWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high levels of volatility in the equity and interest rate markets, and differences between 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.
003	Interest rate futures are used to manage the interest rate risks of forecasted acquisitions of fixed rate maturity investments.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		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	3,218,759		3,218,759	5,191	(188,833)	5,191	(1,182,415)	(1,182,415)
NAIC 1 Designation												
Bank of America	B4TYDEB6GKMZO031MB27	Y	N	-	-	-	0	2,808,714	-	2,808,714	101,462	101,462
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	-	1	-	1	1	-	1	-	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	14,130,000	15,392,364	(1,866,313)	0	15,758,983	(1,866,313)	0	2,142,496	1,538,547
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	12,300,000	17,490,106	(16,296,165)	0	29,557,293	(16,296,165)	961,128	5,549,060	0
Goldman Sachs Mitsui Marine	X1H61UOUXUPKXR51OV18	Y	Y	11,710,000	22,477,381	(10,003,182)	764,199	21,353,688	(10,003,182)	0	4,602,952	4,602,952
JP Morgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	11,630,000	16,537,370	(1,061,637)	3,845,733	15,230,327	(2,407,116)	1,193,211	3,884,479	3,884,479
Toronto Dominion Bank	PT3QB789TSUIDF371261	Y	Y	3,200,000	3,049,639	(1,316,933)	0	4,376,416	(1,316,933)	0	1,187,616	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	25,190,000	26,393,472	(1,197,895)	5,577	25,408,973	(2,682,579)	0	5,064,552	5,064,552
0299999. Total NAIC 1 Designation				78,160,000	101,340,333	(31,742,125)	4,615,510	114,494,395	(34,572,288)	4,963,054	22,532,617	15,191,992
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	-	24,980,081	(7,406,971)	17,573,110	24,980,081	(34,748,821)	0	15,211,773	15,211,773
0999999. Gross Totals				78,160,000	129,539,173	(39,149,096)	25,407,379	139,479,667	(69,509,942)	4,968,245	36,561,975	29,221,350
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					129,539,173	(39,149,096)						

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	28,602,892		28,602,892		IV
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Treasury	912796 JU 4	US Treasury Bill	174,933	175,000	174,933	11/17/2016.	I
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Treasury	912796 JU 4	US Treasury Bill	159,938	160,000	159,938	11/17/2016.	I
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Treasury	912796 JU 4	US Treasury Bill	2,883,888	2,885,000	2,883,888	11/17/2016.	I
0199999. Totals				31,821,651	3,220,000	31,821,651	XXX	XXX
Collateral Pledged to Reporting Entity								
Goldman Sachs Mitsui Marine X1H61UOUXUPKXR51OV18..	Cash		Cash	11,710,000		XXX		IV
Credit Suisse International E58DKGMJYYYJLN8C3868...	Cash		Cash	14,130,000		XXX		IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86....	Cash		Cash	12,300,000		XXX		IV
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	Cash		Cash	11,630,000		XXX		IV
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	Cash		Cash	25,190,000		XXX		IV
Toronto Dominion Bank PT3QB789TSUIDF371261.....	Cash		Cash	3,200,000		XXX		IV
0299999. Totals				78,160,000	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 - BNP D	RR		23,364,485	23,364,485	10/03/2016
	REPO - MERRILL D	RR		4,908,216	4,908,216	10/03/2016
	REPO - HSBC C	RR		23,364,485	23,364,485	10/03/2016
	REPO - CITI D	RR		23,364,485	23,364,485	10/03/2016
	REPO - ING D	RR		23,364,485	23,364,485	10/03/2016
	PREPAID BROKER			9,425	9,425	
	RECEIVABLE			3,982	3,982	
	PAYABLE			(38,520)	(38,520)	
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			98,341,043	98,341,043	XXX
9999999.	Totals			98,341,043	98,341,043	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....98,341,043 Book/Adjusted Carrying Value $.....98,341,043
2. Average balance for the year: Fair Value $.....105,686,963 Book/Adjusted Carrying Value $.....105,686,963
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....98,341,043 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			421		25,622,086	1,071,622	40,016,893	XXX
Bank of Montreal	Winnipeg, Manitoba					(486,436)	(419,353)	75,679	XXX
US Bank	Denver, CO					(31,352,667)	(17,394,532)	(20,977,615)	XXX
Wells Fargo	San Fransisco, CA					2,978,436	1,073,308	4,645,086	XXX
0199999. Total Open Depositories		XXX	XXX	421	0	(3,238,581)	(15,668,955)	23,760,043	XXX
0399999. Total Cash on Deposit		XXX	XXX	421	0	(3,238,581)	(15,668,955)	23,760,043	XXX
0599999. Total Cash		XXX	XXX	421	0	(3,238,581)	(15,668,955)	23,760,043	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		08/19/2016	0.295	11/17/2016	3,218,759		1,134
0199999. U.S. Government Bonds - Issuer Obligations					3,218,759	0	1,134
0599999. Total - U.S. Government Bonds					3,218,759	0	1,134
All Other Government Bonds - Issuer Obligations							
BRITISH COLUMBIA (PROVINCE OF) COMMERCIA		09/30/2016	0.430	11/01/2016	27,490,474		
ONTARIO (PROVINCE OF) COMMERCIAL PAPER		09/29/2016	0.470	11/29/2016	18,405,811		481
ONTARIO (PROVINCE OF) COMMERCIAL PAPER		09/29/2016	0.470	12/01/2016	24,980,090		326
0699999. All Other Government Bonds - Issuer Obligations					70,876,375	0	807
1099999. Total - All Other Government Bonds					70,876,375	0	807
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 FARM CREDIT BANK DISCOUNT NOTES		09/30/2016	0.150	10/03/2016	20,750,828		118
FEDERAL FARM CREDIT BANK DISCOUNT NOTES		09/30/2016	0.100	10/04/2016	17,999,850		50
FEDERAL FARM CREDIT BANK DISCOUNT NOTES		09/22/2016	0.230	10/27/2016	49,991,694		2,875
FEDERAL HOME LOAN BANK DISCOUNT NOTES		09/07/2016	0.264	10/05/2016	29,999,120		5,280
FEDERAL HOME LOAN BANK DISCOUNT NOTES		08/16/2016	0.302	10/12/2016	2,999,723		1,132
FEDERAL HOME LOAN BANK DISCOUNT NOTES		08/23/2016	0.300	10/13/2016	29,996,999		9,749
FEDERAL HOME LOAN BANK DISCOUNT NOTES		09/16/2016	0.265	10/18/2016	49,993,742		5,520
FEDERAL HOME LOAN BANK DISCOUNT NOTES		08/17/2016	0.300	10/20/2016	79,987,329		29,995
FEDERAL HOME LOAN BANK DISCOUNT NOTES		08/18/2016	0.300	10/21/2016	59,989,996		21,996
FEDERAL HOME LOAN BANK DISCOUNT NOTES		09/16/2016	0.265	10/24/2016	49,991,534		5,520
FEDERAL HOME LOAN BANK DISCOUNT NOTES		08/25/2016	0.295	10/25/2016	45,990,951		13,944
FEDERAL HOME LOAN BANK DISCOUNT NOTES		09/16/2016	0.290	11/04/2016	99,972,608		12,080
FEDERAL HOME LOAN BANK DISCOUNT NOTES		09/30/2016	0.200	10/03/2016	27,499,694		153
FHLMC DISCOUNT NOTES		09/30/2016	0.190	11/28/2016	49,984,694		264
FNMA DISCOUNT NOTES		09/30/2016	0.050	10/03/2016	99,999,722		139
TENNESSEE VALLEY AUTHORITY DISCOUNT NOTE		09/22/2016	0.240	10/04/2016	89,998,200		5,733
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					805,146,684	0	114,548
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					805,146,684	0	114,548
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMGEN INC SENIOR UNSECURED GLOBAL NOTES		08/29/2016	2.500	11/15/2016	5,009,956	47,222	(43,600)
AUTOZONE INC COMMERCIAL PAPER		09/30/2016	0.680	10/24/2016	14,994,050		
BECTON DICKINSON & CO SENIOR UNSECURED G		08/11/2016	1.750	11/08/2016	4,354,000	30,239	(25,597)
CHEVRON CORP SR UNSECURED FLT GLOBAL NOT		08/12/2016	0.892	11/09/2016	10,951,007	14,385	(3,354)
CHURCH AND DWIGHT CO INC COMMERCIAL PAPE		08/31/2016	0.700	11/03/2016	9,993,580		5,830
CINTAS CORP NO.2 COMMERCIAL PAPER		09/29/2016	0.700	10/13/2016	6,998,367		136
CINTAS CORP NO.2 COMMERCIAL PAPER		09/30/2016	0.700	10/14/2016	9,997,861		
DOVER CORP COMMERCIAL PAPER		09/29/2016	0.670	10/25/2016	19,991,066		744
EASTMAN CHEMICAL CO COMMERICAL PAPER		09/26/2016	0.740	10/17/2016	14,995,066		1,233
ENTERPRISE PRODUCTS PRTNERS LP COMMERCIA		09/06/2016	0.860	10/06/2016	9,998,805		5,733
JOHNSON & JOHNSON SR UNSEC GLOBAL FLOAT		09/29/2016	0.899	11/28/2016	12,005,954	10,717	(9,594)
KRAFT HEINZ FOODS CO COMMERCIAL PAPER		09/12/2016	0.890	10/03/2016	14,999,258		6,675
PECO ENERGY CO SEC 1ST REF MTGE GLOBAL N		09/02/2016	1.200	10/15/2016	4,000,635	22,133	(20,112)
PPG INDUSTRIES INC COMMERCIAL PAPER		09/08/2016	0.700	10/05/2016	4,999,611		2,139
WHIRLPOOL CORP COMMERCIAL PAPER		09/28/2016	0.850	11/28/2016	4,993,152		236
CANADIAN PACIFIC RAILWAY COMMERCIAL PAPE		09/30/2016	0.700	10/19/2016	4,998,444		
POTASH CORP SASK INC COMMERCIAL PAPER		08/25/2016	0.900	10/20/2016	9,995,246		8,996
SUNCOR ENERGY INC COMMERCIAL PAPER		09/06/2016	0.850	10/07/2016	9,998,583		5,666

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
SUNCOR ENERGY INC COMMERCIAL PAPER		09/30/2016	0.900	11/30/2016	4,992,750		
ANHEUSER-BUSCH INBEV WORLDWIDE COMMERCIA		09/23/2016	0.750	11/21/2016	12,486,181		4,279
BAE SYSTEMS PLC SENIOR UNSECURED NOTES		07/28/2016	3.500	10/11/2016	8,005,597	132,222	(119,377)
MEDTRONIC GLOBAL HLDS SCA COMMERCIAL PAP		09/15/2016	0.720	10/25/2016	5,897,167		1,769
MEDTRONIC GLOBAL HLDS SCA COMMERCIAL PAP		09/23/2016	0.730	11/14/2016	9,991,077		1,013
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					214,647,413	256,918	(177,185)
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					214,647,413	256,918	(177,185)
Total Bonds							
7799999. Subtotals - Issuer Obligations					1,093,889,231	256,918	(60,696)
8399999. Subtotals - Bonds					1,093,889,231	256,918	(60,696)
Other Cash Equivalents							
DAIWA CAP MARKETS AMERICA INC TRI PARTY REPURCHASE AGREEMENT	RR	09/30/2016	0.450	11/14/2016	200,000,000	2,500	
BANK OF MONTREAL TRI PARTY REPURCHASE AGREEMENT	RR	09/30/2016	0.300	11/14/2016	100,000,000	833	
8599999. Total - Other Cash Equivalents					300,000,000	3,333	0
8699999. Total - Cash Equivalents					1,393,889,231	260,251	(60,696)